

Annual Report | 30 June 2024

# Vanguard Funds plc

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

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\* The items with an asterisk and each fund's Investment Objective, Performance Summary and Significant Portfolio Changes are unaudited.

# Tracking Error

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

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

The Realised Tracking Error excludes adjustments for swing pricing.

For the year ended 30 June 2024, the following tracking error disclosed for each Fund is in the same currency as the Fund's base currency:

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
<b>Equity</b>			
Vanguard ESG Developed Asia Pacific All Cap UCITS ETF USD Accumulating <sup>1</sup>	0.300	0.423	The difference in tracking error is due to the impact of the Fund closure on Good Friday in March 2024 which led to divergence between the Fund and benchmark returns for March and April of the same year.
Vanguard ESG Developed Europe All Cap UCITS ETF EUR Accumulating <sup>1</sup>	0.300	0.137	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Emerging Markets All Cap UCITS ETF USD Accumulating <sup>1</sup>	0.400	0.321	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global All Cap UCITS ETF USD Accumulating <sup>1</sup>	0.500	0.095	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG North America All Cap UCITS ETF USD Accumulating <sup>1</sup>	0.200	0.033	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE 100 UCITS ETF GBP Accumulating <sup>2</sup>	0.200	0.066	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE 250 UCITS ETF GBP Accumulating <sup>2</sup>	0.200	0.073	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE All-World UCITS ETF USD Accumulating <sup>1</sup>	0.200	0.099	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE All-World High Dividend Yield UCITS ETF USD Accumulating <sup>1</sup>	0.200	0.207	The difference in tracking error is driven by the timing difference between when the Fund and the index priced Russian equities at zero.
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF USD Accumulating <sup>2</sup>	0.300	0.104	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed Europe UCITS ETF EUR Accumulating <sup>2</sup>	0.300	0.135	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed Europe ex UK UCITS ETF EUR Accumulating <sup>2</sup>	0.300	0.176	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed World UCITS ETF USD Accumulating <sup>1</sup>	0.200	0.052	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Emerging Markets UCITS ETF USD Accumulating <sup>1</sup>	0.400	0.713	The difference in tracking error is driven by the timing difference between when the Fund and the index priced Russian equities at zero.
Vanguard FTSE Japan UCITS ETF USD Accumulating <sup>2</sup>	0.500	0.470	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE North America UCITS ETF USD Accumulating <sup>1</sup>	0.200	0.033	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Germany All Cap UCITS ETF EUR Distributing <sup>2</sup>	0.300	0.261	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Vanguard S&P 500 UCITS ETF USD Accumulating <sup>2</sup>	0.200	0.022	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
<b>Fixed Income</b>			
Vanguard ESG EUR Corporate Bond UCITS ETF EUR Accumulating <sup>1</sup>	0.500	0.040	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond UCITS ETF USD-Hedged Accumulating <sup>1</sup>	0.400	0.135	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG USD Corporate Bond UCITS ETF USD Accumulating <sup>1</sup>	0.500	0.261	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard EUR Corporate Bond UCITS ETF EUR Accumulating <sup>1</sup>	0.300	0.051	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard EUR Eurozone Government Bond UCITS ETF EUR Accumulating <sup>1</sup>	0.300	0.052	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Aggregate Bond UCITS ETF USD-Hedged Accumulating <sup>1</sup>	0.200	0.122	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Gilt UCITS ETF GBP Accumulating <sup>1</sup>	0.400	0.051	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF USD Accumulating <sup>1</sup>	0.400	0.038	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Corporate 1–3 Year Bond UCITS ETF USD Accumulating <sup>1</sup>	0.300	0.099	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Corporate Bond UCITS ETF USD Accumulating <sup>1</sup>	0.500	0.240	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Emerging Markets Government Bond UCITS ETF USD Accumulating <sup>1</sup>	0.300	0.412	The difference in tracking error is driven by the timing difference between when the Fund and the index priced Russian securities at zero.
Vanguard USD Treasury Bond UCITS ETF USD Accumulating <sup>1</sup>	0.400	0.190	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

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

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

# Report From the Directors

The Board of Directors (the “Directors” or the “Board”) submits its Annual Report together with the audited financial statements for Vanguard Funds plc (the “Company”) for the year ended 30 June 2024.

## Directors’ Responsibilities Statement

The Directors are responsible for preparing the Annual Report and the financial statements in accordance with Irish law and regulations.

Irish company law requires the Directors to prepare financial statements giving a true and fair view of the state of affairs of the Company and the profit or loss of the Company for each year. Under that law, the Directors have elected to prepare the financial statements in accordance with FRS 102 The Financial Reporting Standard applicable in the UK and Republic of Ireland.

In preparing those financial statements, the Directors are required to:

- Select suitable accounting policies and then apply them consistently;
- Make judgements and accounting estimates that are reasonable and prudent;
- Prepare the financial statements using the going concern basis of accounting unless they either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so;
- Assess the Company’s ability to continue as a going concern, disclosing, as applicable, matters related to going concern; and
- State whether the financial statements have been prepared in accordance with applicable accounting standards, identify those standards and note the effect and the reasons for any material departure from those standards.

The Directors are responsible for keeping adequate accounting records that disclose with reasonable accuracy the financial position of the Company and enable them to ensure that the financial statements comply with the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the “UCITS Regulations”) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “CBI UCITS Regulations”). The Directors are also responsible for such internal controls as determined necessary to enable preparation of financial statements that are free from material misstatement, whether due to fraud or error, and have general responsibility for taking such steps as are reasonably

open to them to safeguard the assets of the Company. In this regard the Directors have entrusted the assets of the Company to a Depositary for safe-keeping. They have general responsibility for taking such steps as are reasonably open to them to prevent and detect fraud and other irregularities. The Directors are also responsible for preparing a directors’ report that complies with the requirements of the Companies Act 2014.

The financial statements are published at [www.ie.vanguard/home](http://www.ie.vanguard/home). The Directors together with Vanguard Group (Ireland) Limited (the “Manager”) and Vanguard Global Advisers, LLC (the “Investment Manager”) are responsible for the maintenance and integrity of the website as far as it relates to the Company. The work carried out by the auditors does not involve consideration of the maintenance and integrity of the website and accordingly, the auditors accept no responsibility for any changes that have occurred to the financial statements presented on the website. Legislation in the Republic of Ireland governing the presentation and dissemination of the financial statements may differ from legislation in other jurisdictions.

## Statement of Relevant Audit Information

The Directors in office at the date of this report have each confirmed that:

- As far as they are aware, there is no relevant audit information of which the Company’s auditor is unaware; and
- They have taken all the steps that they ought to have taken as a director in order to make themselves aware of any relevant audit information and to establish that the Company’s auditor is aware of that information.

## Directors’ Compliance Statement

It is the policy of the Company to comply with its relevant obligations (as defined in the Companies Act 2014, as amended). As required by Section 225(2) of the Companies Act 2014, as amended, the Directors acknowledge that they are responsible for securing the Company’s compliance with the relevant obligations. The Directors have drawn up a compliance policy statement as defined in Section 225(3)(a) of the Companies Act 2014, as amended, and a compliance policy which refers to the arrangements and structures that are in place and which are, in the Directors’ opinion, designed to secure material compliance with the Company’s relevant obligations. In discharging their responsibilities under Section 225, the Directors relied upon, among other things, the services provided, advice and/or representations from third parties whom the Directors believe have the requisite knowledge

and experience in order to secure material compliance with the Company's relevant obligations.

### **Accounting Records**

The measures taken by the Directors to secure compliance with the Company's obligations to keep adequate accounting records are the use of appropriate systems and procedures, appointment of an administrator and employment of competent persons. The accounting records are kept at the Brown Brothers Harriman Fund Administration Services (Ireland) Limited (the "Administrator"), 30 Herbert Street, Dublin 2, Ireland.

### **Corporate Governance Statement**

The Company is subject to and complies with Irish statute comprising the Companies Act 2014, as amended, and with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 and the Listing Rules of the Euronext Dublin. The Directors have assessed the measures included in the voluntary Corporate Governance Code for Collective Investment Schemes and Management Companies, as published by the Irish Funds in December 2011 (the "Corporate Governance Code"). The Directors have adopted all corporate governance practices and procedures of the Corporate Governance Code with effect from 31 December 2012. In this regard, the Directors have assessed their corporate governance practices and procedures as being consistent with those of the Corporate Governance Code for the year ended 30 June 2024.

Each of the service providers engaged by the Company is subject to its own corporate governance requirements. A copy of the Corporate Governance Code is available at <https://files.irishfunds.ie/1432820468-corporate-governance-code-for-collective-investment-schemes-and-management-companies.pdf>

### **Financial Reporting Process Description of Main Features**

The Board is responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives and can only provide reasonable and not absolute assurance against material misstatement or loss.

The Board has established processes regarding internal control and risk management systems to ensure its effective oversight of the financial reporting process. These include appointing the Administrator to maintain the books and records. The Administrator is authorised and regulated by the Central Bank of Ireland and must

comply with the rules imposed by the Central Bank of Ireland. The Administrator is also contractually obliged to prepare for review and approval by the Board the annual report, including financial statements intended to give a true and fair view, and the half-yearly financial statements. The Board evaluates and discusses significant accounting and reporting issues as the need arises. From time to time the Board also examines and evaluates the Administrator's financial accounting and reporting routines and monitors and evaluates the external auditors' performance, qualifications and independence.

The Administrator has operating responsibility in respect of its internal controls in relation to the financial reporting process and the Administrator's report to the Board.

### **Risk Assessment**

The Board is responsible for assessing the risk of irregularities whether caused by fraud or error in financial reporting and ensuring the processes are in place for the timely identification of internal and external matters with a potential effect on financial reporting. The Board has also put in place processes to identify changes in accounting rules and recommendations and to ensure that these changes are accurately reflected in the Company's financial statements.

### **Control Activities**

The Administrator maintains control structures to manage the risks over financial reporting. These control structures include appropriate division of responsibilities and specific control activities aimed at detecting or preventing the risk of significant deficiencies in financial reporting for every significant account in the financial statements and the related notes in the Company's annual report. Examples of control activities exercised by the Administrator include analytical review procedures, reconciliations and automated controls over IT systems.

### **Information and Communication**

The Company's policies and the Board's instructions with relevance for financial reporting are updated and communicated via appropriate channels, such as e-mail, correspondence and meetings, to ensure that all financial reporting information requirements are met in a complete and accurate manner.

### **Monitoring**

The Board receives regular presentations and reviews reports from the Depositary, Manager, Investment Manager and Administrator. The Board also has an annual process to ensure that appropriate measures are taken to consider and address the shortcomings identified and measures recommended by the independent auditors.

### **Capital Structure**

No person has a significant direct or indirect holding of securities in the Company. No person has any special

rights of control over the Company's share capital. There are no restrictions on voting rights.

### **Powers of the Directors**

With regard to the appointment and replacement of Directors, the Company is governed by its Articles of Association, Irish statute comprising the Companies Act 2014, as amended, the UCITS Regulations, the CBI UCITS Regulations and the Listing Rules of the Euronext Dublin as applicable to investment funds. The Articles of Association themselves may be amended by special resolution of the shareholders.

The Board is responsible for managing the business affairs of the Company in accordance with the Articles of Association. The Directors may delegate certain functions to the Administrator and other parties, subject to supervision and direction by the Directors. The Directors have delegated the day-to-day administration of the Company to the Administrator and the investment management and distribution functions to the Investment Manager. Consequently none of the Directors is an executive Director.

The Articles of Association provide that the Directors may exercise all the powers of the Company to borrow money, to mortgage or charge its undertaking, property or any part thereof and may delegate these powers to the Investment Manager.

The Directors may, at any time and from time to time, temporarily suspend the calculation of the Net Asset Value of a particular Fund and the issue, repurchase and conversion of Shares in any of the following instances:

- (a) during any period (other than ordinary holiday or customary weekend closings) when any market or Recognised Exchange is closed and which is the main market or Recognised Exchange for a significant part of investments of the relevant Fund, or in which trading thereon is restricted or suspended;
- (b) during any period when an emergency exists as a result of which disposal by the Company of investments which constitute a substantial portion of the assets of the relevant class is not practically feasible; or it is not possible to transfer monies involved in the acquisition or disposition of investments at normal rates of exchange; or it is not practically feasible for the Directors or their delegate fairly to determine the value of any assets of the relevant Fund;
- (c) during any breakdown in the means of communication normally employed in determining the price of any of the investments of the relevant Fund or of current prices on any market or Recognised Exchange;

(d) when for any reason the prices of any investments of the relevant class cannot be reasonably, promptly or accurately ascertained;

(e) during any period when remittance of monies which will or may be involved in the realisation of or in the payment for any of the investments of the relevant class cannot, in the opinion of the Directors, be carried out at normal rates of exchange;

(f) for the purpose of winding up the Company or terminating any Fund; or

(g) if any other reason makes it impossible or impracticable to determine the value of a substantial portion of the investments of the Company or any Fund.

Notice of any such suspension and notice of the termination of any such suspension shall be given immediately to the Central Bank of Ireland and to the relevant stock exchanges and will be communicated to applicants for shares or to shareholders requesting the repurchase of shares at the time of application or filing of the written request for such repurchase. Where possible, all reasonable steps will be taken to bring any period of suspension to an end as soon as possible.

Registered shares may be transferred by instrument in writing. The instrument of transfer must be accompanied by a certificate from the transferee that it is not acquiring such shares on behalf of or for the benefit of a US Person. In the case of the death of one or joint shareholders, the survivor or survivors will be the only person or persons recognised by the Administrator as having any title to or interest in the shares registered in the names of such joint shareholders. The Directors may decline to register a transfer if they are aware or reasonably believe the transfer would result in the beneficial ownership of shares by a person in contravention of any restrictions on ownership imposed by the Directors or might result in legal, regulatory, pecuniary, taxation or material administrative disadvantage to the relevant Fund or shareholders generally.

The Directors have the power, under the Memorandum and Articles of Association of the Company, to determine the time and place at which payment for shares must be made. Accordingly, the Directors in exceptional circumstances have discretion to accept subscription monies after the dealing time specified in the Prospectus. In exercising this discretion, the Directors will take into account legal considerations, timing considerations and other relevant considerations.

### **Review of Business and Future Development**

There was no change in the nature of the Company's business during the financial year. The performance review encompasses tracking error and tracking difference disclosures which are key metrics as to how

well the Fund has been managed against their benchmark indices. There is a detailed review in the Performance Summary of factors contributing to the Funds' performance. The Directors do not anticipate any change in the structure or investment objectives of the Company.

### Shareholder Meetings

The Annual General Meeting of the Company will usually be held in Dublin, normally during the month of December or such other date as the Directors may determine. Notice convening the Annual General Meeting in each year at which the audited financial statements of the Company will be presented (together with the Directors' and Auditors' reports of the Company) will be sent to shareholders at their registered addresses not less than 21 clear days before the date fixed for the meeting. Other general meetings may be convened from time to time by the Directors in such manner as provided by Irish law.

Each of the shares entitles the holder to attend and vote at meetings of the Company and of the Fund represented by those shares. Matters may be determined by a meeting of Shareholders on a show of hands unless a poll is requested by any shareholder having the right to vote at the meeting or unless the chairman of the meeting requests a poll. Each shareholder has one vote on a show of hands. Each share gives the holder one vote in relation to any matters relating to the Company which are submitted to shareholders for a vote by poll. No class of shares confers on the holder thereof any preferential or preemptive rights or any rights to participate in the profits and dividends of any other share class or any voting rights in relation to matters relating solely to any other share class.

Any resolution to alter the class rights of the shares requires the approval of three-quarters of the holders of the shares represented or present and voting at a general meeting of the class. The quorum for any general meeting of the class convened to consider any alteration to the class rights of the shares shall be such number of shareholders being two or more persons whose holdings comprise one-third of the shares.

Each of the shares other than Subscriber shares entitles the shareholder to participate equally on a pro-rata basis in the dividends and net assets of the Fund in respect of which the shares have been issued, save in the case of dividends declared prior to becoming a shareholder.

Management shares entitle the shareholders holding them to attend and vote at all general meetings of the Company but do not entitle the holders to participate in the dividends or net assets of the Company.

### Composition and Operation of Board and Committees

There are eight Directors currently, four of whom are independent of the Investment Manager. The Directors may be removed by the shareholders by ordinary resolution in accordance with the procedures established under the Irish Companies Act 2014, as amended. The Board meets at least quarterly.

An audit committee has been formed as a sub-committee of the Board. There are no other sub-committees of the Board.

### Diversity Report

With respect to diversity, the Company has no employees and the only individuals engaged directly by it are its Directors. When there is a vacancy on the Board, in line with the Company's Diversity Policy, the objective is to ensure that the Board is diversified with an appropriate mix as regards age, gender and educational/professional backgrounds, while achieving compliance by all individuals with regulatory requirements and an overall composition with the requisite experience and skills.

All Board appointments over the reporting period have been in line with the Company's Diversity Policy.

### Directors

The names of the persons who served as Directors at any time during the year ended 30 June 2024 are set out below:

William Slattery<sup>1</sup> (Irish)  
Sean Hagerty (American)  
Tara Doyle<sup>1</sup> (Irish)  
Robyn Laidlaw (New Zealand)  
Karin A. Risi (American)  
Ranjit Singh<sup>1</sup> (American)  
Thomas Challenor<sup>1</sup> (British)  
Lisa Harlow (British)

<sup>1</sup> Served in an independent, non-executive capacity during the year.

### Directors' and Secretary's Interests

None of the Directors, the Company Secretary or their families hold or held any material beneficial interests in the Company during the year ended or at 30 June 2024.

### Transactions Involving Directors

Tara Doyle, an independent director of the Company, is a shareholder and officer of the Company's Secretary and a Partner in the Manager's legal adviser. There are no other contracts or agreements of any significance in relation to the business of the Company in which the Directors or the Company Secretary had any interest as defined in the Companies Act 2014 (as amended), at any time during the year ended 30 June 2024.



### Results, Activities and Future Developments

A detailed review of the year and factors which contributed to the performance for the year is included in each of the Performance Summary. Details of the assets, liabilities and financial position of the Company and results for the year ended 30 June 2024 are set out in the Statement of Assets and Liabilities and Statement of Operations for each Fund.

### Principal Risks and Uncertainties

The main risks arising from the Company's financial instruments are disclosed in Note 4 in the Notes to the Financial Statements.

### Geopolitical Risk

Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance. Vanguard continues to encourage investors to follow its core investment principles, including maintaining long-term discipline. Vanguard is committed to safeguarding the assets of investors and their long-term interests.

### Dividends

Dividends that have been declared during the year are disclosed in Note 6 in the Notes to the Financial Statements.

### External Auditor

KPMG, Chartered Accountants, were first appointed statutory auditor on 1 November 2021 and pursuant to section 383(2) will continue in office.

On behalf of the Board of Directors of the Company,

Lisa Harlow 

Sean Hagerty 

29 October 2024

# Company Financial Statements for Vanguard Funds plc

## Company Statement of Assets and Liabilities

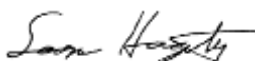
	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	142,124,415,881	102,428,550,748
Financial Derivative Instruments	3,17	43,780,396	174,760,786
Cash	3	1,264,072,800	829,127,923
Unrealised Appreciation on Spot Currency Contracts		58,660	490,657
Receivables:			
Interest and Dividends		349,571,322	244,462,885
Capital Shares Issued		167,878,203	320,349,020
Investments Sold		1,598,515,208	570,038,520
Margin Cash Due from Broker	3	44,400,942	37,845,877
Cash Collateral		2,666,898	620,000
Other Receivables		181	141,446
<b>Total Current Assets</b>		<b>145,595,360,491</b>	<b>104,606,387,862</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	—	327,702
Financial Derivative Instruments	3,17	240,564,633	44,439,678
Bank Overdraft		9,720,487	661,005
Unrealised Depreciation on Spot Currency Contracts		180	344
Payables and Other Liabilities:			
Interest		3,016	—
Capital Shares Redeemed		726,215,838	93,136,874
Investments Purchased		1,174,300,714	1,020,796,885
Management Fees Payable	12	13,548,631	10,315,233
Margin Cash Due to Broker	3	43,437	40,897
Deferred Capital Gains Tax	5	68,462,542	27,719,125
<b>Total Current Liabilities</b>		<b>2,232,859,478</b>	<b>1,197,437,743</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>143,362,501,013</b>	<b>103,408,950,119</b>

On behalf of the Board of Directors of the Company,

Lisa Harlow



Sean Hagerty



29 October 2024

## Company Statement of Operations

	Note	Total US Dollars (\$) Year Ended 30 June 2024	Total US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		812,582,559	344,159,271
Dividend Income		2,244,911,042	1,870,454,003
Securities Lending Income		11,109,596	10,650,442
Other Income		1,698,963	1,213,984
Net Gain on Financial Instruments		17,294,565,480	9,907,596,426
<b>Total Investment Income</b>		<b>20,364,867,640</b>	<b>12,134,074,126</b>
<b>Expenses</b>			
Management Fees	12	148,406,053	107,383,185
Transaction Fees and Commissions		13,601,820	11,200,997
Other Expenses		115,776	19,990
<b>Total Expenses</b>		<b>162,123,649</b>	<b>118,604,172</b>
<b>Finance Costs</b>			
Interest Expense		269,816	254,606
Distributions	6	1,618,960,086	1,363,427,644
<b>Total Finance Costs</b>		<b>1,619,229,902</b>	<b>1,363,682,250</b>
<b>Net Investment Income After Finance Costs</b>		<b>18,583,514,089</b>	<b>10,651,787,704</b>
Taxation	5	(278,618,027)	(204,888,988)
<b>Net Increase in Net Assets</b>		<b>18,304,896,062</b>	<b>10,446,898,716</b>

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

## Company Statement of Changes in Net Assets

	Total US Dollars (\$) Year Ended 30 June 2024	Total US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	18,304,896,062	10,446,898,716
Capital Transactions		
Subscriptions	42,011,887,821	31,701,689,663
Redemptions	(20,114,785,859)	(17,726,671,919)
Total Capital Transactions	21,897,101,962	13,975,017,744
Total Increase for the Year	40,201,998,024	24,421,916,460
<b>Net Assets</b>		
Beginning of Year	103,408,950,119	78,210,660,979
Foreign Exchange Translation Adjustment	(248,447,130)	776,372,680
End of Year	143,362,501,013	103,408,950,119

<sup>1</sup> Individual fund financial statements are presented in the base currency of each fund. For the purpose of calculating the Company Vanguard Funds plc US dollars total, the EUR-based funds and GBP-based funds have been translated into US dollars at the following exchange rates<sup>2</sup>:

	Daily exchange rate as at 30 June 2024	Daily exchange rate as at 30 June 2023	Average rate for the year ended 30 June 2024	Average rate for the year ended 30 June 2023	Average rate for the period from 16 August 2022 to 30 June 2023	Average rate for the period from 15 November 2022 to 30 June 2023
EUR-based sub-funds	1.0718	1.0910	1.0816	1.0475	1.0514	1.0747
GBP-based sub-funds	1.2641	1.2714	1.2594	1.2047	—	—

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

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

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

# Vanguard LifeStrategy 20% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, Vanguard LifeStrategy 20% Equity UCITS ETF returned 5.51% for both share classes for the 12 months ended 30 June 2024, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	5.51%	-1.57%
EUR Distributing	5.51%	-1.57%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

<sup>1</sup> Since-inception returns: 8 December 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Vanguard USD Treasury Bond UCITS ETF	147,505	3,601,039	Vanguard FTSE All-World UCITS ETF	19,923	2,256,360
Vanguard Global Aggregate Bond UCITS ETF	139,395	3,139,564	Vanguard USD Treasury Bond UCITS ETF	61,615	1,513,503
Vanguard USD Corporate Bond UCITS ETF	50,729	2,616,478	Vanguard Global Aggregate Bond UCITS ETF	64,980	1,472,200
Vanguard EUR Eurozone Government Bond UCITS ETF	112,050	2,578,674	Vanguard USD Corporate Bond UCITS ETF	26,832	1,396,865
Vanguard FTSE All-World UCITS ETF	20,172	2,280,151	Vanguard EUR Eurozone Government Bond UCITS ETF	56,983	1,321,513
Vanguard EUR Corporate Bond UCITS ETF	18,207	892,256	Vanguard EUR Corporate Bond UCITS ETF	9,265	456,527
Vanguard U.K. Gilt UCITS ETF	25,933	526,147	Vanguard U.K. Gilt UCITS ETF	9,150	187,544
Vanguard FTSE Developed World UCITS ETF	936	84,087	Vanguard FTSE Developed World UCITS ETF	590	53,581
Vanguard FTSE Emerging Markets UCITS ETF	174	9,196	Vanguard FTSE Emerging Markets UCITS ETF	105	5,555

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Investment Funds 99.92% (30 June 2023: 100.04%)</b>			
<b>Collective Investment Schemes 99.92% (30 June 2023: 100.04%)</b>			
<b>Equity Collective Investment Schemes 20.51% (30 June 2023: 20.05%)</b>			
Vanguard FTSE All-World UCITS ETF	103,664	12,688,164	19.61%
Vanguard FTSE Developed World UCITS ETF	5,224	505,460	0.78%
Vanguard FTSE Emerging Markets UCITS ETF	1,399	78,919	0.12%
		<b>13,272,543</b>	<b>20.51%</b>
<b>Fixed Income Collective Investment Schemes 79.41% (30 June 2023: 79.99%)</b>			
Vanguard EUR Corporate Bond UCITS ETF	75,476	3,739,972	5.78%
Vanguard EUR Eurozone Government Bond UCITS ETF	455,891	10,453,489	16.16%
Vanguard Global Aggregate Bond UCITS ETF	546,037	12,346,552	19.08%
Vanguard U.K. Gilt UCITS ETF	79,826	1,626,998	2.52%
Vanguard USD Corporate Bond UCITS ETF	206,306	10,738,681	16.60%
Vanguard USD Treasury Bond UCITS ETF	508,922	12,467,978	19.27%
		<b>51,373,670</b>	<b>79.41%</b>
<b>Total Collective Investment Schemes</b>		<b>64,646,213</b>	<b>99.92%</b>
<b>Total Investment Funds</b>		<b>64,646,213</b>	<b>99.92%</b>
<b>Total Investments</b>		<b>64,646,213</b>	<b>99.92%</b>
<b>Other Assets and Liabilities</b>		<b>54,792</b>	<b>0.08%</b>
<b>Net Assets</b>		<b>64,701,005</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	64,646,213	99.18%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total Over-the-counter ("OTC") Financial Derivative Instruments	—	0.00%
(f)	Other Assets	533,111	0.82%
<b>Total Assets</b>		<b>65,179,324</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	3,17	64,646,213	54,324,694
Cash	3	60,723	3,355
Receivables:			
Capital Shares Issued		236,034	—
Investments Sold		236,354	—
<b>Total Current Assets</b>		<b>65,179,324</b>	<b>54,328,049</b>
<b>Current Liabilities</b>			
Bank Overdraft			
		—	13,541
Payables and Other Liabilities:			
Capital Shares Redeemed		236,267	4,948
Investments Purchased		236,118	—
Management Fees Payable	12	5,934	5,952
<b>Total Current Liabilities</b>		<b>478,319</b>	<b>24,441</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>64,701,005</b>	<b>54,303,608</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€56,809,770	€44,380,368	€34,235,864
Number of Shares Outstanding	2,404,465	1,981,844	1,516,223
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€23.63</b>	<b>€22.39</b>	<b>€22.58</b>
<b>EUR Distributing</b>			
Net Assets	€7,891,235	€9,923,240	€7,546,917
Number of Shares Outstanding	362,803	467,008	343,409
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€21.75</b>	<b>€21.25</b>	<b>€21.98</b>

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



## Statement of Operations

		EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		3,118	1,446
Income from Collective Investment Schemes in Lieu of Distributions		1,891,806	1,251,864
Net Gain/(Loss) on Financial Instruments		1,366,562	(1,516,981)
<b>Total Investment Income/(Loss)</b>		<b>3,261,486</b>	<b>(263,671)</b>
<b>Expenses</b>			
Management Fees	12	69,526	60,596
Transaction Fees and Commissions		1,749	2,256
<b>Total Expenses</b>		<b>71,275</b>	<b>62,852</b>
<b>Finance Costs</b>			
Interest Expense		493	234
Distributions	6	261,573	227,774
<b>Total Finance Costs</b>		<b>262,066</b>	<b>228,008</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>2,928,145</b>	<b>(554,531)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>2,928,145</b>	<b>(554,531)</b>

## Statement of Changes in Net Assets

		EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>			
<b>Net Increase/(Decrease) in Net Assets From Operations</b>		<b>2,928,145</b>	<b>(554,531)</b>
<b>Capital Transactions</b>			
Subscriptions		19,295,633	18,160,876
Redemptions		(11,826,381)	(5,085,518)
<b>Total Capital Transactions</b>		<b>7,469,252</b>	<b>13,075,358</b>
<b>Total Increase for the Year</b>		<b>10,397,397</b>	<b>12,520,827</b>
<b>Net Assets</b>			
Beginning of Year		54,303,608	41,782,781
<b>End of Year</b>		<b>64,701,005</b>	<b>54,303,608</b>

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

# Vanguard LifeStrategy 40% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, Vanguard LifeStrategy 40% Equity UCITS ETF returned 9.23% for both share classes for the 12 months ended 30 June 2024, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	9.23%	1.85%
EUR Distributing	9.23%	1.85%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

<sup>1</sup> Since-inception returns: 8 December 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Vanguard Global Aggregate Bond UCITS ETF	308,028	6,883,576	Vanguard FTSE Developed World UCITS ETF	93,029	8,043,963
Vanguard USD Treasury Bond UCITS ETF	243,296	5,921,665	Vanguard FTSE All-World UCITS ETF	66,001	7,170,161
Vanguard FTSE Developed World UCITS ETF	52,247	4,432,961	Vanguard Global Aggregate Bond UCITS ETF	244,409	5,390,066
Vanguard FTSE All-World UCITS ETF	39,956	4,260,609	Vanguard USD Treasury Bond UCITS ETF	161,598	3,874,520
Vanguard EUR Eurozone Government Bond UCITS ETF	143,263	3,255,004	Vanguard USD Corporate Bond UCITS ETF	60,121	3,019,835
Vanguard USD Corporate Bond UCITS ETF	61,972	3,152,300	Vanguard EUR Eurozone Government Bond UCITS ETF	131,024	2,950,833
Vanguard EUR Corporate Bond UCITS ETF	20,384	982,884	Vanguard EUR Corporate Bond UCITS ETF	21,251	1,022,129
Vanguard U.K. Gilt UCITS ETF	30,307	608,504	Vanguard FTSE Emerging Markets UCITS ETF	11,298	579,048
Vanguard FTSE Emerging Markets UCITS ETF	10,036	513,211	Vanguard U.K. Gilt UCITS ETF	21,503	427,645

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Investment Funds 100.00% (30 June 2023: 99.93%)</b>			
<b>Collective Investment Schemes 100.00% (30 June 2023: 99.93%)</b>			
<b>Equity Collective Investment Schemes 40.14% (30 June 2023: 40.46%)</b>			
Vanguard FTSE All-World UCITS ETF	197,432	24,165,087	19.39%
Vanguard FTSE Developed World UCITS ETF	239,607	23,183,741	18.60%
Vanguard FTSE Emerging Markets UCITS ETF	47,533	2,681,376	2.15%
		<b>50,030,204</b>	<b>40.14%</b>
<b>Fixed Income Collective Investment Schemes 59.86% (30 June 2023: 59.47%)</b>			
Vanguard EUR Corporate Bond UCITS ETF	88,426	4,381,667	3.52%
Vanguard EUR Eurozone Government Bond UCITS ETF	550,846	12,630,788	10.14%
Vanguard Global Aggregate Bond UCITS ETF	1,064,666	24,073,376	19.32%
Vanguard U.K. Gilt UCITS ETF	91,228	1,859,391	1.49%
Vanguard USD Corporate Bond UCITS ETF	248,596	12,939,969	10.38%
Vanguard USD Treasury Bond UCITS ETF	763,541	18,705,838	15.01%
		<b>74,591,029</b>	<b>59.86%</b>
<b>Total Collective Investment Schemes</b>		<b>124,621,233</b>	<b>100.00%</b>
<b>Total Investment Funds</b>		<b>124,621,233</b>	<b>100.00%</b>
<b>Total Investments</b>		<b>124,621,233</b>	<b>100.00%</b>
<b>Other Assets and Liabilities</b>		<b>(2,237)</b>	<b>(0.00%)</b>
<b>Net Assets</b>		<b>124,618,996</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	124,621,233	98.98%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	1,284,457	1.02%
<b>Total Assets</b>		<b>125,905,690</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	3,17	124,621,233	116,515,274
Cash	3	205,261	234,475
Unrealised Appreciation on Spot Currency Contracts		366	—
Receivables:			
Capital Shares Issued		317,290	1,222
Investments Sold		761,540	—
<b>Total Current Assets</b>		<b>125,905,690</b>	<b>116,750,971</b>
<b>Current Liabilities</b>			
Bank Overdraft		33	—
Payables and Other Liabilities:			
Capital Shares Redeemed		49,233	—
Investments Purchased		1,226,413	145,474
Management Fees Payable	12	11,015	12,251
<b>Total Current Liabilities</b>		<b>1,286,694</b>	<b>157,725</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>124,618,996</b>	<b>116,593,246</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€107,197,371	€96,952,811	€65,584,492
Number of Shares Outstanding	4,017,165	3,968,478	2,744,868
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€26.68</b>	<b>€24.43</b>	<b>€23.89</b>
<b>EUR Distributing</b>			
Net Assets	€17,421,625	€19,640,435	€12,636,051
Number of Shares Outstanding	707,609	847,945	544,385
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€24.62</b>	<b>€23.16</b>	<b>€23.21</b>

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

## Statement of Operations

		EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		7,916	5,184
Income from Collective Investment Schemes in Lieu of Distributions		3,431,867	2,351,940
Net Gain on Financial Instruments		7,142,133	30
<b>Total Investment Income</b>		<b>10,581,916</b>	<b>2,357,154</b>
<b>Expenses</b>			
Management Fees	12	139,754	109,517
Transaction Fees and Commissions		4,656	5,746
<b>Total Expenses</b>		<b>144,410</b>	<b>115,263</b>
<b>Finance Costs</b>			
Interest Expense		1,082	183
Distributions	6	499,387	415,237
<b>Total Finance Costs</b>		<b>500,469</b>	<b>415,420</b>
<b>Net Investment Income After Finance Costs</b>		<b>9,937,037</b>	<b>1,826,471</b>
<b>Net Increase in Net Assets</b>		<b>9,937,037</b>	<b>1,826,471</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	9,937,037	1,826,471
<b>Capital Transactions</b>		
Subscriptions	33,051,905	44,252,186
Redemptions	(34,963,192)	(7,705,954)
Total Capital Transactions	(1,911,287)	36,546,232
<b>Total Increase for the Year</b>	<b>8,025,750</b>	<b>38,372,703</b>
<b>Net Assets</b>		
Beginning of Year	116,593,246	78,220,543
<b>End of Year</b>	<b>124,618,996</b>	<b>116,593,246</b>

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

# Vanguard LifeStrategy 60% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, Vanguard LifeStrategy 60% Equity UCITS ETF returned 13.12% for both share classes for the 12 months ended 30 June 2024, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	13.12%	5.34%
EUR Distributing	13.12%	5.34%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

<sup>1</sup> Since-inception returns: 8 December 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Vanguard Global Aggregate Bond UCITS ETF	1,089,101	24,479,054	Vanguard FTSE All-World UCITS ETF	48,279	5,310,358
Vanguard FTSE All-World UCITS ETF	155,619	17,186,874	Vanguard FTSE Developed World UCITS ETF	49,305	4,192,181
Vanguard FTSE Developed World UCITS ETF	183,009	15,950,618	Vanguard FTSE North America UCITS ETF	23,460	2,553,188
Vanguard USD Treasury Bond UCITS ETF	430,648	10,505,169	Vanguard Global Aggregate Bond UCITS ETF	74,082	1,609,297
Vanguard FTSE North America UCITS ETF	88,445	9,676,794	Vanguard USD Corporate Bond UCITS ETF	10,602	523,368
Vanguard USD Corporate Bond UCITS ETF	123,800	6,344,659	Vanguard EUR Eurozone Government Bond UCITS ETF	21,064	465,116
Vanguard EUR Eurozone Government Bond UCITS ETF	273,281	6,232,441	Vanguard FTSE Emerging Markets UCITS ETF	7,861	392,230
Vanguard FTSE Emerging Markets UCITS ETF	69,684	3,632,305	Vanguard USD Treasury Bond UCITS ETF	13,729	327,374
Vanguard FTSE Developed Europe UCITS ETF	49,458	2,060,495	Vanguard FTSE Developed Europe UCITS ETF	7,670	300,118
Vanguard EUR Corporate Bond UCITS ETF	36,617	1,780,092	Vanguard EUR Corporate Bond UCITS ETF	3,749	177,456
Vanguard U.K. Gilt UCITS ETF	64,594	1,309,764	Vanguard FTSE Japan UCITS ETF	4,417	119,402
Vanguard FTSE Japan UCITS ETF	32,964	941,157	Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	3,094	80,319
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	24,828	679,814	Vanguard U.K. Gilt UCITS ETF	3,814	74,882

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



# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Investment Funds 100.00% (30 June 2023: 100.00%)</b>			
<b>Collective Investment Schemes 100.00% (30 June 2023: 100.00%)</b>			
<b>Equity Collective Investment Schemes 60.32% (30 June 2023: 60.53%)</b>			
Vanguard FTSE All-World UCITS ETF	597,608	73,145,435	19.24%
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	108,791	3,147,605	0.83%
Vanguard FTSE Developed Europe UCITS ETF	257,868	11,537,762	3.03%
Vanguard FTSE Developed World UCITS ETF	760,963	73,628,770	19.37%
Vanguard FTSE Emerging Markets UCITS ETF	269,849	15,222,404	4.00%
Vanguard FTSE Japan UCITS ETF	154,431	4,639,227	1.22%
Vanguard FTSE North America UCITS ETF	385,675	48,015,143	12.63%
		<b>229,336,346</b>	<b>60.32%</b>
<b>Fixed Income Collective Investment Schemes 39.68% (30 June 2023: 39.47%)</b>			
Vanguard EUR Corporate Bond UCITS ETF	134,118	6,645,788	1.75%
Vanguard EUR Eurozone Government Bond UCITS ETF	840,587	19,274,492	5.07%
Vanguard Global Aggregate Bond UCITS ETF	3,232,424	73,088,986	19.23%
Vanguard U.K. Gilt UCITS ETF	152,239	3,102,905	0.82%
Vanguard USD Corporate Bond UCITS ETF	383,236	19,948,277	5.25%
Vanguard USD Treasury Bond UCITS ETF	1,173,187	28,741,674	7.56%
		<b>150,802,122</b>	<b>39.68%</b>
<b>Total Collective Investment Schemes</b>		<b>380,138,468</b>	<b>100.00%</b>
<b>Total Investment Funds</b>		<b>380,138,468</b>	<b>100.00%</b>
<b>Total Investments</b>		<b>380,138,468</b>	<b>100.00%</b>
<b>Other Assets and Liabilities</b>		<b>229</b>	<b>0.00%</b>
<b>Net Assets</b>		<b>380,138,697</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	380,138,468	99.19%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	3,111,901	0.81%
<b>Total Assets</b>		<b>383,250,369</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	3,17	380,138,468	256,432,669
Cash	3	915,821	95,641
Unrealised Appreciation on Spot Currency Contracts		326	—
Receivables:			
Capital Shares Issued		605,333	431,175
Investments Sold		1,590,421	—
<b>Total Current Assets</b>		<b>383,250,369</b>	<b>256,959,485</b>
<b>Current Liabilities</b>			
Bank Overdraft		—	20,240
Payables and Other Liabilities:			
Capital Shares Redeemed		—	176,456
Investments Purchased		3,078,713	309,051
Management Fees Payable	12	32,959	26,641
<b>Total Current Liabilities</b>		<b>3,111,672</b>	<b>532,388</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>380,138,697</b>	<b>256,427,097</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€337,949,006	€224,138,726	€168,902,446
Number of Shares Outstanding	11,233,353	8,427,521	6,693,402
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€30.08</b>	<b>€26.60</b>	<b>€25.23</b>
<b>EUR Distributing</b>			
Net Assets	€42,189,691	€32,288,371	€24,389,121
Number of Shares Outstanding	1,515,042	1,280,873	997,084
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€27.85</b>	<b>€25.21</b>	<b>€24.46</b>

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		21,441	6,931
Income from Collective Investment Schemes in Lieu of Distributions		8,166,461	5,101,030
Net Gain on Financial Instruments		30,885,425	6,884,818
<b>Total Investment Income</b>		<b>39,073,327</b>	<b>11,992,779</b>
<b>Expenses</b>			
Management Fees	12	348,666	259,514
Transaction Fees and Commissions		6,877	11,106
<b>Total Expenses</b>		<b>355,543</b>	<b>270,620</b>
<b>Finance Costs</b>			
Interest Expense		937	494
Distributions	6	924,878	668,147
<b>Total Finance Costs</b>		<b>925,815</b>	<b>668,641</b>
<b>Net Investment Income After Finance Costs</b>		<b>37,791,969</b>	<b>11,053,518</b>
<b>Net Increase in Net Assets</b>		<b>37,791,969</b>	<b>11,053,518</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	37,791,969	11,053,518
<b>Capital Transactions</b>		
Subscriptions	103,791,460	69,486,968
Redemptions	(17,871,829)	(17,404,956)
Total Capital Transactions	85,919,631	52,082,012
<b>Total Increase for the Year</b>	<b>123,711,600</b>	<b>63,135,530</b>
<b>Net Assets</b>		
Beginning of Year	256,427,097	193,291,567
<b>End of Year</b>	<b>380,138,697</b>	<b>256,427,097</b>

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

# Vanguard LifeStrategy 80% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, Vanguard LifeStrategy 80% Equity UCITS ETF returned 17.11% for both share classes for the 12 months ended 30 June 2024, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	17.11%	8.92%
EUR Distributing	17.11%	8.92%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

<sup>1</sup> Since-inception returns: 8 December 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Vanguard Global Aggregate Bond UCITS ETF	1,421,966	31,843,978	Vanguard FTSE All-World UCITS ETF	13,941	1,484,809
Vanguard FTSE All-World UCITS ETF	190,454	20,909,215	Vanguard FTSE North America UCITS ETF	13,944	1,364,210
Vanguard FTSE Developed World UCITS ETF	220,234	19,111,022	Vanguard FTSE Developed World UCITS ETF	2,712	235,636
Vanguard FTSE North America UCITS ETF	170,415	18,664,173	Vanguard Global Aggregate Bond UCITS ETF	5,008	111,323
Vanguard S&P 500 UCITS ETF	115,932	9,595,565	Vanguard FTSE Developed Europe UCITS ETF	1,815	76,882
Vanguard FTSE Emerging Markets UCITS ETF	131,060	6,813,120	Vanguard S&P 500 UCITS ETF	852	72,092
Vanguard FTSE Developed Europe UCITS ETF	142,413	5,916,682	Vanguard FTSE Emerging Markets UCITS ETF	696	35,454
Vanguard FTSE Japan UCITS ETF	90,060	2,573,815	Vanguard FTSE Japan UCITS ETF	1,056	29,769
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	63,792	1,735,655	Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	739	20,568
Vanguard USD Treasury Bond UCITS ETF	19,950	487,595	Vanguard USD Treasury Bond UCITS ETF	133	3,248
Vanguard USD Corporate Bond UCITS ETF	5,352	274,830	Vanguard USD Corporate Bond UCITS ETF	46	2,363
Vanguard EUR Eurozone Government Bond UCITS ETF	9,827	223,639	Vanguard EUR Eurozone Government Bond UCITS ETF	103	2,335
Vanguard EUR Corporate Bond UCITS ETF	1,568	76,078	Vanguard EUR Corporate Bond UCITS ETF	17	821
Vanguard U.K. Gilt UCITS ETF	1,701	34,274	Vanguard U.K. Gilt UCITS ETF	18	361

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Investment Funds 99.85% (30 June 2023: 99.96%)</b>			
<b>Collective Investment Schemes 99.85% (30 June 2023: 99.96%)</b>			
<b>Equity Collective Investment Schemes 80.41% (30 June 2023: 80.46%)</b>			
Vanguard FTSE All-World UCITS ETF	746,405	91,357,743	19.33%
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	263,871	7,634,471	1.61%
Vanguard FTSE Developed Europe UCITS ETF	641,327	28,694,830	6.07%
Vanguard FTSE Developed World UCITS ETF	944,803	91,416,643	19.34%
Vanguard FTSE Emerging Markets UCITS ETF	486,941	27,468,743	5.81%
Vanguard FTSE Japan UCITS ETF	373,246	11,212,599	2.37%
Vanguard FTSE North America UCITS ETF	744,275	92,659,546	19.60%
Vanguard S&P 500 UCITS ETF	308,303	29,708,788	6.28%
		<b>380,153,363</b>	<b>80.41%</b>
<b>Fixed Income Collective Investment Schemes 19.44% (30 June 2023: 19.50%)</b>			
Vanguard EUR Corporate Bond UCITS ETF	5,606	277,787	0.06%
Vanguard EUR Eurozone Government Bond UCITS ETF	36,794	843,679	0.18%
Vanguard Global Aggregate Bond UCITS ETF	3,919,741	88,630,048	18.75%
Vanguard U.K. Gilt UCITS ETF	4,784	97,507	0.02%
Vanguard USD Corporate Bond UCITS ETF	16,629	865,576	0.18%
Vanguard USD Treasury Bond UCITS ETF	48,312	1,183,586	0.25%
		<b>91,898,183</b>	<b>19.44%</b>
<b>Total Collective Investment Schemes</b>		<b>472,051,546</b>	<b>99.85%</b>
<b>Total Investment Funds</b>		<b>472,051,546</b>	<b>99.85%</b>
<b>Total Investments</b>		<b>472,051,546</b>	<b>99.85%</b>
<b>Other Assets and Liabilities</b>		<b>692,034</b>	<b>0.15%</b>
<b>Net Assets</b>		<b>472,743,580</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	472,051,546	99.74%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	1,246,149	0.26%
<b>Total Assets</b>		<b>473,297,695</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	3,17	472,051,546	295,679,426
Cash	3	1,244,780	313,120
Receivables:			
Capital Shares Issued		1,369	714
<b>Total Current Assets</b>		<b>473,297,695</b>	<b>295,993,260</b>
<b>Current Liabilities</b>			
Bank Overdraft		—	626
Payables and Other Liabilities:			
Investments Purchased		512,927	150,786
Management Fees Payable	12	41,188	30,530
<b>Total Current Liabilities</b>		<b>554,115</b>	<b>181,942</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>472,743,580</b>	<b>295,811,318</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€435,244,164	€272,353,480	€172,939,077
Number of Shares Outstanding	12,844,373	9,412,487	6,488,606
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€33.89</b>	<b>€28.94</b>	<b>€26.65</b>
<b>EUR Distributing</b>			
Net Assets	€37,499,416	€23,457,838	€18,100,062
Number of Shares Outstanding	1,189,737	854,170	700,913
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€31.52</b>	<b>€27.46</b>	<b>€25.82</b>

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

## Statement of Operations

		EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		28,343	9,821
Income from Collective Investment Schemes in Lieu of Distributions		8,632,481	5,297,079
Net Gain on Financial Instruments		52,917,019	15,076,041
<b>Total Investment Income</b>		<b>61,577,843</b>	<b>20,382,941</b>
<b>Expenses</b>			
Management Fees	12	421,813	283,739
Transaction Fees and Commissions		9,566	10,077
<b>Total Expenses</b>		<b>431,379</b>	<b>293,816</b>
<b>Finance Costs</b>			
Interest Expense		661	872
Distributions	6	659,951	441,951
<b>Total Finance Costs</b>		<b>660,612</b>	<b>442,823</b>
<b>Net Investment Income After Finance Costs</b>		<b>60,485,852</b>	<b>19,646,302</b>
<b>Net Increase in Net Assets</b>		<b>60,485,852</b>	<b>19,646,302</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	60,485,852	19,646,302
Capital Transactions		
Subscriptions	129,979,700	94,265,915
Redemptions	(13,533,290)	(9,140,038)
Total Capital Transactions	116,446,410	85,125,877
Total Increase for the Year	176,932,262	104,772,179
<b>Net Assets</b>		
Beginning of Year	295,811,318	191,039,139
<b>End of Year</b>	<b>472,743,580</b>	<b>295,811,318</b>

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



# Vanguard ESG Developed Asia Pacific All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 9.47% for the fiscal year.
- Japan, which represents more than 50% of the index, contributed more than half of the index's return. Australia, South Korea and Singapore were also top contributors. Hong Kong, and, to a lesser extent, New Zealand and China, detracted.
- Eight of the index's 11 industry sectors posted positive returns. The strongest contributors were financials, technology, consumer discretionary and telecommunications. Industrials, basic materials and energy detracted from results.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Developed Asia Pacific All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	9.32%	17.77%
Benchmark	9.47	17.95
Tracking Difference*	-0.15	
USD Distributing	9.32%	17.77%
Benchmark	9.47	17.95
Tracking Difference*	-0.15	

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

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

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

<sup>1</sup> Since-inception returns: 11 October 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Samsung Electronics Co., Ltd.	12,548	693,278	Amcor plc	9,088	89,289
Toyota Motor Corp.	31,500	647,225	Newcrest Mining Ltd.	3,795	56,054
Commonwealth Bank of Australia	4,469	325,048	Konami Group Corp.	550	36,104
Sony Group Corp.	3,150	282,529	Keyence Corp.	83	35,296
Keyence Corp.	624	274,645	Toyota Motor Corp.	1,500	31,808
AIA Group Ltd.	29,400	244,075	Tokyo Electron Ltd.	149	29,712
Tokyo Electron Ltd.	1,228	242,620	Zensho Holdings Co., Ltd.	535	22,174
Mitsubishi UFJ Financial Group, Inc.	26,200	236,603	Samsung Electronics Co., Ltd.	428	19,630
CSL Ltd.	1,299	235,327	Arcadium Lithium plc	2,558	18,667
Shin-Etsu Chemical Co. Ltd.	4,940	188,980	Kawasaki Kisen Kaisha Ltd.	400	17,274
Woolworths Group Ltd.	7,710	183,006	Commonwealth Bank of Australia	237	17,072
National Australia Bank Ltd.	8,253	169,149	Sony Group Corp.	200	17,028
Sumitomo Mitsui Financial Group, Inc.	3,120	163,303	AIA Group Ltd.	2,200	16,791
Recruit Holdings Co. Ltd.	4,100	163,283	Celltrion, Inc.	131	16,707
SK Hynix, Inc.	1,427	158,600	Hoya Corp.	140	16,577
Daiichi Sankyo Co., Ltd.	4,900	148,722	KB Financial Group, Inc.	304	16,240
Westpac Banking Corp.	9,347	146,305	Hikari Tsushin, Inc.	100	16,231
ANZ Group Holdings Ltd.	8,182	143,841	Samsung Electronics Co., Ltd. - Preference Shares	276	15,652
Tokio Marine Holdings, Inc.	5,100	140,865	KDDI Corp.	500	15,423
SoftBank Group Corp.	2,700	139,891	Enplas Corp.	200	13,428

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 97.86% (30 June 2023: 96.97%)</b>							
<b>Equities 97.86% (30 June 2023: 96.97%)</b>							
<b>Australia 17.11% (30 June 2023: 15.90%)</b>							
29Metals Ltd.	1,996	560	0.00%	Cleanaway Waste Management Ltd.	13,921	25,753	0.06%
Abacus Group REIT	3,035	2,341	0.01%	Clinuvel Pharmaceuticals Ltd.	278	2,854	0.01%
Abacus Storage King REIT	3,521	2,716	0.01%	Coast Entertainment Holdings Ltd.	1,932	594	0.00%
Accent Group Ltd.	2,076	2,683	0.01%	Cochlear Ltd.	396	87,843	0.21%
Alkane Resources Ltd.	1,864	622	0.00%	Collins Foods Ltd.	670	4,072	0.01%
Alpha HPA Ltd.	4,368	2,523	0.01%	Commonwealth Bank of Australia	10,403	884,991	2.14%
Altium Ltd.	724	32,894	0.08%	Computershare Ltd.	3,647	64,155	0.16%
Alumina Ltd.	15,680	17,750	0.04%	Corporate Travel Management Ltd.	670	5,933	0.01%
Amotiv Ltd.	837	5,869	0.01%	Credit Corp. Group Ltd.	308	3,079	0.01%
AMP Ltd.	16,272	11,900	0.03%	Cromwell Property Group REIT	8,135	2,119	0.01%
Ansell Ltd.	914	16,207	0.04%	CSL Ltd.	2,998	591,074	1.43%
ANZ Group Holdings Ltd.	18,691	352,514	0.85%	Data#3 Ltd.	867	4,846	0.01%
APM Human Services International Ltd.	1,967	1,819	0.00%	De Grey Mining Ltd.	11,039	8,405	0.02%
ARB Corp., Ltd.	476	11,962	0.03%	Deterra Royalties Ltd.	2,523	6,723	0.02%
Arena REIT	1,972	5,097	0.01%	Dexus Industria REIT	1,329	2,503	0.01%
Argosy Minerals Ltd.	5,664	348	0.00%	Dexus REIT	6,791	29,389	0.07%
ASX Ltd.	1,206	48,326	0.12%	Dicker Data Ltd.	368	2,374	0.01%
Atlas Arteria Ltd.	6,889	23,510	0.06%	Domain Holdings Australia Ltd.	1,351	2,752	0.01%
AUB Group Ltd.	586	12,402	0.03%	Domino's Pizza Enterprises Ltd.	416	9,971	0.02%
Audinate Group Ltd.	425	4,493	0.01%	Downer EDI Ltd.	4,087	12,665	0.03%
Aurelia Metals Ltd.	9,140	1,160	0.00%	Eagers Automotive Ltd.	1,096	7,700	0.02%
Aurizon Holdings Ltd.	11,033	26,895	0.07%	Elders Ltd.	918	5,003	0.01%
Aussie Broadband Ltd.	1,379	3,187	0.01%	Emeco Holdings Ltd.	2,297	1,089	0.00%
Australian Agricultural Co., Ltd.	2,315	2,250	0.01%	EML Payments Ltd.	1,280	795	0.00%
Australian Clinical Labs Ltd.	567	950	0.00%	Evolution Mining Ltd.	11,408	26,666	0.06%
Australian Ethical Investment Ltd.	766	2,210	0.01%	EVT Ltd.	694	5,386	0.01%
Australian Finance Group Ltd.	924	852	0.00%	Fineos Corp., Ltd. Class CDI	558	630	0.00%
Australian Strategic Materials Ltd.	450	234	0.00%	FleetPartners Group Ltd.	1,481	3,541	0.01%
Baby Bunting Group Ltd.	580	600	0.00%	Flight Centre Travel Group Ltd.	1,280	17,251	0.04%
Bank of Queensland Ltd.	4,221	16,378	0.04%	Fortescue Ltd.	9,895	141,485	0.34%
Bapcor Ltd.	2,059	7,068	0.02%	G8 Education Ltd.	5,407	4,279	0.01%
Bega Cheese Ltd.	1,993	5,657	0.01%	GDI Property Group Partnership REIT	3,789	1,417	0.00%
Bellevue Gold Ltd.	7,260	8,655	0.02%	Genesis Minerals Ltd.	6,886	8,071	0.02%
Bendigo & Adelaide Bank Ltd.	3,473	26,650	0.06%	Gold Road Resources Ltd.	6,939	7,925	0.02%
BlueScope Steel Ltd.	2,772	37,822	0.09%	Goodman Group REIT	11,571	268,537	0.65%
BrainChip Holdings Ltd.	11,036	1,622	0.00%	GPT Group REIT	12,070	32,244	0.08%
Brambles Ltd.	8,650	83,938	0.20%	GQG Partners, Inc. Class CDI	3,943	7,452	0.02%
Bravura Solutions Ltd.	1,877	1,354	0.00%	GrainCorp Ltd. Class A	1,404	8,317	0.02%
Breville Group Ltd.	891	16,150	0.04%	Growthpoint Properties Australia Ltd. REIT	1,715	2,485	0.01%
Brickworks Ltd.	370	6,474	0.02%	GWA Group Ltd.	1,637	2,624	0.01%
BWP Trust REIT	3,499	8,085	0.02%	Hansen Technologies Ltd.	959	2,908	0.01%
Calix Ltd.	653	619	0.00%	Harvey Norman Holdings Ltd.	3,637	10,129	0.02%
Capricorn Metals Ltd.	1,838	5,868	0.01%	Healius Ltd.	3,806	3,813	0.01%
CAR Group Ltd.	2,291	53,934	0.13%	HealthCo REIT	2,135	1,511	0.00%
Cedar Woods Properties Ltd.	282	891	0.00%	Helia Group Ltd.	1,812	4,683	0.01%
Centuria Capital Group	5,370	5,917	0.01%	HMC Capital Ltd. REIT	1,595	7,680	0.02%
Centuria Industrial REIT	3,334	6,702	0.02%	HomeCo Daily Needs REIT	10,307	7,985	0.02%
Centuria Office REIT	2,638	1,947	0.00%	Hotel Property Investments Ltd. REIT	1,317	2,797	0.01%
Cettire Ltd.	1,141	892	0.00%	HUB24 Ltd.	340	10,570	0.03%
Chalice Mining Ltd.	2,502	2,373	0.01%	Humm Group Ltd.	1,953	528	0.00%
Challenger Ltd.	2,769	12,963	0.03%	IDP Education Ltd.	1,681	17,008	0.04%
Champion Iron Ltd.	2,883	12,323	0.03%	IGO Ltd.	3,745	14,106	0.03%
Charter Hall Group REIT	2,955	22,064	0.05%	Iluka Resources Ltd.	2,577	11,273	0.03%
Charter Hall Long Wale REIT	4,197	9,110	0.02%	Imdex Ltd.	3,342	4,955	0.01%
Charter Hall Retail REIT	3,124	6,781	0.02%	Imugene Ltd.	35,917	1,367	0.00%
Charter Hall Social Infrastructure REIT	2,402	3,802	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Incitec Pivot Ltd.	11,982	23,206	0.06%	Orora Ltd.	8,091	10,645	0.03%
Infomedia Ltd.	2,343	2,629	0.01%	Paradigm			
Ingenia Communities Group REIT	2,397	7,652	0.02%	Biopharmaceuticals Ltd. - Warrants 30/11/2024	57	1	0.00%
Inghams Group Ltd.	2,380	5,754	0.01%	Perenti Ltd.	4,965	3,316	0.01%
Insignia Financial Ltd.	3,945	6,033	0.01%	Perpetual Ltd.	708	10,076	0.02%
Insurance Australia Group Ltd.	14,830	70,716	0.17%	Perseus Mining Ltd.	8,498	13,337	0.03%
Integral Diagnostics Ltd.	1,355	2,416	0.01%	PEXA Group Ltd.	866	7,976	0.02%
ioneer Ltd.	9,295	931	0.00%	Pilbara Minerals Ltd.	17,994	36,893	0.09%
IPH Ltd.	1,291	5,406	0.01%	Pinnacle Investment Management Group Ltd.	647	6,127	0.01%
IRESS Ltd.	1,088	5,849	0.01%	Platinum Asset Management Ltd.	3,903	2,711	0.01%
James Hardie Industries plc Class CDI	2,695	85,133	0.21%	PolyNovo Ltd.	3,998	6,542	0.02%
JB Hi-Fi Ltd.	684	27,961	0.07%	Praemium Ltd.	2,241	756	0.00%
Johns Lyng Group Ltd.	1,136	4,324	0.01%	Premier Investments Ltd.	491	10,215	0.02%
Judo Capital Holdings Ltd.	3,389	2,852	0.01%	Pro Medicus Ltd.	312	29,851	0.07%
Jupiter Mines Ltd.	4,456	937	0.00%	PWR Holdings Ltd.	387	2,838	0.01%
Kelsian Group Ltd.	1,221	4,200	0.01%	Qantas Airways Ltd.	5,092	19,894	0.05%
Kogan.com Ltd.	467	1,301	0.00%	QBE Insurance Group Ltd.	9,308	108,102	0.26%
Lake Resources NL	4,927	132	0.00%	Qube Holdings Ltd.	10,885	26,534	0.06%
Latin Resources Ltd.	16,139	1,832	0.00%	Ramelius Resources Ltd.	7,198	9,230	0.02%
Lendlease Corp., Ltd.	4,297	15,525	0.04%	Ramsay Health Care Ltd.	1,094	34,676	0.08%
Leo Lithium Ltd.	3,306	1,115	0.00%	REA Group Ltd.	310	40,715	0.10%
Life360, Inc. Class CDI	1,177	12,868	0.03%	Red 5 Ltd.	37,877	9,107	0.02%
Lifestyle Communities Ltd.	723	6,002	0.01%	Reece Ltd.	1,333	22,407	0.05%
Liontown Resources Ltd.	10,444	6,312	0.02%	Region RE Ltd. REIT	7,005	9,824	0.02%
Lovisa Holdings Ltd.	324	7,113	0.02%	Regis Healthcare Ltd.	975	2,839	0.01%
Lynas Rare Earths Ltd.	5,842	23,136	0.06%	Regis Resources Ltd.	4,183	4,903	0.01%
Macquarie Group Ltd.	2,254	308,127	0.75%	Reliance Worldwide Corp., Ltd.	4,854	14,653	0.04%
Macquarie Technology Group Ltd.	87	5,495	0.01%	Resolute Mining Ltd.	14,194	4,929	0.01%
Magellan Financial Group Ltd.	864	4,859	0.01%	Ridley Corp., Ltd.	1,451	2,064	0.00%
Mayne Pharma Group Ltd.	554	1,743	0.00%	Rural Funds Group REIT	2,635	3,511	0.01%
McMillan Shakespeare Ltd.	330	3,861	0.01%	Sandfire Resources Ltd.	2,729	15,911	0.04%
Medibank Pvt Ltd.	17,144	42,707	0.10%	Sayona Mining Ltd.	47,363	1,139	0.00%
Megaport Ltd.	925	6,931	0.02%	Scentre Group REIT	32,226	67,149	0.16%
Mesoblast Ltd.	6,399	4,231	0.01%	Seek Ltd.	2,211	31,541	0.08%
Mineral Resources Ltd.	1,078	38,819	0.09%	Select Harvests Ltd.	797	2,097	0.01%
Mirvac Group REIT	24,758	30,920	0.07%	Service Stream Ltd.	3,509	3,000	0.01%
Monadelphous Group Ltd.	552	4,734	0.01%	Seven West Media Ltd.	4,529	560	0.00%
Mount Gibson Iron Ltd.	3,348	917	0.00%	SG Fleet Group Ltd.	886	1,953	0.00%
Myer Holdings Ltd.	4,857	2,676	0.01%	Sigma Healthcare Ltd.	10,528	8,965	0.02%
MyState Ltd.	876	2,188	0.01%	Sims Ltd.	946	6,507	0.02%
Nanosonics Ltd.	1,219	2,434	0.01%	SiteMinder Ltd.	1,376	4,678	0.01%
National Australia Bank Ltd.	19,277	466,430	1.13%	SmartGroup Corp., Ltd.	488	2,754	0.01%
National Storage REIT	8,471	13,012	0.03%	Solvar Ltd.	742	565	0.00%
Navigator Global Investments Ltd.	1,730	2,345	0.01%	Sonic Healthcare Ltd.	2,989	52,500	0.13%
Netwealth Group Ltd.	491	7,270	0.02%	Southern Cross Media Group Ltd.	902	367	0.00%
Neuren Pharmaceuticals Ltd.	656	9,319	0.02%	St Barbara Ltd.	2,290	306	0.00%
NEXTDC Ltd.	4,113	48,427	0.12%	Steadfast Group Ltd.	6,769	27,938	0.07%
nib holdings Ltd.	3,015	14,800	0.04%	Stockland REIT	14,891	41,470	0.10%
Nick Scali Ltd.	306	2,822	0.01%	Suncorp Group Ltd.	7,892	91,762	0.22%
Nickel Industries Ltd.	10,476	5,597	0.01%	Super Retail Group Ltd.	1,054	9,820	0.02%
Nine Entertainment Co. Holdings Ltd.	8,732	8,164	0.02%	Superloop Ltd.	2,936	3,147	0.01%
Northern Star Resources Ltd.	7,003	60,800	0.15%	Syrah Resources Ltd.	6,949	1,648	0.00%
Novonix Ltd.	1,237	587	0.00%	Technology One Ltd.	1,726	21,440	0.05%
NRW Holdings Ltd.	2,699	5,570	0.01%	Telix Pharmaceuticals Ltd.	1,786	22,245	0.05%
Nufarm Ltd.	2,352	7,226	0.02%	Telstra Group Ltd.	25,244	61,030	0.15%
Nuix Ltd.	1,414	2,909	0.01%	Temple & Webster Group Ltd.	689	4,321	0.01%
OFX Group Ltd.	1,646	2,429	0.01%	TPG Telecom Ltd.	2,321	7,099	0.02%
Omni Bridgeway Ltd.	2,021	1,498	0.00%	Transurban Group	19,206	159,051	0.38%
oOh!media Ltd.	2,612	2,355	0.01%	Tyro Payments Ltd.	1,370	910	0.00%
Opthea Ltd.	9,394	2,196	0.01%	Ventia Services Group Pty Ltd.	4,972	12,718	0.03%
Opthea Ltd. - Rights Issue 10/7/2024	2,385	—	0.00%	Vicinity Ltd. REIT	23,302	28,790	0.07%
Opthea Ltd. - Warrants 30/6/2026	795	—	0.00%	Vulcan Energy Resources Ltd.	912	2,290	0.01%
Orica Ltd.	3,010	35,923	0.09%	Vulcan Steel Ltd.	552	2,459	0.01%
				Waypoint Ltd. REIT	4,673	6,772	0.02%
				Webjet Ltd.	2,416	14,489	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Weebit Nano Ltd.	1,073	1,827	0.00%	IGG, Inc.	4,000	1,542	0.00%
Wesfarmers Ltd.	7,034	306,193	0.74%	IMAX China Holding, Inc.	300	330	0.00%
West African Resources Ltd.	6,585	7,080	0.02%	Jacobio Pharmaceuticals Group Co., Ltd.	1,500	300	0.00%
Westgold Resources Ltd.	2,336	3,775	0.01%	Jinchuan Group International Resources Co., Ltd.	30,000	3,189	0.01%
Westpac Banking Corp.	21,569	392,244	0.95%	Johnson Electric Holdings Ltd.	2,000	3,013	0.01%
Wildcat Resources Ltd.	5,942	1,250	0.00%	JS Global Lifestyle Co., Ltd.	10,000	1,973	0.01%
WiseTech Global Ltd.	1,005	67,320	0.16%	K Wah International Holdings Ltd.	9,000	1,994	0.01%
Woolworths Group Ltd.	7,588	171,236	0.41%	Kerry Logistics Network Ltd.	2,000	1,926	0.00%
Xero Ltd.	937	85,356	0.21%	Kerry Properties Ltd.	3,500	6,088	0.01%
Zip Co., Ltd.	6,857	6,686	0.02%	Kingkey Financial International Holdings Ltd.	50,000	717	0.00%
		<b>7,075,904</b>	<b>17.11%</b>	Lenovo Group Ltd.	48,000	67,751	0.16%
<b>Hong Kong 4.28% (30 June 2023: 5.65%)</b>				Link REIT	15,960	62,042	0.15%
AAC Technologies Holdings, Inc.	4,000	15,729	0.04%	LK Technology Holdings Ltd.	2,500	1,025	0.00%
AIA Group Ltd.	69,800	473,833	1.15%	L'Occitane International SA	2,500	10,631	0.03%
Asia Cement China Holdings Corp.	2,000	743	0.00%	Luk Fook Holdings International Ltd.	2,000	4,258	0.01%
ASMPIT Ltd.	1,900	26,502	0.06%	Man Wah Holdings Ltd.	9,200	6,316	0.02%
Bank of East Asia Ltd.	9,000	11,435	0.03%	MMG Ltd.	16,000	6,107	0.02%
Beijing Tong Ren Tang Chinese Medicine Co., Ltd.	2,000	2,308	0.01%	MMG Ltd. - Rights Issue 31/12/2049	6,400	283	0.00%
BOC Aviation Ltd.	1,300	9,325	0.02%	MTR Corp., Ltd.	9,000	28,415	0.07%
BOC Hong Kong Holdings Ltd.	22,500	69,309	0.17%	Nexteer Automotive Group Ltd.	6,000	2,705	0.01%
Cafe de Coral Holdings Ltd.	2,000	2,060	0.01%	Orient Overseas International Ltd.	791	12,837	0.03%
Cathay Pacific Airways Ltd.	6,000	6,140	0.02%	Pacific Basin Shipping Ltd.	28,000	8,822	0.02%
Champion REIT	12,000	2,413	0.01%	PCCW Ltd.	25,000	12,520	0.03%
China Travel International Investment Hong Kong Ltd.	16,000	2,377	0.01%	Powerlong Real Estate Holdings Ltd.	6,000	446	0.00%
Chow Sang Sang Holdings International Ltd.	1,000	927	0.00%	PRADA SpA	3,200	23,936	0.06%
Chow Tai Fook Jewellery Group Ltd.	11,000	11,905	0.03%	Prosperity REIT	5,000	884	0.00%
CITIC Telecom International Holdings Ltd.	8,000	2,685	0.01%	Realord Group Holdings Ltd.	2,000	1,378	0.00%
C-Mer Medical Holdings Ltd.	2,000	712	0.00%	Sa Sa International Holdings Ltd.	4,000	425	0.00%
Cowell e Holdings, Inc.	1,000	3,144	0.01%	Samsonite International SA	8,400	25,069	0.06%
Dah Sing Banking Group Ltd.	3,200	2,668	0.01%	Shangri-La Asia Ltd.	8,000	5,502	0.01%
Dah Sing Financial Holdings Ltd.	1,200	3,343	0.01%	Shun Tak Holdings Ltd.	6,000	569	0.00%
DFI Retail Group Holdings Ltd.	1,700	3,230	0.01%	Singamas Container Holdings Ltd.	6,000	730	0.00%
EC Healthcare	2,000	310	0.00%	Sino Land Co., Ltd.	22,000	22,684	0.06%
ESR Group Ltd.	16,200	21,289	0.05%	Sirnaomics Ltd.	300	164	0.00%
Everest Medicines Ltd.	500	1,254	0.00%	SITC International Holdings Co., Ltd.	8,000	21,723	0.05%
Far East Consortium International Ltd.	8,000	1,107	0.00%	SmarTone Telecommunications Holdings Ltd.	1,500	697	0.00%
First Pacific Co., Ltd.	14,000	6,509	0.02%	Stella International Holdings Ltd.	3,500	7,101	0.02%
FIT Hon Teng Ltd.	6,000	2,667	0.01%	Sun Hung Kai Properties Ltd.	8,650	74,840	0.18%
Fortune REIT	8,000	3,853	0.01%	SUNeVision Holdings Ltd.	5,000	1,627	0.00%
Fosun Tourism Group	800	371	0.00%	Sunlight REIT	5,000	1,095	0.00%
Frontage Holdings Corp.	2,000	205	0.00%	Swire Pacific Ltd. Class A	2,500	22,094	0.05%
Giordano International Ltd.	6,000	1,422	0.00%	Swire Pacific Ltd. Class B	5,000	6,712	0.02%
Guotai Junan International Holdings Ltd.	22,000	1,691	0.00%	Swire Properties Ltd.	6,800	10,835	0.03%
Hang Lung Group Ltd.	5,000	5,444	0.01%	Techtronic Industries Co., Ltd.	8,100	92,543	0.22%
Hang Lung Properties Ltd.	11,000	9,383	0.02%	Television Broadcasts Ltd.	1,400	595	0.00%
Hang Seng Bank Ltd.	4,500	57,868	0.14%	Texhong International Group Ltd.	2,500	1,399	0.00%
Henderson Land Development Co., Ltd.	8,000	21,467	0.05%	Theme International Holdings Ltd.	30,000	1,883	0.00%
HKBN Ltd.	5,000	1,575	0.00%	Truly International Holdings Ltd.	8,000	922	0.00%
Hong Kong Exchanges & Clearing Ltd.	7,857	251,790	0.61%	United Laboratories International Holdings Ltd.	6,000	6,332	0.02%
Hong Kong Technology Venture Co., Ltd.	2,000	436	0.00%	Value Partners Group Ltd.	10,000	1,998	0.01%
Hongkong Land Holdings Ltd.	6,800	21,964	0.05%	Vitasoy International Holdings Ltd.	6,000	4,534	0.01%
Hutchison Telecommunications Hong Kong Holdings Ltd.	12,000	1,506	0.00%	Vobile Group Ltd.	8,000	1,281	0.00%
HUTCHMED China Ltd.	3,000	10,567	0.03%				
Hysan Development Co., Ltd.	4,000	5,748	0.01%				

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VSTECs Holdings Ltd.	4,000	2,270	0.01%	Arcs Co., Ltd.	338	6,108	0.02%
VTech Holdings Ltd.	1,000	7,480	0.02%	ARE Holdings, Inc.	440	5,741	0.01%
WH Group Ltd.	49,000	32,259	0.08%	Argo Graphics, Inc.	100	2,981	0.01%
Wharf Holdings Ltd.	6,000	16,869	0.04%	Ariake Japan Co., Ltd.	100	3,251	0.01%
Wharf Real Estate Investment Co., Ltd.	9,449	25,052	0.06%	Arisawa Manufacturing Co., Ltd.	200	2,023	0.01%
Xinyi Glass Holdings Ltd.	13,000	14,253	0.03%	Artience Co., Ltd.	200	4,178	0.01%
Yue Yuen Industrial Holdings Ltd.	4,500	8,703	0.02%	Artnature, Inc.	100	520	0.00%
		<b>1,770,882</b>	<b>4.28%</b>	As One Corp.	400	7,129	0.02%
				Asahi Co., Ltd.	100	962	0.00%
<b>Japan 58.28% (30 June 2023: 57.57%)</b>				Asahi Diamond Industrial Co., Ltd.	400	2,462	0.01%
77 Bank Ltd.	432	12,018	0.03%	Asahi Intecc Co., Ltd.	1,200	16,826	0.04%
Abalance Corp.	100	895	0.00%	Asahi Kasei Corp.	7,750	49,648	0.12%
ABC-Mart, Inc.	500	8,781	0.02%	ASAHI YUKIZAI Corp.	100	3,258	0.01%
Achilles Corp.	100	1,016	0.00%	Asanuma Corp.	125	2,937	0.01%
Acom Co., Ltd.	2,300	5,848	0.01%	Asics Corp.	3,600	55,076	0.13%
Activia Properties, Inc. REIT	4	9,076	0.02%	ASKA Pharmaceutical Holdings Co., Ltd.	100	1,542	0.00%
Adastria Co., Ltd.	128	2,892	0.01%	ASKUL Corp.	300	4,075	0.01%
ADEKA Corp.	642	12,923	0.03%	Astellas Pharma, Inc.	11,200	110,705	0.27%
Advan Group Co., Ltd.	100	607	0.00%	Atrae, Inc.	100	504	0.00%
Advance Logistics Investment Corp. REIT	4	2,986	0.01%	Autobacs Seven Co., Ltd.	400	3,867	0.01%
Advance Residence Investment Corp. REIT	8	16,287	0.04%	Avant Group Corp.	100	857	0.00%
Advantest Corp.	4,600	183,731	0.44%	Avex, Inc.	200	1,696	0.00%
Aeon Co., Ltd.	4,445	95,029	0.23%	Awa Bank Ltd.	200	3,514	0.01%
Aeon Delight Co., Ltd.	100	2,477	0.01%	Axial Retailing, Inc.	332	2,116	0.01%
Aeon Fantasy Co., Ltd.	100	1,421	0.00%	Azbil Corp.	788	21,951	0.05%
AEON Financial Service Co., Ltd.	700	5,740	0.01%	AZ-COM MARUWA Holdings, Inc.	300	2,180	0.01%
Aeon Hokkaido Corp.	400	2,258	0.01%	Bandai Namco Holdings, Inc.	3,600	70,272	0.17%
AEON Investment Corp. REIT	11	9,109	0.02%	Bando Chemical Industries Ltd.	200	2,489	0.01%
Aeon Mall Co., Ltd.	600	7,070	0.02%	Bank of Iwate Ltd.	100	1,782	0.00%
Ai Holdings Corp.	200	2,954	0.01%	Bank of Nagoya Ltd.	75	3,613	0.01%
Aica Kogyo Co., Ltd.	331	7,198	0.02%	Bank of Saga Ltd.	100	1,695	0.00%
Aichi Corp.	100	775	0.00%	Bank of the Ryukyus Ltd.	200	1,600	0.00%
Aichi Financial Group, Inc.	300	5,009	0.01%	BayCurrent Consulting, Inc.	838	16,879	0.04%
Aichi Steel Corp.	100	2,198	0.01%	Belc Co., Ltd.	38	1,800	0.00%
Aida Engineering Ltd.	300	1,699	0.00%	Bell System24 Holdings, Inc.	200	1,987	0.01%
Aiful Corp.	1,800	4,263	0.01%	Belluna Co., Ltd.	200	955	0.00%
Ain Holdings, Inc.	200	7,445	0.02%	Bic Camera, Inc.	900	8,577	0.02%
Aiphone Co., Ltd.	100	1,921	0.00%	BIPROGY, Inc.	400	11,085	0.03%
Air Water, Inc.	1,100	14,877	0.04%	BML, Inc.	100	1,789	0.00%
Airport Facilities Co., Ltd.	100	376	0.00%	BrainPad, Inc.	84	553	0.00%
Airtrip Corp.	70	602	0.00%	Bridgestone Corp.	3,459	135,943	0.33%
Aisan Industry Co., Ltd.	200	1,741	0.00%	Broadleaf Co., Ltd.	600	2,171	0.01%
Aisin Corp.	1,035	33,734	0.08%	Brother Industries Ltd.	1,484	26,117	0.06%
Ajinomoto Co., Inc.	2,822	98,961	0.24%	Bunka Shutter Co., Ltd.	300	3,284	0.01%
Akatsuki, Inc.	100	1,648	0.00%	C Uyemura & Co., Ltd.	52	3,591	0.01%
Akita Bank Ltd.	100	1,658	0.00%	CAC Holdings Corp.	100	1,164	0.00%
Alconix Corp.	100	972	0.00%	Calbee, Inc.	437	8,392	0.02%
Alfresa Holdings Corp.	944	12,928	0.03%	Canon Electronics, Inc.	100	1,405	0.00%
Alpen Co., Ltd.	100	1,269	0.00%	Canon Marketing Japan, Inc.	300	8,344	0.02%
Alpha Systems, Inc.	25	470	0.00%	Canon, Inc.	5,800	156,989	0.38%
Alps Alpine Co., Ltd.	1,200	11,462	0.03%	Capcom Co., Ltd.	2,180	41,104	0.10%
Altech Corp.	100	1,568	0.00%	Carta Holdings, Inc.	100	1,000	0.00%
Amada Co., Ltd.	2,000	22,094	0.05%	Casio Computer Co., Ltd.	1,200	8,963	0.02%
Amano Corp.	400	10,329	0.03%	Cawachi Ltd.	100	1,828	0.00%
Amvis Holdings, Inc.	300	4,288	0.01%	Central Glass Co., Ltd.	100	2,328	0.01%
ANA Holdings, Inc.	968	17,869	0.04%	Central Japan Railway Co.	5,615	121,229	0.29%
Anest Iwata Corp.	200	2,044	0.01%	Change Holdings, Inc.	200	1,493	0.00%
Anicom Holdings, Inc.	500	2,092	0.01%	Chiba Bank Ltd.	4,115	36,632	0.09%
Anritsu Corp.	800	6,132	0.02%	Chilled & Frozen Logistics Holdings Co., Ltd.	100	3,562	0.01%
Anycolor, Inc.	200	3,430	0.01%	Chiyoda Co., Ltd.	100	581	0.00%
AOKI Holdings, Inc.	200	1,662	0.00%	Chiyoda Integre Co., Ltd.	100	1,971	0.01%
Aoyama Trading Co., Ltd.	300	2,786	0.01%	Chofu Seisakusho Co., Ltd.	100	1,373	0.00%
Aozora Bank Ltd.	700	11,434	0.03%	Chori Co., Ltd.	100	2,226	0.01%
Appier Group, Inc.	500	3,755	0.01%	Chubu Shiryō Co., Ltd.	200	2,015	0.01%
Arakawa Chemical Industries Ltd.	100	752	0.00%	Chubu Steel Plate Co., Ltd.	100	1,874	0.00%
Arata Corp.	174	3,818	0.01%	Chudenko Corp.	200	4,003	0.01%
ARCLANDS Corp.	400	4,834	0.01%				

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Chugai Pharmaceutical Co., Ltd.	4,000	142,136	0.34%	DCM Holdings Co., Ltd.	800	7,261	0.02%
Chugin Financial Group, Inc.	1,000	10,484	0.03%	Demae-Can Co., Ltd.	300	414	0.00%
Chugoku Marine Paints Ltd.	300	3,793	0.01%	DeNA Co., Ltd.	500	4,958	0.01%
Chuo Spring Co., Ltd.	100	813	0.00%	Denka Co., Ltd.	500	6,725	0.02%
CI Takiron Corp.	200	914	0.00%	Denso Corp.	12,695	197,141	0.48%
Citizen Watch Co., Ltd.	1,200	8,019	0.02%	Dentsu Group, Inc.	1,300	32,755	0.08%
CKD Corp.	400	7,908	0.02%	Dentsu Soken, Inc.	100	3,282	0.01%
Cleanup Corp.	100	462	0.00%	Denyo Co., Ltd.	154	2,795	0.01%
CMK Corp.	500	1,856	0.00%	Descente Ltd.	233	4,889	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	900	11,285	0.03%	Dexerials Corp.	300	13,900	0.03%
COLOPL, Inc.	200	813	0.00%	DIC Corp.	500	9,483	0.02%
Comforia Residential, Inc. REIT	4	7,908	0.02%	Digital Arts, Inc.	29	813	0.00%
Computer Engineering & Consulting Ltd.	200	2,662	0.01%	Digital Garage, Inc.	200	3,071	0.01%
COMSYS Holdings Corp.	700	13,451	0.03%	Digital Holdings, Inc.	100	671	0.00%
Comture Corp.	100	1,135	0.00%	dip Corp.	200	3,402	0.01%
Concordia Financial Group Ltd.	6,600	38,822	0.09%	Direct Marketing MiX, Inc.	100	154	0.00%
Corona Corp. Class A	100	606	0.00%	Disco Corp.	493	187,074	0.45%
Cosel Co., Ltd.	100	778	0.00%	DKK Co., Ltd.	46	604	0.00%
Cosmos Pharmaceutical Corp.	79	6,372	0.02%	DMG Mori Co., Ltd.	743	19,293	0.05%
CRE Logistics, Inc. REIT	4	3,566	0.01%	Doshisha Co., Ltd.	100	1,472	0.00%
Create SD Holdings Co., Ltd.	200	4,495	0.01%	Doutor Nichires Holdings Co., Ltd.	200	2,785	0.01%
Credit Saison Co., Ltd.	900	18,620	0.05%	Dowa Holdings Co., Ltd.	300	10,647	0.03%
CTI Engineering Co., Ltd.	100	3,183	0.01%	DTS Corp.	223	5,843	0.01%
CTS Co., Ltd.	100	504	0.00%	Duskin Co., Ltd.	200	4,559	0.01%
Curves Holdings Co., Ltd.	300	1,460	0.00%	DyDo Group Holdings, Inc.	138	2,297	0.01%
CyberAgent, Inc.	2,600	16,284	0.04%	Earth Corp.	100	3,003	0.01%
Cybozu, Inc.	200	2,485	0.01%	East Japan Railway Co.	6,700	110,979	0.27%
Dai Nippon Printing Co., Ltd.	1,347	45,319	0.11%	Ebase Co., Ltd.	100	449	0.00%
Dai Nippon Toryo Co., Ltd.	100	822	0.00%	EDION Corp.	500	5,051	0.01%
Daicel Corp.	1,500	14,384	0.04%	eGuarantee, Inc.	200	1,803	0.00%
Dai-Dan Co., Ltd.	200	3,817	0.01%	Ehime Bank Ltd.	200	1,634	0.00%
Daido Metal Co., Ltd.	200	776	0.00%	Eiken Chemical Co., Ltd.	200	2,785	0.01%
Daiei Kankyo Co., Ltd.	200	3,394	0.01%	Eisai Co., Ltd.	1,649	67,576	0.16%
Daifuku Co., Ltd.	1,753	32,802	0.08%	Eizo Corp.	100	3,024	0.01%
Daihen Corp.	100	5,160	0.01%	Elan Corp.	300	1,665	0.00%
Daiho Corp.	100	2,083	0.01%	Elecom Co., Ltd.	300	3,044	0.01%
Daiichi Jitsugyo Co., Ltd.	142	2,146	0.01%	Elematec Corp.	51	639	0.00%
Dai-ichi Life Holdings, Inc.	5,600	149,626	0.36%	EM Systems Co., Ltd.	200	757	0.00%
Daiichi Sankyo Co., Ltd.	11,650	400,066	0.97%	en-japan, Inc.	200	3,254	0.01%
Daiichikoshio Co., Ltd.	500	5,149	0.01%	eRex Co., Ltd.	200	887	0.00%
Daiki Aluminium Industry Co., Ltd.	200	1,582	0.00%	ES-Con Japan Ltd.	200	1,315	0.00%
Daikokutenbussan Co., Ltd.	22	1,171	0.00%	ESCON Japan Reit			
Daikyonishikawa Corp.	200	874	0.00%	Investment Corp. REIT	2	1,522	0.00%
Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	100	2,126	0.01%	ESPEC Corp.	100	1,980	0.01%
Daio Paper Corp.	500	2,767	0.01%	euglena Co., Ltd.	800	2,691	0.01%
Daiseki Co., Ltd.	279	6,487	0.02%	Exedy Corp.	200	3,665	0.01%
Daishi Hokuetsu Financial Group, Inc.	300	9,567	0.02%	EXEO Group, Inc.	1,156	11,495	0.03%
Daito Pharmaceutical Co., Ltd.	110	1,525	0.00%	Ezaki Glico Co., Ltd.	300	7,797	0.02%
Daito Trust Construction Co., Ltd.	307	31,652	0.08%	FAN Communications, Inc.	100	259	0.00%
Daiwa House Industry Co., Ltd.	3,700	93,777	0.23%	Fancl Corp.	438	7,488	0.02%
Daiwa House Investment Corp. REIT Class A	14	21,393	0.05%	FANUC Corp.	5,925	162,398	0.39%
Daiwa Industries Ltd.	200	1,907	0.00%	Fast Retailing Co., Ltd.	1,007	253,910	0.61%
Daiwa Office Investment Corp. REIT Class A	3	5,285	0.01%	FCC Co., Ltd.	200	2,921	0.01%
Daiwa Securities Group, Inc.	8,300	63,310	0.15%	FDK Corp.	100	445	0.00%
Daiwa Securities Living Investments Corp. REIT Class A	12	7,833	0.02%	Feed One Co., Ltd.	100	593	0.00%
Daiwabo Holdings Co., Ltd.	600	10,748	0.03%	Ferrotec Holdings Corp.	300	5,168	0.01%
				Fibergate, Inc.	51	352	0.00%
				FIDEA Holdings Co., Ltd.	100	1,030	0.00%
				Financial Partners Group Co., Ltd.	400	5,565	0.01%
				Fixstars Corp.	100	1,215	0.00%
				FP Corp.	300	4,498	0.01%
				FP Partner, Inc.	100	1,818	0.00%
				France Bed Holdings Co., Ltd.	100	787	0.00%
				Frontier Real Estate Investment Corp. REIT	3	8,197	0.02%
				Fudo Tetra Corp.	100	1,506	0.00%
				Fuji Co., Ltd.	200	2,509	0.01%
				Fuji Corp.	500	7,923	0.02%
				Fuji Kyuko Co., Ltd.	300	5,949	0.01%

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Fuji Media Holdings, Inc.	300	3,423	0.01%	Halows Co., Ltd.	34	945	0.00%
Fuji Oil Holdings, Inc.	300	5,242	0.01%	Hamakyorex Co., Ltd.	100	2,738	0.01%
Fuji Pharma Co., Ltd.	100	930	0.00%	Hamamatsu Photonics KK	778	20,836	0.05%
Fuji Seal International, Inc.	300	4,592	0.01%	Hankyu Hanshin Holdings, Inc.	1,377	36,586	0.09%
Fuji Soft, Inc.	400	18,053	0.04%	Hankyu Hanshin, Inc. REIT Class A	4	3,280	0.01%
Fujibo Holdings, Inc.	100	3,115	0.01%	Hanwa Co., Ltd.	200	7,659	0.02%
Fujicco Co., Ltd.	100	1,155	0.00%	Happinet Corp.	100	2,073	0.01%
FUJIFILM Holdings Corp.	7,200	168,385	0.41%	Harmonic Drive Systems, Inc.	300	8,486	0.02%
Fujikura Ltd.	1,600	31,590	0.08%	Haseko Corp.	1,600	17,685	0.04%
Fujimi, Inc.	300	5,660	0.01%	Hazama Ando Corp.	900	6,524	0.02%
Fujimori Kogyo Co., Ltd.	100	2,636	0.01%	Health Care & Medical Investment Corp. REIT	2	1,603	0.00%
Fujita Kanko, Inc.	50	3,027	0.01%	Heiwa Real Estate Co., Ltd.	246	5,995	0.01%
Fujitec Co., Ltd.	500	13,353	0.03%	Heiwa Real Estate, Inc. REIT	6	4,931	0.01%
Fujitsu General Ltd.	400	5,190	0.01%	Heiwado Co., Ltd.	200	3,004	0.01%
Fujitsu Ltd.	10,050	157,254	0.38%	Hibiya Engineering Ltd.	100	2,222	0.01%
Fujiya Co., Ltd.	42	683	0.00%	Hikari Tsushin, Inc.	107	19,932	0.05%
Fukuda Corp.	20	727	0.00%	HI-LEX Corp.	200	1,829	0.00%
Fukuda Denshi Co., Ltd.	100	4,227	0.01%	Hino Motors Ltd.	1,600	4,158	0.01%
Fukui Bank Ltd.	100	1,437	0.00%	Hioki EE Corp.	44	1,857	0.00%
Fukui Computer Holdings, Inc.	100	1,570	0.00%	Hirata Corp.	26	1,076	0.00%
Fukuoka Corp. REIT	4	3,919	0.01%	Hirogin Holdings, Inc.	1,700	13,136	0.03%
Fukuoka Financial Group, Inc.	1,000	26,731	0.06%	Hirose Electric Co., Ltd.	160	17,675	0.04%
Fukushima Galilei Co., Ltd.	51	2,108	0.01%	HIS Co., Ltd.	300	3,034	0.01%
Fukuyama Transporting Co., Ltd.	200	4,936	0.01%	Hisaka Works Ltd.	100	659	0.00%
FULLCAST Holdings Co., Ltd.	100	902	0.00%	Hisamitsu Pharmaceutical Co., Inc.	336	7,764	0.02%
Funai Soken Holdings, Inc.	243	3,464	0.01%	Hochiki Corp.	100	1,393	0.00%
Furukawa Battery Co., Ltd.	100	819	0.00%	Hogy Medical Co., Ltd.	100	2,452	0.01%
Furukawa Co., Ltd.	200	2,337	0.01%	Hokkan Holdings Ltd.	100	1,123	0.00%
Furukawa Electric Co., Ltd.	400	10,131	0.02%	Hokkoku Financial Holdings, Inc.	179	5,875	0.01%
Furuno Electric Co., Ltd.	100	1,298	0.00%	Hokuetsu Corp.	800	5,262	0.01%
Furuya Metal Co., Ltd.	57	1,549	0.00%	Hokuetsu Industries Co., Ltd.	200	2,969	0.01%
Fuso Chemical Co., Ltd.	100	2,543	0.01%	Hokuhoku Financial Group, Inc.	800	10,277	0.03%
Futaba Corp.	100	407	0.00%	Hokuto Corp.	100	1,181	0.00%
Futaba Industrial Co., Ltd.	300	1,647	0.00%	Honda Motor Co., Ltd.	29,572	316,199	0.76%
Future Corp.	200	1,900	0.00%	Honeys Holdings Co., Ltd.	61	600	0.00%
Fuyo General Lease Co., Ltd.	105	8,032	0.02%	Hoosiers Holdings Co., Ltd.	100	721	0.00%
G-7 Holdings, Inc.	100	1,025	0.00%	Hoshino Resorts, Inc. REIT	2	6,478	0.02%
Gakken Holdings Co., Ltd.	300	1,973	0.01%	Hoshizaki Corp.	705	22,361	0.05%
Gecoss Corp.	100	633	0.00%	Hosiden Corp.	300	4,013	0.01%
Genky DrugStores Co., Ltd.	86	1,541	0.00%	Hosokawa Micron Corp.	100	2,627	0.01%
Geo Holdings Corp.	100	1,040	0.00%	House Foods Group, Inc.	400	7,077	0.02%
giftee, Inc.	100	693	0.00%	Hoya Corp.	2,219	258,028	0.62%
Giken Ltd.	100	1,204	0.00%	Hulic Co., Ltd.	2,500	22,139	0.05%
Global One Real Estate Investment Corp. REIT	6	3,801	0.01%	Hulic, Inc. REIT	8	7,261	0.02%
GLOBERIDE, Inc.	100	1,330	0.00%	Hyakugo Bank Ltd.	1,400	6,023	0.01%
Glory Ltd.	300	5,228	0.01%	Hyakujushi Bank Ltd.	200	4,227	0.01%
GLP J-Reit REIT	28	22,855	0.06%	Ibiden Co., Ltd.	700	28,494	0.07%
GMO Financial Holdings, Inc.	200	975	0.00%	Ichibanya Co., Ltd.	500	3,438	0.01%
GMO internet group, Inc.	400	6,107	0.02%	Ichigo Office Investment Corp. REIT	7	3,594	0.01%
GMO Payment Gateway, Inc.	300	16,511	0.04%	Ichigo, Inc.	1,100	2,742	0.01%
Godo Steel Ltd.	100	3,189	0.01%	Ichikoh Industries Ltd.	200	676	0.00%
Goldcrest Co., Ltd.	100	1,672	0.00%	Ichiyoshi Securities Co., Ltd.	100	537	0.00%
Goldwin, Inc.	260	14,246	0.03%	Idemitsu Corp.	100	1,836	0.00%
Gree, Inc.	300	994	0.00%	IDOM, Inc.	300	2,607	0.01%
gremz, Inc.	100	1,596	0.00%	Iida Group Holdings Co., Ltd.	900	11,847	0.03%
GS Yuasa Corp.	500	9,906	0.02%	Iino Kaiun Kaisha Ltd.	500	3,979	0.01%
G-Tekt Corp.	100	1,217	0.00%	I'll, Inc.	71	1,092	0.00%
GungHo Online Entertainment, Inc.	246	4,147	0.01%	Inaba Denki Sangyo Co., Ltd.	300	7,311	0.02%
Gunma Bank Ltd.	2,200	14,046	0.03%	Inabata & Co., Ltd.	300	6,583	0.02%
Gunosy, Inc.	100	509	0.00%	Inageya Co., Ltd.	100	763	0.00%
Gunze Ltd.	61	2,184	0.01%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	14	11,018	0.03%
Gurunavi, Inc.	100	197	0.00%	Ines Corp.	100	1,144	0.00%
H.U. Group Holdings, Inc.	300	4,381	0.01%	Infocom Corp.	100	3,767	0.01%
H2O Retailing Corp.	500	7,404	0.02%				
Hachijuni Bank Ltd.	2,600	16,963	0.04%				
Hakuhodo DY Holdings, Inc.	1,400	10,226	0.03%				



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Infomart Corp.	1,300	2,497	0.01%	Juroku Financial Group, Inc.	254	7,524	0.02%
INFRONEER Holdings, Inc.	1,200	9,731	0.02%	Justsystems Corp.	200	3,742	0.01%
Insource Co., Ltd.	162	897	0.00%	JVCKenwood Corp.	900	5,214	0.01%
Intage Holdings, Inc.	100	932	0.00%	Kadokawa Corp.	540	8,659	0.02%
Integrated Design & Engineering Holdings Co., Ltd.	100	2,633	0.01%	Kaga Electronics Co., Ltd.	69	2,475	0.01%
Internet Initiative Japan, Inc.	700	10,311	0.03%	Kagome Co., Ltd.	442	8,980	0.02%
Inui Global Logistics Co., Ltd.	100	722	0.00%	Kakaku.com, Inc.	700	9,175	0.02%
Invincible Investment Corp. REIT	41	16,618	0.04%	Kaken Pharmaceutical Co., Ltd.	200	4,787	0.01%
Iriso Electronics Co., Ltd.	100	1,890	0.00%	Kamakura Shinsho Ltd.	100	267	0.00%
Iseki & Co., Ltd.	100	650	0.00%	Kameda Seika Co., Ltd.	35	924	0.00%
Isetan Mitsukoshi Holdings Ltd.	2,200	41,303	0.10%	Kamigumi Co., Ltd.	525	10,813	0.03%
Ishihara Sangyo Kaisha Ltd.	200	2,019	0.01%	Kanaden Corp.	100	1,052	0.00%
Istyle, Inc.	500	1,514	0.00%	Kanamic Network Co., Ltd.	100	346	0.00%
Isuzu Motors Ltd.	3,600	47,691	0.12%	Kanamoto Co., Ltd.	200	3,688	0.01%
Ito En Ltd.	400	8,658	0.02%	Kaneka Corp.	300	7,880	0.02%
Itoham Yonekyu Holdings, Inc.	100	2,670	0.01%	Kanematsu Corp.	500	8,374	0.02%
Iyogin Holdings, Inc.	1,700	15,741	0.04%	Kansai Food Market Ltd.	151	2,325	0.01%
Izumi Co., Ltd.	200	4,000	0.01%	Kansai Paint Co., Ltd.	1,167	18,790	0.05%
J Front Retailing Co., Ltd.	1,500	15,642	0.04%	Kanto Denka Kogyo Co., Ltd.	200	1,190	0.00%
J Trust Co., Ltd.	800	2,024	0.01%	Kao Corp.	2,775	112,546	0.27%
JAC Recruitment Co., Ltd.	400	1,636	0.00%	Katakura Industries Co., Ltd.	100	1,342	0.00%
Jaccs Co., Ltd.	209	6,048	0.01%	Katitas Co., Ltd.	349	3,782	0.01%
JAFCO Group Co., Ltd.	300	3,542	0.01%	Kawada Technologies, Inc.	100	1,717	0.00%
Jamco Corp.	100	934	0.00%	Kawasaki Kisen Kaisha Ltd.	2,600	37,822	0.09%
Japan Airlines Co., Ltd.	900	14,203	0.03%	KDDI Corp.	9,535	252,156	0.61%
Japan Airport Terminal Co., Ltd.	443	15,111	0.04%	KDX Realty Investment Corp. REIT Class A	25	24,322	0.06%
Japan Aviation Electronics Industry Ltd.	200	3,220	0.01%	KeePer Technical Laboratory Co., Ltd.	35	892	0.00%
Japan Display, Inc.	2,600	307	0.00%	Keihan Holdings Co., Ltd.	637	11,397	0.03%
Japan Elevator Service Holdings Co., Ltd.	350	5,624	0.01%	Keikyu Corp.	1,500	10,961	0.03%
Japan Excellent, Inc. REIT	7	5,165	0.01%	Keio Corp.	722	16,755	0.04%
Japan Exchange Group, Inc.	3,200	74,639	0.18%	Keisei Electric Railway Co., Ltd.	849	27,318	0.07%
Japan Hotel Investment Corp. REIT Class A	29	14,008	0.03%	Keiyo Bank Ltd.	700	3,821	0.01%
Japan Lifeline Co., Ltd.	300	2,113	0.01%	Kenko Mayonnaise Co., Ltd.	100	1,253	0.00%
Japan Logistics Fund, Inc. REIT	6	9,922	0.02%	Kewpie Corp.	700	13,921	0.03%
Japan Material Co., Ltd.	400	5,505	0.01%	Key Coffee, Inc.	100	1,294	0.00%
Japan Metropolitan Fund Invest REIT	43	24,192	0.06%	Keyence Corp.	1,255	550,418	1.33%
Japan Post Bank Co., Ltd.	9,005	85,062	0.21%	KFC Holdings Japan Ltd.	100	4,035	0.01%
Japan Post Holdings Co., Ltd.	10,800	107,087	0.26%	KH Neochem Co., Ltd.	200	2,845	0.01%
Japan Post Insurance Co., Ltd.	1,153	22,370	0.05%	Kintetsu Department Store Co., Ltd.	41	578	0.00%
Japan Prime Realty Investment Corp. REIT	6	12,085	0.03%	Kintetsu Group Holdings Co., Ltd.	1,145	24,927	0.06%
Japan Pulp & Paper Co., Ltd.	51	1,928	0.00%	Kissei Pharmaceutical Co., Ltd.	243	4,925	0.01%
Japan Real Estate Investment Corp. REIT	8	25,264	0.06%	Ki-Star Real Estate Co., Ltd.	20	437	0.00%
Japan Securities Finance Co., Ltd.	500	4,964	0.01%	Kitanotatsujin Corp.	300	332	0.00%
Japan Transcity Corp.	400	2,691	0.01%	Kitz Corp.	500	3,534	0.01%
Japan Wool Textile Co., Ltd.	300	2,538	0.01%	Kiyo Bank Ltd.	400	4,660	0.01%
JCR Pharmaceuticals Co., Ltd.	300	1,132	0.00%	KNT-CT Holdings Co., Ltd.	100	829	0.00%
JCU Corp.	100	2,484	0.01%	Koa Corp.	200	1,922	0.00%
JDC Corp.	200	584	0.00%	Koatsu Gas Kogyo Co., Ltd.	100	609	0.00%
Jeol Ltd.	300	13,555	0.03%	Kobayashi Pharmaceutical Co., Ltd.	415	13,475	0.03%
JINS Holdings, Inc.	69	1,679	0.00%	Kobe Bussan Co., Ltd.	900	20,052	0.05%
JM Holdings Co., Ltd.	40	724	0.00%	Koei Tecmo Holdings Co., Ltd.	900	7,771	0.02%
JMDC, Inc.	200	4,129	0.01%	Kohnan Shoji Co., Ltd.	100	2,595	0.01%
J-Oil Mills, Inc.	100	1,239	0.00%	Koito Manufacturing Co., Ltd.	1,384	19,092	0.05%
Joshin Denki Co., Ltd.	100	1,647	0.00%	Kojima Co., Ltd.	100	604	0.00%
Joyful Honda Co., Ltd.	300	4,163	0.01%	Kokusai Electric Corp.	500	14,578	0.04%
JP-Holdings, Inc.	300	1,020	0.00%	Kokuyo Co., Ltd.	600	10,060	0.02%
JSP Corp.	100	1,437	0.00%	Komatsu Matere Co., Ltd.	100	481	0.00%
JTEKT Corp.	1,500	10,439	0.03%	KOMEDA Holdings Co., Ltd.	239	4,038	0.01%
				Komehyo Holdings Co., Ltd.	100	2,788	0.01%
				Komeri Co., Ltd.	200	4,345	0.01%
				Komorori Corp.	200	1,688	0.00%
				Konica Minolta, Inc.	2,700	7,473	0.02%

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Konishi Co., Ltd.	300	2,426	0.01%	Marusan Securities Co., Ltd.	300	2,020	0.01%
Konoike Transport Co., Ltd.	200	2,981	0.01%	Maruwa Co., Ltd.	36	8,605	0.02%
Kosaido Holdings Co., Ltd.	800	3,078	0.01%	Maruzen Showa Unyu Co., Ltd.	100	3,407	0.01%
Kose Corp.	232	14,761	0.04%	Marvelous, Inc.	100	403	0.00%
Koshidaka Holdings Co., Ltd.	200	1,077	0.00%	Matsuda Sangyo Co., Ltd.	137	2,496	0.01%
Kotobuki Spirits Co., Ltd.	610	7,082	0.02%	Matsui Securities Co., Ltd.	600	3,133	0.01%
Kourakuen Holdings Corp.	100	845	0.00%	MatsukiyoCocokara & Co.	2,287	32,842	0.08%
KPP Group Holdings Co., Ltd.	354	1,783	0.00%	Matsuya Co., Ltd.	200	1,396	0.00%
Krosaki Harima Corp.	60	1,041	0.00%	Max Co., Ltd.	200	4,781	0.01%
K's Holdings Corp.	900	8,462	0.02%	Maxell Ltd.	200	2,218	0.01%
Kubota Corp.	6,050	84,623	0.20%	Mazda Motor Corp.	3,500	33,856	0.08%
Kumiai Chemical Industry Co., Ltd.	600	3,003	0.01%	McDonald's Holdings Co. Japan Ltd.	500	19,707	0.05%
Kurabo Industries Ltd.	100	3,105	0.01%	MCJ Co., Ltd.	400	3,757	0.01%
Kuraray Co., Ltd.	2,100	24,145	0.06%	Mebuki Financial Group, Inc.	6,000	23,364	0.06%
Kureha Corp.	337	5,853	0.01%	MEC Co., Ltd.	100	2,860	0.01%
Kurimoto Ltd.	100	2,912	0.01%	Medical Data Vision Co., Ltd.	100	372	0.00%
Kurita Water Industries Ltd.	721	30,564	0.07%	Medipal Holdings Corp.	1,200	18,262	0.04%
Kusuri no Aoki Holdings Co., Ltd.	250	4,725	0.01%	Medley, Inc.	100	2,238	0.01%
KYB Corp.	100	3,369	0.01%	MedPeer, Inc.	100	390	0.00%
Kyocera Corp.	7,400	85,174	0.21%	Megachips Corp.	79	2,004	0.01%
Kyoei Steel Ltd.	100	1,303	0.00%	Megmilk Snow Brand Co., Ltd.	200	3,234	0.01%
Kyokuto Kaihatsu Kogyo Co., Ltd.	200	3,123	0.01%	Meidensha Corp.	200	4,538	0.01%
Kyokuto Securities Co., Ltd.	100	914	0.00%	MEIJI Holdings Co., Ltd.	1,600	34,505	0.08%
Kyokuyo Co., Ltd.	100	2,539	0.01%	Meiko Electronics Co., Ltd.	100	4,457	0.01%
Kyorin Pharmaceutical Co., Ltd.	200	2,116	0.01%	MEITEC Group Holdings, Inc.	433	8,770	0.02%
Kyoritsu Maintenance Co., Ltd.	300	5,595	0.01%	Menicon Co., Ltd.	300	2,464	0.01%
Kyosan Electric Manufacturing Co., Ltd.	200	898	0.00%	Mercari, Inc.	743	9,226	0.02%
Kyoto Financial Group, Inc.	1,768	31,368	0.08%	METAWATER Co., Ltd.	100	1,211	0.00%
Kyowa Kirin Co., Ltd.	1,600	27,328	0.07%	Micronics Japan Co., Ltd.	246	10,231	0.03%
Kyudenko Corp.	320	11,763	0.03%	Midac Holdings Co., Ltd.	52	490	0.00%
Kyushu Financial Group, Inc.	2,200	12,900	0.03%	Mie Kotsu Group Holdings, Inc.	200	752	0.00%
Kyushu Railway Co.	909	19,693	0.05%	Milbon Co., Ltd.	100	2,067	0.01%
LaSalle Logiport REIT	11	10,093	0.02%	Mimasu Semiconductor Industry Co., Ltd.	50	1,147	0.00%
Lasertec Corp.	558	125,191	0.30%	MINEBEA MITSUMI, Inc.	2,500	51,209	0.12%
LEC, Inc.	198	1,503	0.00%	Ministop Co., Ltd.	100	1,056	0.00%
Leopalace21 Corp.	1,300	4,154	0.01%	Mirai Corp. REIT	10	2,788	0.01%
Life Corp.	100	2,449	0.01%	Mirai Industry Co., Ltd.	100	2,471	0.01%
LIFULL Co., Ltd.	200	196	0.00%	MIRAIT ONE corp	500	6,507	0.02%
Link & Motivation, Inc.	200	581	0.00%	Mirarth Holdings, Inc.	600	1,932	0.01%
Lintec Corp.	300	6,369	0.02%	Miroku Jyoho Service Co., Ltd.	100	1,234	0.00%
Lion Corp.	1,500	11,693	0.03%	MISUMI Group, Inc.	1,700	29,068	0.07%
LITALICO, Inc.	100	1,087	0.00%	Mitani Sekisan Co., Ltd.	34	1,279	0.00%
Lixil Corp.	1,600	16,844	0.04%	Mitsuba Corp.	200	1,426	0.00%
LY Corp.	16,300	39,407	0.10%	Mitsubishi Chemical Group Corp.	7,920	43,972	0.11%
M&A Capital Partners Co., Ltd.	56	764	0.00%	Mitsubishi Estate Co., Ltd.	6,700	104,961	0.25%
M&A Research Institute Holdings, Inc.	100	2,496	0.01%	Mitsubishi Estate Logistics Investment Corp. REIT	3	7,106	0.02%
M3, Inc.	2,600	24,786	0.06%	Mitsubishi HC Capital, Inc.	5,200	34,330	0.08%
Mabuchi Motor Co., Ltd.	580	8,608	0.02%	Mitsubishi Logisnext Co., Ltd.	400	3,981	0.01%
Macnica Holdings, Inc.	300	12,589	0.03%	Mitsubishi Logistics Corp.	400	13,129	0.03%
Macromill, Inc.	200	1,057	0.00%	Mitsubishi Materials Corp.	800	14,676	0.04%
Maeda Kosen Co., Ltd.	400	4,205	0.01%	Mitsubishi Motors Corp.	4,000	11,021	0.03%
Maezawa Kyuso Industries Co., Ltd.	100	834	0.00%	Mitsubishi Pencil Co., Ltd.	200	3,121	0.01%
Makino Milling Machine Co., Ltd.	100	4,196	0.01%	Mitsubishi Research Institute, Inc.	100	3,090	0.01%
Makita Corp.	1,500	40,768	0.10%	Mitsubishi UFJ Financial Group, Inc.	67,300	723,373	1.75%
Management Solutions Co., Ltd.	100	896	0.00%	Mitsuboshi Belting Ltd.	100	2,813	0.01%
Mandom Corp.	200	1,503	0.00%	Mitsui Chemicals, Inc.	1,100	30,362	0.07%
Mani, Inc.	400	4,936	0.01%	Mitsui DM Sugar Holdings Co., Ltd.	64	1,349	0.00%
Marudai Food Co., Ltd.	100	1,079	0.00%	Mitsui E&S Co., Ltd.	600	5,431	0.01%
Maruha Nichiro Corp.	240	4,710	0.01%	Mitsui Fudosan Co., Ltd.	16,590	151,451	0.37%
Marui Group Co., Ltd.	1,100	15,516	0.04%	Mitsui Fudosan Logistics Park, Inc. REIT	4	10,780	0.03%
MARUKA FURUSATO Corp.	100	1,337	0.00%				

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Mitsui High-Tec, Inc.	100	3,907	0.01%	Nihon Tokushu Toryo Co., Ltd.	100	771	0.00%
Mitsui OSK Lines Ltd.	2,100	62,898	0.15%	Nikkon Holdings Co., Ltd.	400	9,049	0.02%
Mitsui-Soko Holdings Co., Ltd.	100	2,968	0.01%	Nikon Corp.	1,900	19,206	0.05%
Miura Co., Ltd.	541	10,954	0.03%	Nintendo Co., Ltd.	6,500	345,729	0.84%
Miyazaki Bank Ltd.	100	2,207	0.01%	Nippon Corp.	300	4,355	0.01%
Mizuho Financial Group, Inc.	15,800	329,830	0.80%	Nippon Accommodations Fund, Inc. REIT Class A	3	11,917	0.03%
Mizuho Leasing Co., Ltd.	1,335	9,345	0.02%	Nippon Beet Sugar Manufacturing Co., Ltd.	100	1,443	0.00%
Mizuno Corp.	100	4,924	0.01%	Nippon Building Fund, Inc. REIT	9	31,499	0.08%
Mochida Pharmaceutical Co., Ltd.	100	1,936	0.01%	Nippon Carbon Co., Ltd.	48	1,546	0.00%
Monex Group, Inc.	1,100	4,971	0.01%	Nippon Ceramic Co., Ltd.	100	1,585	0.00%
Money Forward, Inc.	300	10,062	0.02%	Nippon Chemi-Con Corp.	100	1,016	0.00%
MonotaRO Co., Ltd.	1,458	17,140	0.04%	Nippon Denko Co., Ltd.	400	726	0.00%
Mori Hills Investment Corp. REIT Class A	10	8,181	0.02%	Nippon Densetsu Kogyo Co., Ltd.	200	2,453	0.01%
Mori Trust, Inc. REIT	16	6,903	0.02%	Nippon Electric Glass Co., Ltd.	500	11,373	0.03%
Morinaga & Co., Ltd.	518	8,015	0.02%	Nippon Express Holdings, Inc.	440	20,282	0.05%
Morinaga Milk Industry Co., Ltd.	426	8,927	0.02%	Nippon Fine Chemical Co., Ltd.	100	1,721	0.00%
Moriroku Holdings Co., Ltd.	100	1,780	0.00%	NIPPON Investment Corp. REIT	3	6,154	0.02%
Morita Holdings Corp.	200	2,326	0.01%	Nippon Kanzai Holdings Co., Ltd.	100	1,685	0.00%
MOS Food Services, Inc.	100	2,250	0.01%	Nippon Kayaku Co., Ltd.	1,000	7,631	0.02%
MS&AD Insurance Group Holdings, Inc.	8,314	184,773	0.45%	Nippon Light Metal Holdings Co., Ltd.	400	4,478	0.01%
MTI Ltd.	100	543	0.00%	Nippon Paint Holdings Co., Ltd.	6,100	39,741	0.10%
m-up Holdings, Inc.	100	895	0.00%	Nippon Paper Industries Co., Ltd.	600	3,581	0.01%
Murata Manufacturing Co., Ltd.	10,438	215,560	0.52%	Nippon Parking Development Co., Ltd.	600	776	0.00%
Musashi Seimitsu Industry Co., Ltd.	300	3,512	0.01%	Nippon Pillar Packing Co., Ltd.	100	3,338	0.01%
Musashino Bank Ltd.	143	2,911	0.01%	Nippon Prologis, Inc. REIT	15	23,405	0.06%
Nabtesco Corp.	700	11,871	0.03%	Nippon Rietec Co., Ltd.	100	781	0.00%
Nachi-Fujikoshi Corp.	100	2,182	0.01%	Nippon Road Co., Ltd.	100	1,125	0.00%
Nafco Co., Ltd.	100	1,905	0.00%	Nippon Sanso Holdings Corp.	1,146	33,904	0.08%
Nagaileben Co., Ltd.	200	3,286	0.01%	Nippon Seiki Co., Ltd.	300	2,749	0.01%
Nagase & Co., Ltd.	633	12,392	0.03%	Nippon Sharyo Ltd.	100	1,585	0.00%
Nagatanien Holdings Co., Ltd.	100	1,924	0.00%	Nippon Sheet Glass Co., Ltd.	400	1,052	0.00%
Nagawa Co., Ltd.	30	1,533	0.00%	Nippon Shinyaku Co., Ltd.	335	6,779	0.02%
Nagoya Railroad Co., Ltd.	1,200	13,081	0.03%	Nippon Shokubai Co., Ltd.	748	7,470	0.02%
Nakanishi, Inc.	400	6,346	0.02%	Nippon Signal Co., Ltd.	300	1,964	0.01%
Nakayama Steel Works Ltd.	100	586	0.00%	Nippon Soda Co., Ltd.	200	6,540	0.02%
Nankai Electric Railway Co., Ltd.	700	11,623	0.03%	Nippon Telegraph & Telephone Corp.	173,900	164,106	0.40%
Nanto Bank Ltd.	200	4,432	0.01%	Nippon Thompson Co., Ltd.	300	1,181	0.00%
NEC Corp.	1,607	132,318	0.32%	Nippon Yusen KK	2,700	78,586	0.19%
NEC Networks & System Integration Corp.	400	6,075	0.02%	Nipro Corp.	700	5,490	0.01%
NET One Systems Co., Ltd.	500	9,163	0.02%	Nishimatsu Construction Co., Ltd.	127	3,561	0.01%
Net Protections Holdings, Inc.	100	121	0.00%	Nishimatsuya Chain Co., Ltd.	300	3,993	0.01%
Neturen Co., Ltd.	200	1,378	0.00%	Nishi-Nippon Financial Holdings, Inc.	900	11,335	0.03%
Nexon Co., Ltd.	2,000	36,989	0.09%	Nishi-Nippon Railroad Co., Ltd.	500	8,012	0.02%
Nextage Co., Ltd.	200	2,988	0.01%	Nishio Holdings Co., Ltd.	100	2,567	0.01%
NH Foods Ltd.	648	19,376	0.05%	Nissan Chemical Corp.	800	25,349	0.06%
NHK Spring Co., Ltd.	1,000	9,968	0.02%	Nissan Motor Co., Ltd.	10,800	36,651	0.09%
Nichiban Co., Ltd.	100	1,195	0.00%	Nissan Shatai Co., Ltd.	500	3,062	0.01%
Nichicon Corp.	400	2,984	0.01%	Nissei ASB Machine Co., Ltd.	34	1,173	0.00%
Nichiden Corp.	100	2,235	0.01%	Nissha Co., Ltd.	300	3,799	0.01%
Nichiha Corp.	200	4,258	0.01%	Nisshin Oillio Group Ltd.	100	3,009	0.01%
Nichirei Corp.	600	13,204	0.03%	Nisshin Seifun Group, Inc.	1,600	18,396	0.04%
Nichireki Co., Ltd.	200	3,092	0.01%	Nisshinbo Holdings, Inc.	900	6,012	0.01%
NIDEC Corp.	3,177	141,904	0.34%	Nissin Corp.	132	3,918	0.01%
Nifco, Inc.	500	11,927	0.03%				
Nihon Chouzai Co., Ltd.	100	929	0.00%				
Nihon Kohden Corp.	878	12,685	0.03%				
Nihon M&A Center Holdings, Inc.	1,700	8,786	0.02%				
Nihon Nohyaku Co., Ltd.	200	941	0.00%				
Nihon Parkerizing Co., Ltd.	500	4,063	0.01%				

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Nissin Foods Holdings Co., Ltd.	1,218	30,908	0.08%	Optorun Co., Ltd.	200	2,512	0.01%
Nisso Holdings Co., Ltd.	88	463	0.00%	Oracle Corp. Japan	164	11,317	0.03%
Nissui Corp.	1,700	9,118	0.02%	Organo Corp.	124	6,367	0.02%
Niterra Co., Ltd.	1,100	31,935	0.08%	Orient Corp.	300	1,923	0.00%
Nitori Holdings Co., Ltd.	452	47,740	0.12%	Oriental Land Co., Ltd.	6,675	185,984	0.45%
Nitta Corp.	100	2,549	0.01%	Oriental Shiraishi Corp.	400	900	0.00%
Nittetsu Mining Co., Ltd.	126	3,987	0.01%	Orix JREIT, Inc. REIT	16	15,835	0.04%
Nitto Boseki Co., Ltd.	125	5,043	0.01%	Oro Co., Ltd.	42	672	0.00%
Nitto Denko Corp.	868	68,583	0.17%	Osaka Organic Chemical Industry Ltd.	100	2,372	0.01%
Nitto Kogyo Corp.	200	4,352	0.01%	Osaka Soda Co., Ltd.	100	6,757	0.02%
Nitto Kohki Co., Ltd.	100	1,503	0.00%	Osaka Steel Co., Ltd.	100	1,491	0.00%
Nittoku Co., Ltd.	56	594	0.00%	OSAKA Titanium Technologies Co., Ltd.	100	1,721	0.00%
Noevir Holdings Co., Ltd.	100	3,506	0.01%	OSG Corp.	549	6,684	0.02%
Nohmi Bosai Ltd.	100	1,513	0.00%	Otsuka Corp.	1,250	24,019	0.06%
Nojima Corp.	400	4,011	0.01%	Otsuka Holdings Co., Ltd.	3,026	127,353	0.31%
NOK Corp.	600	7,980	0.02%	Pacific Industrial Co., Ltd.	300	2,812	0.01%
Nomura Co., Ltd.	500	2,710	0.01%	Pacific Metals Co., Ltd.	100	796	0.00%
Nomura Holdings, Inc.	17,400	99,731	0.24%	Pack Corp.	100	2,356	0.01%
Nomura Real Estate Holdings, Inc.	700	17,541	0.04%	PAL GROUP Holdings Co., Ltd.	300	3,381	0.01%
Nomura Real Estate Master Fund, Inc. REIT	28	24,839	0.06%	PALTAC Corp.	250	6,809	0.02%
Nomura Research Institute Ltd.	2,600	73,073	0.18%	Pan Pacific International Holdings Corp.	2,500	58,498	0.14%
Noritake Co., Ltd.	200	4,955	0.01%	Panasonic Holdings Corp.	12,700	103,978	0.25%
Noritsu Koki Co., Ltd.	100	2,760	0.01%	Paramount Bed Holdings Co., Ltd.	300	5,071	0.01%
Noritz Corp.	200	2,185	0.01%	Park24 Co., Ltd.	800	7,970	0.02%
North Pacific Bank Ltd.	1,600	5,292	0.01%	Pasona Group, Inc.	100	1,310	0.00%
NPR-RIKEN Corp.	200	3,507	0.01%	PeptiDream, Inc.	533	8,254	0.02%
NS United Kaiun Kaisha Ltd.	36	1,132	0.00%	Persol Holdings Co., Ltd.	10,700	14,813	0.04%
NSD Co., Ltd.	400	7,671	0.02%	Pharma Foods International Co., Ltd.	100	603	0.00%
NSK Ltd.	2,500	12,149	0.03%	PHC Holdings Corp.	200	1,460	0.00%
NTN Corp.	2,600	5,177	0.01%	PIA Corp.	24	466	0.00%
NTT Data Group Corp.	3,900	57,266	0.14%	Pigeon Corp.	700	6,329	0.02%
NTT UD Investment Corp. REIT	9	6,507	0.02%	Pilot Corp.	200	5,325	0.01%
Nxera Pharma Co., Ltd.	500	4,983	0.01%	Piolax, Inc.	200	2,902	0.01%
Obara Group, Inc.	122	3,166	0.01%	PKSHA Technology, Inc.	100	2,204	0.01%
OBIC Business Consultants Co., Ltd.	228	9,535	0.02%	Plus Alpha Consulting Co., Ltd.	100	1,179	0.00%
Obic Co., Ltd.	424	54,667	0.13%	Pola Orbis Holdings, Inc.	442	3,593	0.01%
Odakyu Electric Railway Co., Ltd.	2,000	19,346	0.05%	Pole To Win Holdings, Inc.	100	302	0.00%
Ogaki Kyoritsu Bank Ltd.	200	2,845	0.01%	Premium Group Co., Ltd.	200	2,684	0.01%
Oiles Corp.	200	2,903	0.01%	Press Kogyo Co., Ltd.	500	2,017	0.01%
Oisix ra daichi, Inc.	100	774	0.00%	Pressance Corp.	100	1,217	0.00%
Oita Bank Ltd.	100	2,213	0.01%	Prestige International, Inc.	500	2,182	0.01%
Oji Holdings Corp.	5,400	21,310	0.05%	Prima Meat Packers Ltd.	200	2,962	0.01%
Okabe Co., Ltd.	200	965	0.00%	Procrea Holdings, Inc.	200	2,432	0.01%
Okamoto Industries, Inc.	100	3,121	0.01%	Pronexus, Inc.	100	820	0.00%
Okamura Corp.	447	6,266	0.02%	Proto Corp.	100	919	0.00%
Okasan Securities Group, Inc.	1,200	5,953	0.01%	Qol Holdings Co., Ltd.	100	928	0.00%
Oki Electric Industry Co., Ltd.	600	3,790	0.01%	Raito Kogyo Co., Ltd.	300	3,916	0.01%
Okinawa Cellular Telephone Co.	100	2,440	0.01%	Raksul, Inc.	300	1,772	0.00%
Okinawa Financial Group, Inc.	100	1,642	0.00%	Rakus Co., Ltd.	600	7,768	0.02%
OKUMA Corp.	128	5,767	0.01%	Rakuten Bank Ltd.	600	10,865	0.03%
Okuwa Co., Ltd.	100	571	0.00%	Rakuten Group, Inc.	8,700	44,885	0.11%
Olympus Corp.	6,700	108,022	0.26%	Raysum Co., Ltd.	100	2,139	0.01%
Omron Corp.	1,152	39,596	0.10%	Recruit Holdings Co., Ltd.	8,800	470,854	1.14%
One, Inc. REIT	2	3,185	0.01%	Relo Group, Inc.	700	7,450	0.02%
Ono Pharmaceutical Co., Ltd.	2,700	36,868	0.09%	Remixpoint, Inc.	500	597	0.00%
Onoken Co., Ltd.	100	1,052	0.00%	Renesas Electronics Corp.	9,400	175,834	0.43%
Onward Holdings Co., Ltd.	700	2,707	0.01%	Rengo Co., Ltd.	1,400	9,082	0.02%
Open Door, Inc.	100	408	0.00%	RENOVA, Inc.	400	2,472	0.01%
OPEN Group, Inc.	100	170	0.00%	Resona Holdings, Inc.	13,700	90,661	0.22%
Open House Group Co., Ltd.	433	13,265	0.03%	Resonac Holdings Corp.	1,100	24,084	0.06%
Open Up Group, Inc.	400	4,941	0.01%	Resorttrust, Inc.	400	5,933	0.01%
Optex Group Co., Ltd.	200	2,102	0.01%	Restar Corp.	100	1,986	0.01%
Optim Corp.	100	436	0.00%	Retail Partners Co., Ltd.	200	2,161	0.01%
				Rheon Automatic Machinery Co., Ltd.	100	1,069	0.00%

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Ricoh Leasing Co., Ltd.	46	1,521	0.00%	Seiren Co., Ltd.	200	2,983	0.01%
Riken Keiki Co., Ltd.	254	6,663	0.02%	Sekisui Chemical Co., Ltd.	2,400	33,212	0.08%
Riken Technos Corp.	200	1,322	0.00%	Sekisui House Ltd.	3,342	74,024	0.18%
Riken Vitamin Co., Ltd.	100	1,721	0.00%	Sekisui House, Inc. REIT	25	12,293	0.03%
Rinnai Corp.	600	13,652	0.03%	Sekisui Jushi Corp.	200	2,829	0.01%
Riso Kagaku Corp.	200	4,221	0.01%	Sekisui Kasei Co., Ltd.	100	292	0.00%
Riso Kyoiku Co., Ltd.	200	303	0.00%	Senko Group Holdings Co., Ltd.	600	4,204	0.01%
Robot Home, Inc.	300	351	0.00%	Senshu Electric Co., Ltd.	130	4,356	0.01%
Rock Field Co., Ltd.	100	908	0.00%	Senshu Ikeda Holdings, Inc.	1,500	3,730	0.01%
Rohm Co., Ltd.	2,016	26,945	0.07%	Septeni Holdings Co., Ltd.	700	1,610	0.00%
Rohito Pharmaceutical Co., Ltd.	1,200	25,147	0.06%	Seria Co., Ltd.	342	6,204	0.02%
Rokko Butter Co., Ltd.	100	965	0.00%	Seven & i Holdings Co., Ltd.	14,129	172,155	0.42%
Roland Corp.	100	2,515	0.01%	Seven Bank Ltd.	3,900	6,522	0.02%
Rorze Corp.	39	7,698	0.02%	SG Holdings Co., Ltd.	2,600	23,962	0.06%
Round One Corp.	1,200	6,162	0.02%	Sharp Corp.	1,400	8,095	0.02%
RS Technologies Co., Ltd.	100	2,176	0.01%	Shibaura Machine Co., Ltd.	100	2,397	0.01%
Ryobi Ltd.	200	2,850	0.01%	Shibaura Mechatronics Corp.	45	2,372	0.01%
RYODEN Corp.	100	1,719	0.00%	Shibusawa Warehouse Co., Ltd.	38	772	0.00%
Ryohin Keikaku Co., Ltd.	1,500	24,935	0.06%	Shibuya Corp.	100	2,219	0.01%
Ryoyo Ryosan Holdings, Inc.	232	4,263	0.01%	SHIFT, Inc.	50	4,532	0.01%
S Foods, Inc.	100	1,807	0.00%	Shiga Bank Ltd.	300	7,861	0.02%
Sakai Chemical Industry Co., Ltd.	100	1,881	0.00%	Shikoku Bank Ltd.	200	1,516	0.00%
Sakai Moving Service Co., Ltd.	132	2,091	0.01%	Shikoku Kasei Holdings Corp.	200	2,648	0.01%
Sakata INX Corp.	300	3,364	0.01%	Shima Seiki Manufacturing Ltd.	200	2,101	0.01%
Sakata Seed Corp.	243	5,204	0.01%	Shimadzu Corp.	1,649	41,261	0.10%
Sakura Internet, Inc.	100	2,701	0.01%	Shimamura Co., Ltd.	324	14,732	0.04%
Sala Corp.	400	2,161	0.01%	Shimano, Inc.	448	69,194	0.17%
Samty Holdings Co., Ltd.	200	3,086	0.01%	Shimizu Bank Ltd.	100	1,023	0.00%
Samty Residential Investment Corp. REIT	2	1,310	0.00%	Shimajima Co., Ltd.	100	832	0.00%
San ju San Financial Group, Inc.	100	1,333	0.00%	Shin Nippon Biomedical Laboratories Ltd.	63	558	0.00%
San-A Co., Ltd.	100	3,139	0.01%	Shin-Etsu Chemical Co., Ltd.	11,800	457,593	1.11%
Sangetsu Corp.	349	6,468	0.02%	Shin-Etsu Polymer Co., Ltd.	200	1,875	0.00%
San-In Godo Bank Ltd.	915	8,151	0.02%	Shinko Electric Industries Co., Ltd.	419	14,691	0.04%
Sankei Real Estate, Inc. REIT	2	1,057	0.00%	Shinko Shoji Co., Ltd.	100	586	0.00%
Sanken Electric Co., Ltd.	100	4,281	0.01%	Shinnihon Corp.	170	1,730	0.00%
Sanki Engineering Co., Ltd.	300	3,971	0.01%	Shinwa Co., Ltd.	100	1,830	0.00%
Sankyo Seiko Co., Ltd.	100	461	0.00%	Shionogi & Co., Ltd.	1,460	56,971	0.14%
Sankyo Tateyama, Inc.	100	500	0.00%	Ship Healthcare Holdings, Inc.	500	7,382	0.02%
Sankyu, Inc.	300	10,235	0.03%	Shiseido Co., Ltd.	2,419	68,994	0.17%
Sanoh Industrial Co., Ltd.	100	637	0.00%	Shizuoka Financial Group, Inc.	2,800	26,876	0.07%
Sanrio Co., Ltd.	1,300	23,905	0.06%	SHO-BOND Holdings Co., Ltd.	300	10,744	0.03%
Sansan, Inc.	500	5,377	0.01%	Shochiku Co., Ltd.	50	2,928	0.01%
Santen Pharmaceutical Co., Ltd.	1,800	18,396	0.04%	Shoei Co., Ltd.	300	3,655	0.01%
Sanwa Holdings Corp.	1,200	21,943	0.05%	Shoei Foods Corp.	131	3,819	0.01%
Sanyo Chemical Industries Ltd.	130	3,221	0.01%	Showa Sangyo Co., Ltd.	200	3,910	0.01%
Sanyo Denki Co., Ltd.	42	1,901	0.00%	SIGMAXYZ Holdings, Inc.	200	1,982	0.01%
Sanyo Electric Railway Co., Ltd.	100	1,328	0.00%	Siix Corp.	200	1,596	0.00%
Sanyo Special Steel Co., Ltd.	100	1,323	0.00%	Simplex Holdings, Inc.	300	5,287	0.01%
Sato Holdings Corp.	100	1,340	0.00%	Sinfonia Technology Co., Ltd.	200	4,227	0.01%
Sawai Group Holdings Co., Ltd.	200	8,128	0.02%	Sinko Industries Ltd.	100	2,574	0.01%
SBI ARUHI Corp.	200	1,138	0.00%	Sintokogio Ltd.	400	2,865	0.01%
SBI Holdings, Inc.	1,720	43,487	0.11%	SKY Perfect JSAT Holdings, Inc.	900	4,856	0.01%
SBI Sumishin Net Bank Ltd.	300	5,698	0.01%	SMC Corp.	317	150,440	0.36%
SBS Holdings, Inc.	100	1,666	0.00%	SMS Co., Ltd.	300	3,808	0.01%
SCREEN Holdings Co., Ltd.	502	45,251	0.11%	Socionext, Inc.	1,065	25,218	0.06%
SCSK Corp.	900	17,977	0.04%	Sodick Co., Ltd.	200	903	0.00%
Secom Co., Ltd.	1,300	76,751	0.19%	SoftBank Corp.	16,900	206,391	0.50%
Seibu Holdings, Inc.	1,300	17,917	0.04%	SoftBank Group Corp.	6,100	394,001	0.95%
Seikagaku Corp.	200	1,093	0.00%	Softcreate Holdings Corp.	100	1,232	0.00%
Seikitokyu Kogyo Co., Ltd.	100	1,089	0.00%	Sohgo Security Services Co., Ltd.	2,500	14,603	0.04%
Seiko Epson Corp.	1,600	24,856	0.06%	Solasto Corp.	200	579	0.00%
Seiko Group Corp.	200	6,111	0.02%				
Seino Holdings Co., Ltd.	800	10,794	0.03%				

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Sompo Holdings, Inc.	5,700	121,718	0.29%	Takaoka Toko Co., Ltd.	100	1,255	0.00%
Sony Group Corp.	7,425	629,597	1.52%	Takara Bio, Inc.	400	2,745	0.01%
SOSiLA Logistics, Inc. REIT	4	2,927	0.01%	Takara Leben Real Estate Investment Corp. REIT	5	3,096	0.01%
Sotetsu Holdings, Inc.	449	6,804	0.02%	Takara Standard Co., Ltd.	244	2,632	0.01%
Sourcnext Corp.	500	659	0.00%	Takasago International Corp.	100	2,446	0.01%
Sparx Group Co., Ltd.	100	1,062	0.00%	Takasago Thermal Engineering Co., Ltd.	400	14,224	0.03%
S-Pool, Inc.	200	402	0.00%	Takashimaya Co., Ltd.	800	13,465	0.03%
Square Enix Holdings Co., Ltd.	500	15,019	0.04%	Takatori Corp.	26	596	0.00%
SRA Holdings	100	2,760	0.01%	Takeda Pharmaceutical Co., Ltd.	9,500	246,388	0.60%
SRE Holdings Corp.	100	2,984	0.01%	Takeuchi Manufacturing Co., Ltd.	200	7,000	0.02%
ST Corp.	100	978	0.00%	Takuma Co., Ltd.	400	4,110	0.01%
St Marc Holdings Co., Ltd.	100	1,379	0.00%	Tama Home Co., Ltd.	66	1,606	0.00%
Stanley Electric Co., Ltd.	648	11,561	0.03%	Tamron Co., Ltd.	200	5,178	0.01%
Star Asia Investment Corp. REIT	15	5,567	0.01%	Tamura Corp.	500	2,222	0.01%
Star Micronics Co., Ltd.	200	2,622	0.01%	Tanseisha Co., Ltd.	200	1,246	0.00%
Starts Corp., Inc.	200	4,221	0.01%	Tatsuta Electric Wire & Cable Co., Ltd.	200	895	0.00%
Starts Proceed Investment Corp. REIT Class A	2	2,487	0.01%	Tayca Corp.	100	1,008	0.00%
Starzen Co., Ltd.	100	1,871	0.00%	TBS Holdings, Inc.	200	5,040	0.01%
Strike Co., Ltd.	100	2,866	0.01%	TDK Corp.	2,200	134,919	0.33%
Studio Alice Co., Ltd.	36	478	0.00%	TechMatrix Corp.	200	2,489	0.01%
Sugi Holdings Co., Ltd.	500	6,882	0.02%	TechnoPro Holdings, Inc.	600	9,828	0.02%
SUMCO Corp.	2,100	30,228	0.07%	Teijin Ltd.	1,100	9,139	0.02%
Sumida Corp.	200	1,430	0.00%	Teikoku Electric Manufacturing Co., Ltd.	100	1,567	0.00%
Sumitomo Bakelite Co., Ltd.	384	11,224	0.03%	Teikoku Sen-I Co., Ltd.	100	1,650	0.00%
Sumitomo Densetsu Co., Ltd.	100	2,272	0.01%	Tekken Corp.	100	1,625	0.00%
Sumitomo Electric Industries Ltd.	4,700	73,118	0.18%	Tenma Corp.	100	1,722	0.00%
Sumitomo Forestry Co., Ltd.	900	28,629	0.07%	TerraSky Co., Ltd.	100	1,264	0.00%
Sumitomo Mitsui Construction Co., Ltd.	1,000	2,487	0.01%	Terumo Corp.	8,900	146,784	0.36%
Sumitomo Mitsui Financial Group, Inc.	7,720	514,715	1.24%	Tess Holdings Co., Ltd.	100	271	0.00%
Sumitomo Mitsui Trust Holdings, Inc.	4,336	98,925	0.24%	T-Gaia Corp.	100	1,896	0.00%
Sumitomo Osaka Cement Co., Ltd.	200	4,892	0.01%	THK Co., Ltd.	768	13,719	0.03%
Sumitomo Pharma Co., Ltd.	1,100	2,770	0.01%	TIS, Inc.	1,372	26,594	0.06%
Sumitomo Realty & Development Co., Ltd.	2,500	73,371	0.18%	TKC Corp.	200	4,308	0.01%
Sumitomo Riko Co., Ltd.	200	1,845	0.00%	Toa Corp.	100	691	0.00%
Sumitomo Rubber Industries Ltd.	1,100	10,958	0.03%	Toa Corp. (XTKS)	400	2,534	0.01%
Sumitomo Seika Chemicals Co., Ltd.	19	628	0.00%	Toagosei Co., Ltd.	600	5,649	0.01%
Sumitomo Warehouse Co., Ltd.	300	4,877	0.01%	Tobu Railway Co., Ltd.	1,230	20,710	0.05%
Sun Frontier Fudousan Co., Ltd.	200	2,504	0.01%	TOC Co., Ltd.	200	915	0.00%
Sundrug Co., Ltd.	400	10,081	0.02%	Tocalo Co., Ltd.	300	3,838	0.01%
Suntory Beverage & Food Ltd.	769	27,283	0.07%	Tochigi Bank Ltd.	400	920	0.00%
Suruga Bank Ltd.	1,200	7,885	0.02%	Toei Animation Co., Ltd.	295	4,570	0.01%
Suzuken Co., Ltd.	436	13,251	0.03%	Toei Co., Ltd.	205	4,843	0.01%
Suzuki Motor Corp.	11,144	128,233	0.31%	Toho Bank Ltd.	1,300	2,667	0.01%
SWCC Corp.	200	6,123	0.02%	Toho Co., Ltd.	700	20,470	0.05%
Sysmex Corp.	3,500	56,375	0.14%	Toho Holdings Co., Ltd.	300	7,840	0.02%
Systema Corp.	1,600	3,123	0.01%	Toho Titanium Co., Ltd.	200	1,783	0.00%
T Hasegawa Co., Ltd.	200	4,165	0.01%	Toho Zinc Co., Ltd.	100	528	0.00%
T&D Holdings, Inc.	3,100	54,124	0.13%	Tokai Corp.	100	1,437	0.00%
Tachibana Eletech Co., Ltd.	100	1,902	0.00%	Tokai Rika Co., Ltd.	300	4,025	0.01%
Tachi-S Co., Ltd.	200	2,443	0.01%	Tokai Tokyo Financial Holdings, Inc.	1,400	5,004	0.01%
Tadano Ltd.	700	4,928	0.01%	Token Corp.	17	1,260	0.00%
Taiheiyo Cement Corp.	700	17,572	0.04%	Tokio Marine Holdings, Inc.	11,829	441,584	1.07%
Taiho Kogyo Co., Ltd. Class A	100	505	0.00%	Tokushu Tokai Paper Co., Ltd.	100	2,306	0.01%
Taikisha Ltd.	225	7,441	0.02%	Tokuyama Corp.	500	9,171	0.02%
Taiyo Holdings Co., Ltd.	200	4,234	0.01%	Tokyo Century Corp.	1,500	14,071	0.03%
Taiyo Yuden Co., Ltd.	800	20,321	0.05%	Tokyo Electron Device Ltd.	145	3,858	0.01%
Takamatsu Construction Group Co., Ltd.	100	1,927	0.00%	Tokyo Electron Ltd.	2,702	586,223	1.42%
Takamiya Co., Ltd.	100	311	0.00%	Tokyo Individualized Educational Institute, Inc.	100	261	0.00%
				Tokyo Kiraboshi Financial Group, Inc.	200	5,943	0.01%
				Tokyo Ohka Kogyo Co., Ltd.	649	17,599	0.04%
				Tokyo Seimitsu Co., Ltd.	212	16,204	0.04%
				Tokyo Steel Manufacturing Co., Ltd.	500	5,070	0.01%

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Tokyo Tatemono Co., Ltd.	1,200	18,941	0.05%	United Super Markets Holdings, Inc.	300	1,632	0.00%
Tokyu Construction Co., Ltd.	300	1,436	0.00%	United Urban Investment Corp. REIT	18	15,990	0.04%
Tokyu Corp.	3,000	33,047	0.08%	Ushio, Inc.	600	7,803	0.02%
Tokyu Fudosan Holdings Corp.	3,800	25,359	0.06%	USS Co., Ltd.	2,468	20,766	0.05%
Tokyu, Inc. REIT	6	5,826	0.01%	UT Group Co., Ltd.	100	2,024	0.01%
TOMONY Holdings, Inc.	1,300	3,410	0.01%	Valor Holdings Co., Ltd.	300	4,592	0.01%
Tomy Co., Ltd.	600	11,817	0.03%	ValueCommerce Co., Ltd.	100	733	0.00%
Topcon Corp.	600	6,701	0.02%	Vector, Inc.	100	762	0.00%
TOPPAN Holdings, Inc.	1,700	46,849	0.11%	Vision, Inc.	200	1,544	0.00%
Topre Corp.	200	2,627	0.01%	Vital KSK Holdings, Inc.	300	2,538	0.01%
Topy Industries Ltd.	100	1,547	0.00%	VT Holdings Co., Ltd.	400	1,268	0.00%
Toray Industries, Inc.	9,400	44,499	0.11%	Wacoal Holdings Corp.	200	5,590	0.01%
Toridoll Holdings Corp.	300	6,902	0.02%	Wacom Co., Ltd.	600	2,816	0.01%
Torii Pharmaceutical Co., Ltd.	100	2,285	0.01%	Wakita & Co., Ltd.	200	2,148	0.01%
Torishima Pump Manufacturing Co., Ltd.	100	1,974	0.01%	Warabeya Nichiyo Holdings Co., Ltd.	100	1,423	0.00%
Tosei Corp.	200	3,021	0.01%	WATAMI Co., Ltd.	100	584	0.00%
Tosei Investment Corp. REIT	2	1,731	0.00%	WDB Holdings Co., Ltd.	100	1,163	0.00%
Toshiba TEC Corp.	100	2,139	0.01%	Weathernews, Inc.	100	2,916	0.01%
Tosho Co., Ltd.	100	448	0.00%	Welcia Holdings Co., Ltd.	600	7,482	0.02%
Tosoh Corp.	1,700	22,172	0.05%	Wellneo Sugar Co., Ltd.	100	1,466	0.00%
Totech Corp.	120	1,899	0.00%	West Holdings Corp.	200	3,240	0.01%
Totetsu Kogyo Co., Ltd.	200	3,966	0.01%	West Japan Railway Co.	2,900	53,994	0.13%
TOTO Ltd.	900	21,250	0.05%	WingArc1st, Inc.	100	1,686	0.00%
Towa Bank Ltd.	100	441	0.00%	Workman Co., Ltd.	300	6,994	0.02%
Towa Corp.	100	7,012	0.02%	World Co., Ltd.	100	1,310	0.00%
Towa Pharmaceutical Co., Ltd.	100	1,827	0.00%	World Holdings Co., Ltd.	100	1,345	0.00%
Toyo Construction Co., Ltd.	400	3,573	0.01%	W-Scope Corp.	200	637	0.00%
Toyo Corp./Chuo-ku	100	1,079	0.00%	Xebio Holdings Co., Ltd.	100	740	0.00%
Toyo Gosei Co., Ltd.	22	1,384	0.00%	Yahagi Construction Co., Ltd.	100	1,039	0.00%
Toyo Kanetsu KK	100	2,440	0.01%	Yakult Honsha Co., Ltd.	1,840	32,903	0.08%
Toyo Seikan Group Holdings Ltd.	1,000	15,697	0.04%	YAKUODO Holdings Co., Ltd.	130	2,319	0.01%
Toyo Suisan Kaisha Ltd.	522	30,942	0.08%	YAMABIKO Corp.	200	2,837	0.01%
Toyo Tire Corp.	600	9,580	0.02%	Yamada Holdings Co., Ltd.	3,600	9,668	0.02%
Toyobo Co., Ltd.	600	3,931	0.01%	Yamagata Bank Ltd.	200	1,509	0.00%
Toyoda Gosei Co., Ltd.	400	7,033	0.02%	Yamaguchi Financial Group, Inc.	1,200	13,618	0.03%
Toyota Boshoku Corp.	400	5,298	0.01%	Yamaha Corp.	829	19,408	0.05%
Toyota Industries Corp.	948	79,943	0.19%	Yamaha Motor Co., Ltd.	5,514	51,040	0.12%
Toyota Motor Corp.	73,700	1,507,354	3.65%	YA-MAN Ltd.	100	512	0.00%
TPR Co., Ltd.	200	3,177	0.01%	Yamanashi Chuo Bank Ltd.	200	2,613	0.01%
Trancom Co., Ltd.	15	611	0.00%	Yamashin-Filter Corp.	100	247	0.00%
Transaction Co., Ltd.	100	1,202	0.00%	Yamato Holdings Co., Ltd.	1,700	18,690	0.05%
Transcosmos, Inc.	200	4,308	0.01%	Yamato Kogyo Co., Ltd.	243	11,822	0.03%
TRE Holdings Corp.	200	1,610	0.00%	Yamazaki Baking Co., Ltd.	839	17,222	0.04%
Trend Micro, Inc.	722	29,314	0.07%	Yamazon Corp.	400	3,529	0.01%
Tri Chemical Laboratories, Inc.	200	5,408	0.01%	Yaoko Co., Ltd.	200	12,112	0.03%
Trusco Nakayama Corp.	186	2,847	0.01%	Yaskawa Electric Corp.	1,578	56,671	0.14%
TS Tech Co., Ltd.	643	7,617	0.02%	Yellow Hat Ltd.	200	2,860	0.01%
TSI Holdings Co., Ltd.	500	3,003	0.01%	Yodogawa Steel Works Ltd.	200	6,987	0.02%
Tsubaki Nakashima Co., Ltd.	200	977	0.00%	Yokogawa Bridge Holdings Corp.	200	3,367	0.01%
Tsubakimoto Chain Co.	231	8,946	0.02%	Yokohama Rubber Co., Ltd.	800	17,690	0.04%
Tsugami Corp.	200	1,932	0.00%	Yokorei Co., Ltd.	200	1,304	0.00%
Tsukishima Holdings Co., Ltd.	200	1,844	0.00%	Yokowo Co., Ltd.	100	1,304	0.00%
Tsumura & Co.	429	10,948	0.03%	Yondoshi Holdings, Inc.	100	1,212	0.00%
Tsuruha Holdings, Inc.	289	16,457	0.04%	Yonex Co., Ltd.	200	2,428	0.01%
Tsurumi Manufacturing Co., Ltd.	100	3,021	0.01%	Yorozu Corp.	100	712	0.00%
Tsutsumi Jewelry Co., Ltd.	100	1,356	0.00%	Yoshinoya Holdings Co., Ltd.	400	7,622	0.02%
TV Asahi Holdings Corp.	100	1,328	0.00%	Yuasa Trading Co., Ltd.	100	3,525	0.01%
UACJ Corp.	200	4,781	0.01%	Yukiguni Maitake Co., Ltd.	100	630	0.00%
Uchida Yoko Co., Ltd.	25	1,301	0.00%	Yurtec Corp.	200	1,859	0.00%
Ulvac, Inc.	323	21,104	0.05%	Yushin Precision Equipment Co., Ltd.	100	469	0.00%
U-Next Holdings Co., Ltd.	100	2,797	0.01%	Zenkoku Hoshu Co., Ltd.	321	11,825	0.03%
Unicharm Corp.	2,422	77,797	0.19%	Zenrin Co., Ltd.	200	1,167	0.00%
Union Tool Co.	100	3,935	0.01%	Zeon Corp.	900	7,469	0.02%
Unipres Corp.	200	1,665	0.00%	ZERIA Pharmaceutical Co., Ltd.	200	2,627	0.01%
United Arrows Ltd.	200	2,473	0.01%	ZIGExN Co., Ltd.	200	744	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zojirushi Corp.	300	2,885	0.01%	Lendlease Global Commercial REIT	11,700	4,834	0.01%
ZOZO, Inc.	700	17,528	0.04%	Manulife US REIT	6,800	435	0.00%
Zuken, Inc.	100	2,627	0.01%	Mapletree Industrial Trust REIT	12,200	18,994	0.05%
		<b>24,102,314</b>	<b>58.28%</b>	Mapletree Logistics Trust REIT	21,000	19,989	0.05%
<b>New Zealand 0.84% (30 June 2023: 0.96%)</b>				Mapletree Pan Asia Commercial Trust REIT	14,100	12,693	0.03%
a2 Milk Co., Ltd.	4,400	19,036	0.05%	Nanofilm Technologies International Ltd.	1,000	550	0.00%
Air New Zealand Ltd.	8,176	2,640	0.01%	NetLink NBN Trust	18,000	11,024	0.03%
Argosy Property Ltd.	4,679	2,908	0.01%	Olam Group Ltd.	7,100	6,025	0.01%
Auckland International Airport Ltd.	8,208	38,162	0.09%	OUE REIT	14,500	2,782	0.01%
EBOS Group Ltd.	967	18,985	0.05%	Oversea-Chinese Banking Corp., Ltd.	21,800	232,115	0.56%
Fisher & Paykel Healthcare Corp., Ltd.	3,582	65,655	0.16%	PARAGON REIT	7,100	4,479	0.01%
Fletcher Building Ltd.	5,124	8,836	0.02%	Parkway Life REIT	2,400	6,198	0.01%
Freightways Group Ltd.	1,039	4,875	0.01%	Prime US REIT	3,740	438	0.00%
Goodman Property Trust REIT	6,490	7,949	0.02%	Raffles Medical Group Ltd.	6,200	4,552	0.01%
Infratil Ltd.	5,734	39,133	0.09%	Riverstone Holdings Ltd.	3,700	2,648	0.01%
Kiwi Property Group Ltd.	9,719	4,916	0.01%	SATS Ltd.	5,716	12,020	0.03%
Mainfreight Ltd.	493	20,317	0.05%	Seatrium Ltd.	12,660	12,891	0.03%
Mercury NZ Ltd.	4,370	17,482	0.04%	Sheng Siong Group Ltd.	4,000	4,398	0.01%
Meridian Energy Ltd.	7,738	29,658	0.07%	SIA Engineering Co., Ltd.	1,400	2,397	0.01%
Oceania Healthcare Ltd.	5,325	1,720	0.00%	Silverlake Axis Ltd.	3,800	785	0.00%
Precinct Properties Group	7,876	5,351	0.01%	Singapore Airlines Ltd.	8,600	43,785	0.11%
Ryman Healthcare Ltd.	3,695	8,016	0.02%	Singapore Exchange Ltd.	5,100	35,675	0.09%
Scales Corp., Ltd.	906	1,987	0.01%	Singapore Post Ltd.	10,700	3,395	0.01%
Sky Network Television Ltd.	979	1,402	0.00%	Singapore Telecommunications Ltd.	46,700	94,761	0.23%
Spark New Zealand Ltd.	11,447	29,017	0.07%	Starhill Global REIT	8,400	3,006	0.01%
Stride Property Group	2,923	2,120	0.01%	StarHub Ltd.	3,700	3,303	0.01%
Summerset Group Holdings Ltd.	1,496	8,660	0.02%	Suntec REIT	12,700	9,839	0.02%
Vector Ltd.	1,715	3,877	0.01%	UMS Holdings Ltd.	4,000	3,483	0.01%
Vital Healthcare Property Trust REIT	3,225	3,537	0.01%	United Overseas Bank Ltd.	7,500	173,381	0.42%
		<b>346,239</b>	<b>0.84%</b>	UOL Group Ltd.	3,000	11,511	0.03%
<b>Singapore 3.40% (30 June 2023: 3.43%)</b>				Venture Corp., Ltd.	1,600	16,788	0.04%
AEM Holdings Ltd.	1,414	1,878	0.00%	Wilmar International Ltd.	12,400	28,364	0.07%
AIMS APAC REIT	4,487	4,139	0.01%			<b>1,405,966</b>	<b>3.40%</b>
Bumitama Agri Ltd.	1,400	728	0.00%	<b>South Korea 13.95% (30 June 2023: 13.46%)</b>			
CapitalLand Ascendas REIT	22,200	41,935	0.10%	AbClon, Inc.	58	638	0.00%
CapitalLand Ascott Trust	15,096	9,747	0.02%	ABLBio, Inc.	140	2,288	0.01%
CapitalLand China Trust REIT	8,000	3,955	0.01%	Able C&C Co., Ltd.	55	382	0.00%
Capitaland India Trust	6,128	4,431	0.01%	Advanced Nano Products Co., Ltd.	47	4,012	0.01%
Capitaland Integrated Commercial Trust REIT	31,300	45,729	0.11%	Advanced Process Systems Corp.	51	954	0.00%
Capitaland Investment Ltd.	15,800	31,011	0.07%	Aekyung Industrial Co., Ltd.	74	1,118	0.00%
CDL Hospitality Trusts	5,900	4,136	0.01%	Ahnlab, Inc.	49	2,150	0.01%
City Developments Ltd.	3,000	11,422	0.03%	Alteogen, Inc.	262	53,390	0.13%
ComfortDelGro Corp., Ltd.	13,100	12,953	0.03%	Amicogen, Inc.	354	1,288	0.00%
COSCO SHIPPING International Singapore Co., Ltd.	5,100	568	0.00%	Amorepacific Corp.	180	21,877	0.05%
Cromwell European REIT	2,000	3,001	0.01%	Amorepacific Corp. - Preference Shares	71	2,419	0.01%
DBS Group Holdings Ltd.	12,500	330,105	0.80%	Amorepacific Group	147	3,455	0.01%
Digital Core Management Pte Ltd. REIT	6,100	3,477	0.01%	Ananti, Inc.	190	770	0.00%
ESR-LOGOS REIT	38,392	7,649	0.02%	Asiana Airlines, Inc.	150	1,146	0.00%
Far East Hospitality Trust	5,500	2,516	0.01%	BH Co., Ltd.	169	2,971	0.01%
First REIT	8,100	1,464	0.00%	Binex Co., Ltd.	144	1,554	0.00%
First Resources Ltd.	2,900	2,953	0.01%	Binggrae Co., Ltd.	30	2,125	0.01%
Frasers Centrepoint Trust REIT	6,600	10,373	0.02%	Bioneer Corp.	156	3,332	0.01%
Frasers Logistics & Commercial Trust REIT	17,900	12,547	0.03%	BNC Korea Co., Ltd.	367	1,273	0.00%
Hutchison Port Holdings Trust	34,800	4,454	0.01%	BNK Financial Group, Inc.	1,729	10,639	0.03%
iFAST Corp., Ltd.	1,000	5,313	0.01%	Boryung	218	1,520	0.00%
Keppel DC REIT	8,300	11,024	0.03%	Bukwang Pharmaceutical Co., Ltd.	190	736	0.00%
Keppel Ltd.	8,600	41,057	0.10%	Cafe24 Corp.	66	1,937	0.01%
Keppel Pacific Oak US REIT	3,900	523	0.00%	Caregen Co., Ltd.	105	1,667	0.00%
Keppel REIT	15,160	9,340	0.02%	Cellliver Therapeutics, Inc.	47	228	0.00%
				Celltrion Pharm, Inc.	111	7,161	0.02%
				Celltrion, Inc.	899	113,836	0.28%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chabiotech Co., Ltd.	266	2,995	0.01%	Ecopro Materials Co., Ltd.	73	4,821	0.01%
Cheil Worldwide, Inc.	398	5,320	0.01%	E-MART, Inc.	125	5,131	0.01%
Chong Kun Dang Pharmaceutical Corp.	54	3,841	0.01%	Enchem Co., Ltd.	84	13,730	0.03%
Chongkundang Holdings Corp.	12	470	0.00%	ENF Technology Co., Ltd.	39	813	0.00%
Chunbo Co., Ltd.	31	1,617	0.00%	Enplus Co., Ltd.	276	567	0.00%
CJ CGV Co., Ltd.	423	1,727	0.00%	Enzychem Lifesciences Corp.	121	173	0.00%
CJ CheilJedang Corp.	48	13,443	0.03%	Eo Technics Co., Ltd.	48	6,517	0.02%
CJ CheilJedang Corp. - Preference Shares	12	1,344	0.00%	ESR Kendall Square Co., Ltd. REIT	804	2,696	0.01%
CJ Corp.	81	7,150	0.02%	Eubiologics Co., Ltd.	210	1,831	0.00%
CJ ENM Co., Ltd.	68	4,160	0.01%	Eugene Investment & Securities Co., Ltd.	302	1,268	0.00%
CJ Freshway Corp.	29	431	0.00%	Eugene Technology Co., Ltd.	88	3,174	0.01%
CJ Logistics Corp.	45	3,109	0.01%	F&F Co., Ltd.	95	4,307	0.01%
Classys, Inc.	158	5,831	0.01%	Fadu, Inc.	182	2,750	0.01%
CMG Pharmaceutical Co., Ltd.	418	648	0.00%	Fila Holdings Corp.	334	9,730	0.02%
Com2uS Holdings Corp.	24	436	0.00%	Foosung Co., Ltd.	408	2,170	0.01%
Com2uSCorp	75	2,084	0.01%	GC Cell Corp.	36	738	0.00%
Cosmax, Inc.	49	6,927	0.02%	GemVax & Kael Co., Ltd.	241	1,824	0.00%
CosmoAM&T Co., Ltd.	138	14,457	0.04%	GeneOne Life Science, Inc.	286	425	0.00%
Cosmochemical Co., Ltd.	177	3,600	0.01%	Genexine, Inc.	132	596	0.00%
Coway Co., Ltd.	340	15,858	0.04%	GOLFZON Co., Ltd.	13	729	0.00%
Creative & Innovative System	341	2,688	0.01%	Gradiant Corp.	30	315	0.00%
CrystalGenomics Invites Co., Ltd.	232	453	0.00%	Green Cross Corp.	40	3,321	0.01%
CS Wind Corp.	127	4,567	0.01%	Green Cross Holdings Corp.	149	1,514	0.00%
Cuckoo Homesys Co., Ltd.	33	568	0.00%	HAESUNG DS Co., Ltd.	67	2,222	0.01%
Daea TI Co., Ltd.	515	1,121	0.00%	Han Kuk Carbon Co., Ltd.	251	1,957	0.01%
Daeduck Co., Ltd.	81	384	0.00%	Hana Financial Group, Inc.	1,631	71,923	0.17%
Daeduck Electronics Co., Ltd.	191	3,004	0.01%	Hana Micron, Inc.	250	3,723	0.01%
Daehan Flour Mill Co., Ltd.	6	617	0.00%	Hana Micron, Inc. - Rights Issue 30/7/2024	17	24	0.00%
Daejoo Electronic Materials Co., Ltd.	59	6,129	0.02%	Hana Tour Service, Inc.	57	2,422	0.01%
Daesang Corp.	112	2,290	0.01%	Hanall Biopharma Co., Ltd.	211	4,744	0.01%
Daewoong Co., Ltd.	93	1,040	0.00%	Hancom, Inc.	122	2,007	0.01%
Daewoong Pharmaceutical Co., Ltd.	26	1,934	0.01%	Handsome Co., Ltd.	62	797	0.00%
Daishin Securities Co., Ltd.	137	1,690	0.00%	Hanil Cement Co., Ltd.	72	701	0.00%
Daishin Securities Co., Ltd. - Preference Shares	107	1,151	0.00%	Hanjin Kal Corp.	200	9,386	0.02%
Danal Co., Ltd.	189	528	0.00%	Hanjin Transportation Co., Ltd.	92	1,309	0.00%
Daol Investment & Securities Co., Ltd.	225	530	0.00%	Hankook & Co. Co., Ltd.	130	1,436	0.00%
Daou Technology, Inc.	154	2,115	0.01%	Hankook Tire & Technology Co., Ltd.	453	14,875	0.04%
DB HiTek Co., Ltd.	190	6,750	0.02%	Hanmi Pharm Co., Ltd.	43	8,450	0.02%
DB Insurance Co., Ltd.	278	23,125	0.06%	Hanmi Science Co., Ltd.	128	2,887	0.01%
Dentium Co., Ltd.	40	3,438	0.01%	Hanmi Semiconductor Co., Ltd.	274	34,297	0.08%
DGB Financial Group, Inc.	861	5,017	0.01%	Hanon Systems	1,040	3,574	0.01%
DIO Corp.	43	596	0.00%	Hansae Co., Ltd.	98	1,435	0.00%
Dong-A Socio Holdings Co., Ltd.	21	1,606	0.00%	Hansol Chemical Co., Ltd.	52	6,902	0.02%
Dong-A ST Co., Ltd.	32	1,462	0.00%	Hansol Paper Co., Ltd.	68	555	0.00%
Dongjin Semichem Co., Ltd.	177	5,150	0.01%	Hansol Technics Co., Ltd.	131	522	0.00%
DongKook Pharmaceutical Co., Ltd.	182	2,465	0.01%	Hanssem Co., Ltd.	48	2,134	0.01%
Dongkuk CM Co., Ltd.	75	377	0.00%	Hanwha Galleria Corp.	679	605	0.00%
Dongkuk Steel Mill Co., Ltd.	241	1,711	0.00%	Hanwha General Insurance Co., Ltd.	557	2,021	0.01%
Dongsuh Cos, Inc.	175	2,441	0.01%	Hanwha Investment & Securities Co., Ltd.	528	1,239	0.00%
Dongwon F&B Co., Ltd.	29	926	0.00%	Hanwha Life Insurance Co., Ltd.	2,212	4,821	0.01%
Dongwon Industries Co., Ltd.	25	650	0.00%	Hanwha Solutions Corp.	645	12,933	0.03%
Doosan Bobcat, Inc.	308	11,479	0.03%	Harim Holdings Co., Ltd.	191	823	0.00%
Doosan Robotics, Inc.	122	7,082	0.02%	HD Hyundai Construction Equipment Co., Ltd.	75	2,997	0.01%
Doosan Tesna, Inc.	46	1,252	0.00%	HD Hyundai Infracore Co., Ltd.	832	4,618	0.01%
DoubleUGames Co., Ltd.	75	2,512	0.01%	HD Hyundai Mipo Co., Ltd.	133	8,986	0.02%
Douzone Bizon Co., Ltd.	95	5,024	0.01%	HDC Holdings Co., Ltd.	181	1,061	0.00%
Duk San Neolux Co., Ltd.	80	2,345	0.01%	Helixmith Co., Ltd.	173	456	0.00%
Ecopro BM Co., Ltd.	284	37,757	0.09%	HK inno N Corp.	88	2,397	0.01%
Ecopro Co., Ltd.	608	39,797	0.10%	HL Holdings Corp.	24	593	0.00%
Ecopro HN Co., Ltd.	63	2,806	0.01%	HL Mando Co., Ltd.	203	6,474	0.02%
				HLB Life Science Co., Ltd.	604	3,607	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HLB Therapeutics Co., Ltd.	423	2,157	0.01%	KCC Corp.	25	5,603	0.01%
HLB, Inc.	734	31,194	0.08%	KCC Glass Corp.	42	1,222	0.00%
HMM Co., Ltd.	1,821	25,969	0.06%	KH Vatec Co., Ltd.	63	632	0.00%
Hotel Shilla Co., Ltd.	184	7,165	0.02%	KISWIRE Ltd.	38	616	0.00%
HPSP Co., Ltd.	272	7,736	0.02%	KIWOOM Securities Co., Ltd.	85	7,774	0.02%
HS Industries Co., Ltd.	166	487	0.00%	KMW Co., Ltd.	133	1,276	0.00%
Hugel, Inc.	37	6,209	0.02%	Koh Young Technology, Inc.	375	3,444	0.01%
Humasis Co., Ltd.	505	590	0.00%	Kolmar Korea Co., Ltd.	88	4,552	0.01%
Humedix Co., Ltd.	27	633	0.00%	Kolon Corp.	52	603	0.00%
Huons Co., Ltd.	27	620	0.00%	Kolon Industries, Inc.	111	3,093	0.01%
Huons Global Co., Ltd.	15	253	0.00%	Komipharm International Co., Ltd.	173	519	0.00%
HYBE Co., Ltd.	127	18,683	0.05%	Korea Asset In Trust Co., Ltd.	239	523	0.00%
Hyosung Advanced Materials Corp.	20	5,492	0.01%	Korea Electric Terminal Co., Ltd.	47	2,346	0.01%
Hyosung Chemical Corp.	8	378	0.00%	Korea Investment Holdings Co., Ltd.	243	12,357	0.03%
Hyosung TNC Corp.	18	4,511	0.01%	Korea Line Corp.	1,208	2,541	0.01%
Hyundai Autoever Corp.	41	4,897	0.01%	Korea Petrochemical Industries Co., Ltd.	22	2,164	0.01%
Hyundai Bioscience Co., Ltd.	212	2,829	0.01%	Korea Real Estate Investment & Trust Co., Ltd.	1,305	948	0.00%
Hyundai Department Store Co., Ltd.	75	2,653	0.01%	Korea United Pharm, Inc.	36	612	0.00%
Hyundai Elevator Co., Ltd.	124	3,986	0.01%	Korea Zinc Co., Ltd.	68	25,441	0.06%
Hyundai GF Holdings	230	754	0.00%	Korean Reinsurance Co.	690	4,000	0.01%
Hyundai Glovis Co., Ltd.	116	18,456	0.05%	Krafton, Inc.	223	45,604	0.11%
Hyundai Green Food	65	583	0.00%	Kum Yang Co., Ltd.	204	12,745	0.03%
Hyundai Home Shopping Network Corp.	25	930	0.00%	Kumho Tire Co., Inc.	789	3,749	0.01%
Hyundai Marine & Fire Insurance Co., Ltd.	352	8,822	0.02%	Kwang Dong Pharmaceutical Co., Ltd.	132	618	0.00%
Hyundai Mobis Co., Ltd.	420	76,738	0.19%	L&C Bio Co., Ltd.	48	858	0.00%
Hyundai Motor Co.	825	176,807	0.43%	L&F Co., Ltd.	153	15,039	0.04%
Hyundai Motor Co. - Preference Shares	213	28,348	0.07%	Lake Materials Co., Ltd.	220	3,205	0.01%
Hyundai Motor Co. (XKRX) - Preference Shares	139	18,358	0.04%	LEENO Industrial, Inc.	54	9,219	0.02%
Hyundai Steel Co.	510	10,763	0.03%	LF Corp.	163	1,627	0.00%
Il Dong Pharmaceutical Co., Ltd.	77	727	0.00%	LG Chem Ltd.	295	74,045	0.18%
Ilyang Pharmaceutical Co., Ltd.	64	594	0.00%	LG Chem Ltd. - Preference Shares	45	7,879	0.02%
iMarketKorea, Inc.	107	676	0.00%	LG Corp.	548	32,088	0.08%
InBody Co., Ltd.	84	1,587	0.00%	LG Display Co., Ltd.	1,874	15,616	0.04%
Industrial Bank of Korea	1,642	16,724	0.04%	LG Electronics, Inc.	668	53,819	0.13%
Innocean Worldwide, Inc.	152	2,369	0.01%	LG Electronics, Inc. - Preference Shares	109	3,856	0.01%
Innox Advanced Materials Co., Ltd.	93	2,767	0.01%	LG Energy Solution Ltd.	248	58,825	0.14%
Inscobee, Inc.	300	216	0.00%	LG H&H Co., Ltd.	59	14,809	0.04%
Insun ENT Co., Ltd.	221	1,228	0.00%	LG H&H Co., Ltd. - Preference Shares	8	886	0.00%
Intellian Technologies, Inc.	54	2,311	0.01%	LG Innotek Co., Ltd.	87	17,191	0.04%
Interflex Co., Ltd.	27	311	0.00%	LG Uplus Corp.	1,396	9,959	0.02%
INTOPS Co., Ltd.	79	1,406	0.00%	LigaChem Biosciences, Inc.	109	5,638	0.01%
iNtRON Biotechnology, Inc.	135	612	0.00%	LOTTE Co., Ltd. REIT	921	2,188	0.01%
IS Dongseo Co., Ltd.	105	1,903	0.01%	Lotte Energy Materials Corp.	145	5,562	0.01%
ISC Co., Ltd.	62	2,950	0.01%	LOTTE Fine Chemical Co., Ltd.	89	2,877	0.01%
i-SENS, Inc.	77	1,061	0.00%	LOTTE Himart Co., Ltd.	47	310	0.00%
ISU Specialty Chemical	130	4,505	0.01%	Lotte Rental Co., Ltd.	59	1,339	0.00%
IsuPetasys Co., Ltd.	301	12,836	0.03%	Lotte Shopping Co., Ltd.	64	2,952	0.01%
ITM Semiconductor Co., Ltd.	34	577	0.00%	Lotte Wellfood Co., Ltd.	16	2,132	0.01%
JB Financial Group Co., Ltd.	1,019	10,838	0.03%	LS Corp.	106	11,081	0.03%
Jeil Pharmaceutical Co., Ltd.	85	938	0.00%	LS Electric Co., Ltd.	98	15,699	0.04%
Jeisys Medical, Inc.	377	3,525	0.01%	Lunit, Inc.	122	4,143	0.01%
Jeju Air Co., Ltd.	252	1,886	0.01%	LX Hausys Ltd.	28	916	0.00%
JR Global REIT	749	2,166	0.01%	LX Holdings Corp.	262	1,332	0.00%
Jusung Engineering Co., Ltd.	205	5,562	0.01%	LX Semicon Co., Ltd.	72	4,253	0.01%
JW Pharmaceutical Corp.	87	1,912	0.01%	Maeil Dairies Co., Ltd.	6	187	0.00%
JYP Entertainment Corp.	158	6,577	0.02%	Mcnex Co., Ltd.	53	876	0.00%
Kakao Corp.	2,073	61,219	0.15%	Medipost Co., Ltd.	116	550	0.00%
Kakao Games Corp.	284	4,230	0.01%	MedPacto, Inc.	87	449	0.00%
KakaoBank Corp.	1,349	19,894	0.05%	Medytox, Inc.	32	3,522	0.01%
Kakaopay Corp.	190	3,713	0.01%	MegaStudyEdu Co., Ltd.	48	1,963	0.01%
KB Financial Group, Inc.	2,089	119,133	0.29%	Meritz Financial Group, Inc.	569	32,697	0.08%
KC Co., Ltd.	18	269	0.00%	Mezzion Pharma Co., Ltd.	98	2,641	0.01%
KC Tech Co., Ltd.	41	1,351	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mirae Asset Securities Co., Ltd.	1,604	8,530	0.02%	Samsung Life Insurance Co., Ltd.	462	29,704	0.07%
Mirae Asset Securities Co., Ltd. - Preference Shares	491	1,275	0.00%	Samsung Pharmaceutical Co., Ltd.	1,007	1,118	0.00%
Modetour Network, Inc.	58	633	0.00%	Samsung SDI Co., Ltd.	324	83,324	0.20%
Myoung Shin Industrial Co., Ltd.	169	1,737	0.00%	Samsung SDI Co., Ltd. - Preference Shares	14	2,232	0.01%
Namhae Chemical Corp.	99	508	0.00%	Samsung SDS Co., Ltd.	227	24,489	0.06%
Namsun Aluminum Co., Ltd.	388	481	0.00%	Samsung Securities Co., Ltd.	390	11,276	0.03%
Namyang Dairy Products Co., Ltd.	2	843	0.00%	Samwha Capacitor Co., Ltd.	35	1,050	0.00%
Nature Holdings Co., Ltd.	40	364	0.00%	Samyang Corp.	17	650	0.00%
Naturecell Co., Ltd.	355	2,417	0.01%	Samyang Foods Co., Ltd.	25	12,150	0.03%
NAVER Corp.	845	102,456	0.25%	Samyang Holdings Corp.	33	1,649	0.00%
NCSOFT Corp.	99	12,939	0.03%	Sangsangin Co., Ltd.	190	431	0.00%
Neowiz	47	698	0.00%	SD Biosensor, Inc.	235	1,682	0.00%
NEPES Corp.	64	721	0.00%	Sebang Global Battery Co., Ltd.	48	3,627	0.01%
Netmarble Corp.	125	4,877	0.01%	Seegene, Inc.	207	3,008	0.01%
Nexen Tire Corp.	291	1,645	0.00%	Seobu T&D	117	592	0.00%
Nexon Games Co., Ltd.	181	2,022	0.01%	Seojin System Co., Ltd.	161	3,591	0.01%
NEXTIN, Inc.	40	2,020	0.01%	Seoul Semiconductor Co., Ltd.	297	1,972	0.01%
NH Investment & Securities Co., Ltd.	876	8,076	0.02%	SFA Semicon Co., Ltd.	511	2,023	0.01%
NHN Corp.	102	1,538	0.00%	Shin Poong Pharmaceutical Co., Ltd.	232	2,006	0.01%
NHN KCP Corp.	94	635	0.00%	Shinhan Alpha Co., Ltd. REIT	490	2,243	0.01%
NICE Holdings Co., Ltd.	89	708	0.00%	Shinhan Financial Group Co., Ltd.	3,087	107,983	0.26%
NICE Information Service Co., Ltd.	156	1,285	0.00%	Shinsegae International, Inc.	51	589	0.00%
NKMax Co., Ltd.	262	384	0.00%	Shinsegae, Inc.	46	5,243	0.01%
NongShim Co., Ltd.	20	7,105	0.02%	Shinsung Delta Tech Co., Ltd.	90	4,060	0.01%
OCI Co., Ltd.	23	1,721	0.00%	Shinsung E&G Co., Ltd.	1,189	1,714	0.00%
OliX Pharmaceuticals, Inc.	51	324	0.00%	SIMMTECH Co., Ltd.	124	3,243	0.01%
Orion Corp.	140	9,377	0.02%	SK Biopharmaceuticals Co., Ltd.	176	9,909	0.02%
Orion Holdings Corp.	124	1,370	0.00%	SK Bioscience Co., Ltd.	156	5,961	0.01%
Oscotec, Inc.	221	6,029	0.02%	SK Chemicals Co., Ltd.	62	2,198	0.01%
Otogi Corp.	9	2,831	0.01%	SK Discovery Co., Ltd.	53	1,461	0.00%
Pan Ocean Co., Ltd.	1,485	4,623	0.01%	SK Hynix, Inc.	3,347	575,057	1.39%
Park Systems Corp.	26	3,532	0.01%	SK IE Technology Co., Ltd.	150	4,806	0.01%
Partron Co., Ltd.	307	1,728	0.00%	SK oceanplant Co., Ltd.	163	1,665	0.00%
Pearl Abyss Corp.	194	6,222	0.02%	SK Securities Co., Ltd.	2,644	1,080	0.00%
People & Technology, Inc.	117	5,712	0.01%	SK Square Co., Ltd.	569	41,337	0.10%
Pepton, Inc.	122	4,374	0.01%	SKC Co., Ltd.	112	13,718	0.03%
PharmaResearch Co., Ltd.	41	4,432	0.01%	SKs Co., Ltd. REIT	1,220	4,268	0.01%
Pharmicell Co., Ltd.	234	952	0.00%	SL Corp.	97	3,143	0.01%
PI Advanced Materials Co., Ltd.	57	1,035	0.00%	SM Entertainment Co., Ltd.	74	4,322	0.01%
Posco DX Co., Ltd.	329	9,166	0.02%	Solid, Inc.	183	726	0.00%
POSCO Future M Co., Ltd.	177	33,240	0.08%	SOLUM Co., Ltd.	244	3,722	0.01%
Posco M-Tech Co., Ltd.	118	1,762	0.00%	Solus Advanced Materials Co., Ltd.	195	2,584	0.01%
Rainbow Robotics	45	5,214	0.01%	Songwon Industrial Co., Ltd.	154	1,360	0.00%
RFHIC Corp.	126	1,306	0.00%	SOOP Co., Ltd.	47	4,483	0.01%
S&S Tech Corp.	96	2,490	0.01%	Soulbrain Co., Ltd.	26	5,487	0.01%
S-1 Corp.	112	4,719	0.01%	Soulbrain Holdings Co., Ltd.	31	1,509	0.00%
Sam Chun Dang Pharm Co., Ltd.	85	9,022	0.02%	SPC Samlip Co., Ltd.	9	373	0.00%
Sam-A Aluminum Co., Ltd.	50	2,637	0.01%	ST Pharm Co., Ltd.	55	3,416	0.01%
Sambu Engineering & Construction Co., Ltd.	1,098	1,215	0.00%	Studio Dragon Corp.	28	845	0.00%
Samsung Biologics Co., Ltd.	110	58,097	0.14%	Sungeel Hitech Co., Ltd.	37	2,046	0.01%
Samsung Card Co., Ltd.	205	5,704	0.01%	Sungwoo Hitech Co., Ltd.	343	2,243	0.01%
Samsung E&A Co., Ltd.	968	16,983	0.04%	Taekwang Industrial Co., Ltd.	4	1,816	0.00%
Samsung Electro-Mechanics Co., Ltd.	347	39,830	0.10%	TCC Steel	94	3,804	0.01%
Samsung Electronics Co., Ltd.	29,584	1,751,614	4.24%	TES Co., Ltd.	52	1,005	0.00%
Samsung Electronics Co., Ltd. - Preference Shares	5,115	236,334	0.57%	TKG Huchems Co., Ltd.	109	1,577	0.00%
Samsung Fire & Marine Insurance Co., Ltd.	203	57,368	0.14%	Tokai Carbon Korea Co., Ltd.	29	2,823	0.01%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	17	3,440	0.01%	Tongyang Life Insurance Co., Ltd.	128	727	0.00%
Samsung Heavy Industries Co., Ltd.	4,058	27,564	0.07%	Tongyang, Inc.	1,075	686	0.00%
				Toptec Co., Ltd.	45	258	0.00%
				Unid Co., Ltd.	17	1,254	0.00%
				UniTest, Inc.	65	689	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vaxcell-Bio Therapeutics Co., Ltd.	62	671	0.00%	Youlchon Chemical Co., Ltd.	77	2,019	0.01%
Vieworks Co., Ltd.	34	692	0.00%	Young Poong Corp.	2	493	0.00%
Webzen, Inc.	63	764	0.00%	Youngone Corp.	167	4,228	0.01%
Wemade Co., Ltd.	138	4,276	0.01%	Youngone Holdings Co., Ltd.	42	2,520	0.01%
Wonik Holdings Co., Ltd.	89	220	0.00%	Yuanta Securities Korea Co., Ltd.	642	1,350	0.00%
WONIK IPS Co., Ltd.	209	5,284	0.01%	Yuhan Corp.	320	18,807	0.05%
Woongjin Thinkbig Co., Ltd.	120	184	0.00%	Yungjin Pharmaceutical Co., Ltd.	385	585	0.00%
Woori Financial Group, Inc.	3,740	39,913	0.10%	Yunsung F&C Co., Ltd.	13	656	0.00%
W-Scope Chungju Plant Co., Ltd.	142	3,121	0.01%	Zinus, Inc.	53	538	0.00%
Wysiwyg Studios Co., Ltd.	436	528	0.00%			<b>5,767,615</b>	<b>13.95%</b>
YG Entertainment, Inc.	74	2,167	0.01%			<b>40,468,920</b>	<b>97.86%</b>
				<b>Total Equities</b>		<b>40,468,920</b>	<b>97.86%</b>
				<b>Total Transferable Securities</b>		<b>40,468,920</b>	<b>97.86%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.02% (30 June 2023: 0.01%)</b>				
<b>Futures 0.02% (30 June 2023: 0.01%)</b>				
Mini TOPIX Index September 2024	31	¥86,466,848	4,095	0.01%
Mini-KOSPI 200 July 2024	9	KRW167,904,857	3,615	0.01%
MSCI Pacific Ex-Japan Index September 2024	3	\$230,620	950	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>8,660</b>	<b>0.02%</b>

**OTC Financial Derivative Instruments (0.04%) (30 June 2023: (0.01%))**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.04%) (30 June 2023: (0.01%))</b>							
USD	463,977	JPY	(71,842,890)	JPMorgan Chase Bank	18/9/2024	11,902	0.03%
USD	449,716	JPY	(70,850,000)	State Street Bank & Trust Co.	18/9/2024	3,890	0.01%
KRW	128,786,000	USD	(93,758)	Toronto-Dominion Bank	19/9/2024	234	0.00%
USD	22,642	JPY	(3,570,537)	BNP Paribas	18/9/2024	174	0.00%
JPY	36,315,500	USD	(228,440)	JPMorgan Chase Bank	18/9/2024	77	0.00%
KRW	38,180,000	USD	(27,818)	State Street Bank & Trust Co.	19/9/2024	47	0.00%
USD	25,596	JPY	(4,060,482)	JPMorgan Chase Bank	18/9/2024	45	0.00%
KRW	55,320,000	USD	(40,341)	State Street Bank & Trust Co.	19/9/2024	33	0.00%
USD	21,810	HKD	(169,902)	Toronto-Dominion Bank	19/9/2024	—	0.00%
USD	27,511	AUD	(41,114)	State Street Bank & Trust Co.	18/9/2024	(3)	(0.00%)
USD	21,494	KRW	(29,470,000)	JPMorgan Chase Bank	19/9/2024	(14)	(0.00%)
KRW	36,858,000	USD	(26,915)	Toronto-Dominion Bank	19/9/2024	(15)	(0.00%)
USD	25,444	KRW	(34,884,879)	JPMorgan Chase Bank	19/9/2024	(16)	(0.00%)
USD	26,055	AUD	(39,001)	BNP Paribas	18/9/2024	(44)	(0.00%)
JPY	8,356,500	USD	(52,677)	JPMorgan Chase Bank	18/9/2024	(93)	(0.00%)
JPY	4,427,327	USD	(28,256)	BNP Paribas	18/9/2024	(397)	(0.00%)
USD	37,388	AUD	(56,492)	Toronto-Dominion Bank	18/9/2024	(416)	(0.00%)
USD	97,249	KRW	(134,568,000)	State Street Bank & Trust Co.	19/9/2024	(963)	(0.00%)
JPY	11,058,000	USD	(71,569)	State Street Bank & Trust Co.	18/9/2024	(1,986)	(0.01%)
JPY	16,683,000	USD	(107,813)	BNP Paribas	18/9/2024	(2,834)	(0.01%)
JPY	61,182,000	USD	(394,612)	JPMorgan Chase Bank	18/9/2024	(9,621)	(0.02%)
JPY	66,828,000	USD	(434,839)	State Street Bank & Trust Co.	18/9/2024	(14,321)	(0.04%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(14,321)</b>	<b>(0.04%)</b>
<b>Total Investments</b>						<b>40,463,259</b>	<b>97.84%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>892,355</b>	<b>2.16%</b>
<b>Net Assets</b>	<b>41,355,614</b>	<b>100.00%</b>

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	40,468,920	97.77%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	8,660	0.02%
(e) Total OTC Financial Derivative Instruments	16,402	0.04%
(f) Other Assets	897,648	2.17%
<b>Total Assets</b>	<b>41,391,630</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	40,468,920	22,293,691
Financial Derivative Instruments	3,17	25,062	5,607
Cash	3	367,730	602,942
Receivables:			
Interest and Dividends		78,068	48,711
Capital Shares Issued		331,325	—
Investments Sold		24,611	—
Margin Cash Due from Broker	3	95,914	47,248
Other Receivables		—	74
<b>Total Current Assets</b>		<b>41,391,630</b>	<b>22,998,273</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	30,723	5,623
Bank Overdraft		—	12
Unrealised Depreciation on Spot Currency Contracts		—	9
Payables and Other Liabilities:			
Investments Purchased		10	313
Management Fees Payable	12	5,283	3,163
<b>Total Current Liabilities</b>		<b>36,016</b>	<b>9,120</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>41,355,614</b>	<b>22,989,153</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>USD Accumulating<sup>1</sup></b>		
Net Assets	\$25,312,590	\$10,199,667
Number of Shares Outstanding	3,821,658	1,683,167
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.62</b>	<b>\$6.06</b>
<b>USD Distributing<sup>1</sup></b>		
Net Assets	\$16,043,024	\$12,789,486
Number of Shares Outstanding	2,513,466	2,141,223
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.38</b>	<b>\$5.97</b>

<sup>1</sup> The share class launched on 11 October 2022.

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

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		26,469	5,743
Dividend Income		876,894	319,232
Net Gain on Financial Instruments		1,960,160	2,486,688
<b>Total Investment Income</b>		<b>2,863,523</b>	<b>2,811,663</b>
<b>Expenses</b>			
Management Fees	12	53,638	20,093
Transaction Fees and Commissions		6,907	7,034
<b>Total Expenses</b>		<b>60,545</b>	<b>27,127</b>
<b>Finance Costs</b>			
Interest Expense		325	286
Distributions	6	348,268	156,999
<b>Total Finance Costs</b>		<b>348,593</b>	<b>157,285</b>
<b>Net Investment Income After Finance Costs</b>		<b>2,454,385</b>	<b>2,627,251</b>
Taxation	5	(94,738)	(37,185)
<b>Net Increase in Net Assets</b>		<b>2,359,647</b>	<b>2,590,066</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	2,359,647	2,590,066
<b>Capital Transactions</b>		
Subscriptions	26,877,659	24,333,298
Redemptions	(10,870,845)	(3,934,211)
Total Capital Transactions	16,006,814	20,399,087
Total Increase for the Year	18,366,461	22,989,153
<b>Net Assets</b>		
Beginning of Year	22,989,153	—
<b>End of Year</b>	<b>41,355,614</b>	<b>22,989,153</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

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

# Vanguard ESG Developed Europe All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 15.24% for the fiscal year.
- Returns for the benchmark index were positive in all markets except Portugal and France. The United Kingdom, Denmark and the Netherlands contributed most.
- By sector, financials, health care and technology contributed the most to the index's results. The top detractor was consumer staples; energy and utilities saw minor declines.

Benchmark returns in the commentary above are in euros.

### Benchmark: FTSE Developed Europe All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	15.51%	10.91%
Benchmark	15.24	10.58
Tracking Difference*	0.27	
EUR Distributing	15.51%	10.91%
Benchmark	15.24	10.58
Tracking Difference*	0.27	

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

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

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

<sup>1</sup> Since-inception returns: 16 August 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Novo Nordisk A/S Class B	10,226	1,134,434	Nestle SA	3,308	360,258
ASML Holding NV	1,429	1,091,479	ASML Holding NV	464	293,772
Nestle SA	9,318	944,775	Novo Nordisk A/S Class B	1,987	291,873
AstraZeneca plc	5,633	721,080	Roche Holding AG (XSWX)	823	225,884
Novartis AG	7,605	703,895	AstraZeneca plc	1,738	216,119
SAP SE	3,997	623,226	Novartis AG	2,322	213,218
Roche Holding AG	2,501	620,540	SAP SE	1,289	161,719
Unilever plc	8,657	399,299	Unilever plc	2,966	139,324
UBS Group AG	14,649	395,276	Sanofi SA	1,280	121,596
Sanofi SA	4,106	375,441	ING Groep NV	8,625	121,258
L'Oreal SA (XPAR)	838	359,077	L'Oreal SA (XPAR)	272	111,346
Allianz SE	1,392	349,387	BNP Paribas SA	1,860	109,796
Deutsche Telekom AG	13,035	283,964	Allianz SE	492	107,259
GSK plc	14,387	266,949	CNH Industrial NV	9,766	105,070
Hermes International SCA	121	253,475	UBS Group AG	4,901	104,868
London Stock Exchange Group plc	2,356	247,499	Deutsche Telekom AG	5,183	103,067
RELX plc	6,623	243,738	Zurich Insurance Group AG	198	85,767
Zurich Insurance Group AG	513	239,835	UniCredit SpA	3,578	85,659
Banco Santander SA	55,875	229,667	Banco Santander SA	21,917	80,137
EssilorLuxottica SA	1,142	219,784	Mercedes-Benz Group AG	1,146	80,019

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



# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.71% (30 June 2023: 99.72%)</b>				<b>Xior Student Housing NV REIT</b>			
<b>Equities 98.71% (30 June 2023: 99.72%)</b>							
<b>Austria 0.46% (30 June 2023: 0.44%)</b>							
Agrana Beteiligungs AG	160	2,224	0.00%		372	11,141	0.01%
ANDRITZ AG	800	46,280	0.05%			<b>1,483,017</b>	<b>1.57%</b>
AT&S Austria Technologie & Systemtechnik AG	301	6,490	0.01%	<b>Denmark 7.33% (30 June 2023: 5.76%)</b>			
BAWAG Group AG	882	52,126	0.06%	ALK-Abello A/S	1,544	31,698	0.03%
CA Immobilien Anlagen AG	379	11,734	0.01%	Alm Brand A/S	10,216	18,960	0.02%
DO & CO AG	92	15,272	0.02%	Ambu A/S Class B	2,128	38,237	0.04%
Erste Group Bank AG	3,547	156,919	0.17%	AP Moller-Maersk A/S Class A	32	50,720	0.05%
Eurotelesites AG	294	1,076	0.00%	AP Moller-Maersk A/S Class B	57	92,523	0.10%
IMMOFINANZ AG	355	9,195	0.01%	Bavarian Nordic A/S	735	17,011	0.02%
Lenzing AG	224	7,336	0.01%	Chemometec A/S	184	7,515	0.01%
Oesterreichische Post AG	378	11,321	0.01%	Coloplast A/S Class B	1,459	163,675	0.17%
Palfinger AG	152	3,374	0.00%	D/S Norden A/S	244	9,920	0.01%
Porr AG	173	2,422	0.00%	Demant A/S	1,142	46,155	0.05%
Raiffeisen Bank International AG	1,498	24,298	0.03%	Dfds A/S	391	10,324	0.01%
S IMMO AG	85	1,870	0.00%	DSV A/S	1,964	281,006	0.30%
Strabag SE	152	5,920	0.01%	Genmab A/S	754	176,432	0.19%
Telekom Austria AG Class A	1,117	10,411	0.01%	GN Store Nord A/S	1,679	43,700	0.05%
UNIQA Insurance Group AG	1,227	9,767	0.01%	H Lundbeck A/S	2,486	12,954	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	458	13,969	0.01%	H Lundbeck A/S Class A	1,157	5,182	0.01%
Wienerberger AG	1,317	40,774	0.04%	Jyske Bank A/S	533	39,596	0.04%
		<b>432,778</b>	<b>0.46%</b>	Netcompany Group A/S	377	15,105	0.02%
				NKT A/S	621	50,755	0.05%
				Novo Nordisk A/S Class B	35,803	4,827,856	5.11%
				Novonesis (Novozymes) B Class B	4,056	231,750	0.24%
				NTG Nordic Transport Group A/S	186	7,582	0.01%
				Pandora A/S	957	134,873	0.14%
				Ringkjoebing Landbobank A/S	299	46,750	0.05%
				ROCKWOOL A/S Class B	101	38,274	0.04%
				Schouw & Co. A/S	149	10,929	0.01%
				Spar Nord Bank A/S	920	16,531	0.02%
				Sydbank A/S	606	29,985	0.03%
				Topdanmark A/S	508	25,054	0.03%
				TORM plc Class A	448	16,340	0.02%
				Tryg A/S	3,843	78,432	0.08%
				Vestas Wind Systems A/S	11,802	255,191	0.27%
				Zealand Pharma A/S	801	95,710	0.10%
						<b>6,926,725</b>	<b>7.33%</b>
				<b>Finland 1.86% (30 June 2023: 2.05%)</b>			
				Citycon OYJ	836	3,302	0.00%
				Elisa OYJ	1,690	72,400	0.08%
				Finnair OYJ	825	2,165	0.00%
				F-Secure OYJ	1,409	2,733	0.00%
				Huhtamaki OYJ	1,080	40,457	0.04%
				Kemira OYJ	1,331	30,294	0.03%
				Kesko OYJ Class B	3,221	52,792	0.06%
				Kojamo OYJ	1,842	17,711	0.02%
				Kone OYJ Class B	3,828	176,433	0.19%
				Mandatum OYJ	5,464	22,829	0.02%
				Nokia OYJ	61,058	217,275	0.23%
				Nokian Renkaat OYJ	1,414	10,874	0.01%
				Nordea Bank Abp	38,982	433,285	0.46%
				Orion OYJ Class B	1,252	49,905	0.05%
				QT Group OYJ	228	17,681	0.02%
				Revenio Group OYJ	275	7,562	0.01%
				Sampo OYJ Class A	5,220	209,322	0.22%
				Sanoma OYJ	900	5,841	0.01%
				Stora Enso OYJ Class R	6,925	88,328	0.09%
				Terveystalo OYJ	897	7,714	0.01%
				TietoEVRY OYJ	1,283	23,145	0.02%
				Tokmanni Group Corp.	541	7,087	0.01%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
UPM-Kymmene OYJ	6,240	203,549	0.22%	Neoen SA	787	29,638	0.03%
Valmet OYJ	1,899	50,684	0.05%	Nexity SA	507	4,226	0.00%
YIT OYJ	2,522	5,680	0.01%	Opmobility	622	5,645	0.01%
		<b>1,759,048</b>	<b>1.86%</b>	Orange SA	22,490	210,371	0.22%
<b>France 10.31% (30 June 2023: 11.93%)</b>				OVH Groupe SAS	264	1,539	0.00%
Accor SA	1,984	75,987	0.08%	Peugeot Invest SA	63	5,657	0.01%
Aeroports de Paris SA	372	42,259	0.05%	Pluxee NV	1,008	26,405	0.03%
Air France-KLM	1,473	12,120	0.01%	Publicis Groupe SA	2,666	264,947	0.28%
Altarea SCA REIT	77	6,368	0.01%	Quadient SA	373	6,505	0.01%
Amundi SA	661	39,825	0.04%	Renault SA	2,250	107,640	0.11%
Antin Infrastructure Partners SA	301	3,401	0.00%	Rexel SA	2,757	66,609	0.07%
Aramis Group SAS	83	346	0.00%	Rubis SCA	1,088	28,571	0.03%
ARGAN SA REIT	137	9,974	0.01%	Sanofi SA	12,884	1,158,787	1.23%
Arkema SA	686	55,669	0.06%	Sartorius Stedim Biotech	292	44,764	0.05%
AXA SA	21,028	642,826	0.68%	SCOR SE	1,742	41,216	0.04%
Ayvens SA	1,652	8,946	0.01%	SEB SA	28	2,677	0.00%
Believe SA	175	2,573	0.00%	SEB SA (XPAR)	272	26,003	0.03%
Beneteau SACA	443	4,328	0.01%	SES SA Class A	4,020	19,119	0.02%
BioMerieux	475	42,156	0.05%	Societe BIC SA	273	15,015	0.02%
BNP Paribas SA	11,745	699,180	0.74%	Societe Generale SA	8,571	187,876	0.20%
Boiron SA	42	1,317	0.00%	Sodexo SA	384	32,256	0.03%
Bonduelle SCA	108	657	0.00%	Sodexo SA (XPAR)	644	54,096	0.06%
Carmila SA REIT	677	10,588	0.01%	SOITEC	286	29,801	0.03%
Carrefour SA	6,063	80,032	0.09%	Sopra Steria Group	162	29,338	0.03%
Cie Generale des Etablissements Michelin SCA	8,218	296,752	0.31%	STMicroelectronics NV	7,628	281,206	0.30%
Coface SA	1,190	15,482	0.02%	Teleperformance SE	695	68,346	0.07%
Covivio SA REIT	660	29,291	0.03%	Television Francaise 1 SA	1,273	9,280	0.01%
Credit Agricole SA	11,799	150,319	0.16%	Trigano SA	94	10,284	0.01%
Danone SA	7,323	417,997	0.44%	Ubisoft Entertainment SA	1,205	24,630	0.03%
Derichebourg SA	993	4,220	0.00%	Unibail-Rodamco-Westfield REIT	1,215	89,327	0.10%
Edenred SE	2,927	115,353	0.12%	Valeo SE	2,695	26,783	0.03%
Elior Group SA	1,373	3,628	0.00%	Valneva SE	1,065	3,391	0.00%
Elis SA	2,010	40,642	0.04%	Verallia SA	808	27,375	0.03%
Equasens	48	2,558	0.00%	Vetoquinol SA	42	3,935	0.00%
EssilorLuxottica SA	3,573	718,888	0.76%	Vicat SACA	190	6,375	0.01%
Eurazeo SA	248	18,439	0.02%	Virbac SACA	49	15,999	0.02%
Eurazeo SE	335	24,907	0.03%	Vivendi SE	7,860	76,682	0.08%
Euroapi SA	657	1,675	0.00%	Volitalia SA	455	3,936	0.00%
Eurofins Scientific SE	1,495	69,592	0.07%	VusionGroup	90	11,727	0.01%
Euronext NV	940	81,310	0.09%	Wendel SE	312	25,771	0.03%
Eutelsat Communications SACA	1,902	7,144	0.01%	Worldline SA	2,967	30,026	0.03%
Exclusive Networks SA	257	4,847	0.01%	X-Fab Silicon Foundries SE	685	4,096	0.00%
Fnac Darty SA	112	3,298	0.00%			<b>9,741,325</b>	<b>10.31%</b>
Forvia SE	1,795	19,844	0.02%	<b>Germany 13.11% (30 June 2023: 13.79%)</b>			
Gecina SA REIT	599	51,484	0.06%	1&1 AG	570	9,086	0.01%
Getlink SE	4,081	63,051	0.07%	About You Holding SE	549	1,754	0.00%
GL Events SACA	160	2,659	0.00%	Adesso SE	46	3,855	0.00%
Hermes International SCA	397	849,580	0.90%	Adidas AG	1,933	431,059	0.46%
ICADE REIT	378	8,671	0.01%	Adtran Networks SE	271	5,360	0.01%
ID Logistics Group SACA	29	10,194	0.01%	Aixtron SE	1,229	22,534	0.02%
Imerys SA	438	14,708	0.02%	Allianz SE	4,569	1,185,655	1.25%
Interparfums SA	247	9,435	0.01%	Aroundtown SA	8,084	15,889	0.02%
Ipsos SA	397	45,457	0.05%	Atoss Software SE	88	9,856	0.01%
IPSEN SA	433	25,504	0.03%	Aurubis AG	350	25,637	0.03%
Jacquet Metals SACA	134	1,962	0.00%	Auto1 Group SE	1,116	6,791	0.01%
JCDecaux SE	822	15,100	0.02%	Basler AG	175	1,858	0.00%
Kering SA	844	285,694	0.30%	Bayer AG	11,520	303,898	0.32%
Klepierre SA REIT	2,380	59,452	0.06%	Bayerische Motoren Werke AG	3,458	305,618	0.32%
Lagardere SA	260	5,382	0.01%	Bayerische Motoren Werke AG - Preference Shares	664	54,747	0.06%
Legrand SA	2,972	275,326	0.29%	BayWa AG	193	3,908	0.00%
LISI SA	78	1,810	0.00%	Bechtle AG	947	41,611	0.04%
LISI SA - EUR	78	1,810	0.00%	Befesa SA	466	14,474	0.02%
L'Oreal SA	1,405	576,120	0.61%	Beiersdorf AG	1,157	157,988	0.17%
L'Oreal SA (XPAR)	1,298	532,245	0.56%	Brenntag SE	1,540	96,958	0.10%
Manitou BF SA	144	2,995	0.00%	Cancom SE	381	12,291	0.01%
Mercialys SA REIT	1,114	11,508	0.01%	Carl Zeiss Meditec AG	423	27,770	0.03%
Metropole Television SA	730	8,570	0.01%	Ceconomy AG	2,257	6,703	0.01%
				Commerzbank AG	12,022	170,532	0.18%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
CompuGroup Medical SE & Co. KGaA	271	6,450	0.01%	Merck KGaA	1,514	234,291	0.25%
Continental AG	1,250	66,125	0.07%	METRO AG	1,654	7,005	0.01%
Covestro AG	2,216	121,437	0.13%	MorphoSys AG	42	2,839	0.00%
CTS Eventim AG & Co. KGaA	679	52,894	0.06%	Nagarro SE	95	7,211	0.01%
Daimler Truck Holding AG	6,135	228,038	0.24%	Nemetschek SE	625	57,406	0.06%
Delivery Hero SE Class A	2,346	51,964	0.06%	New Work SE	24	1,577	0.00%
Dermapharm Holding SE	195	7,020	0.01%	Nordex SE	1,647	18,842	0.02%
Deutsche Bank AG	22,912	341,572	0.36%	Norma Group SE	391	6,756	0.01%
Deutsche Beteiligungs AG	187	4,712	0.01%	PATRIZIA SE	500	3,560	0.00%
Deutsche Boerse AG	2,168	414,305	0.44%	PNE AG	492	6,681	0.01%
Deutsche EuroShop AG	246	5,437	0.01%	ProSiebenSat.1 Media SE	1,961	12,972	0.01%
Deutsche Lufthansa AG	6,912	39,468	0.04%	Puma SE	1,152	49,386	0.05%
Deutsche Pfandbriefbank AG	1,384	6,996	0.01%	QIAGEN NV	2,595	100,037	0.11%
Deutsche Post AG	11,526	435,568	0.46%	Rational AG	55	42,762	0.05%
Deutsche Telekom AG	39,135	918,890	0.97%	Redcare Pharmacy NV	96	10,944	0.01%
Deutsche Wohnen SE	559	10,040	0.01%	RTL Group SA	448	12,723	0.01%
Deutz AG	1,409	8,496	0.01%	Salzgitter AG	444	8,014	0.01%
Draegerwerk AG & Co. KGaA	37	1,639	0.00%	SAP SE	12,845	2,434,384	2.58%
Draegerwerk AG & Co. KGaA - Preference Shares	103	5,119	0.01%	Sartorius AG	26	4,664	0.00%
Duerr AG	562	11,128	0.01%	Sartorius AG - Preference Shares	296	64,824	0.07%
DWS Group GmbH & Co. KGaA	381	12,626	0.01%	Schott Pharma AG & Co. KGaA	411	12,577	0.01%
Eckert & Ziegler SE	169	7,750	0.01%	Scout24 SE	859	61,161	0.06%
Elmos Semiconductor SE	96	7,306	0.01%	Secunet Security Networks AG	18	2,257	0.00%
ElringKlinger AG	385	1,915	0.00%	Siemens Healthineers AG	3,257	175,227	0.19%
Encavis AG	1,301	22,195	0.02%	Siltronic AG	242	17,521	0.02%
Energiekontor AG	84	5,258	0.01%	Sixt SE	157	10,401	0.01%
Evonik Industries AG	2,662	50,711	0.05%	Sixt SE - Preference Shares	203	10,434	0.01%
Evotec SE	1,873	16,810	0.02%	SMA Solar Technology AG	92	2,425	0.00%
Fielmann Group AG	294	12,613	0.01%	Stabilus SE	278	11,885	0.01%
flatexDEGIRO AG	986	13,065	0.01%	STRATEC SE	77	3,511	0.00%
Fraport AG Frankfurt Airport Services Worldwide	414	19,955	0.02%	Stroer SE & Co. KGaA	370	22,145	0.02%
Freenet AG	1,381	34,249	0.04%	Suedzucker AG	691	9,398	0.01%
Fresenius Medical Care AG	2,404	85,967	0.09%	Symrise AG Class A	1,527	174,536	0.18%
Fresenius SE & Co. KGaA	4,827	134,577	0.14%	TAG Immobilien AG	1,768	24,169	0.03%
FUCHS SE	333	11,089	0.01%	Takkt AG	444	5,292	0.01%
FUCHS SE - Preference Shares	792	33,803	0.04%	Talanx AG	705	52,558	0.06%
GEA Group AG	2,000	77,800	0.08%	TeamViewer SE	1,710	17,912	0.02%
Gerresheimer AG	400	40,120	0.04%	Thyssenkrupp Nucera AG & Co. KGaA	374	3,390	0.00%
GFT Technologies SE	213	5,314	0.01%	TUI AG	5,215	34,655	0.04%
Grand City Properties SA	1,156	12,485	0.01%	United Internet AG	953	19,174	0.02%
GRENKE AG	316	6,525	0.01%	Varta AG	203	1,786	0.00%
Hamburger Hafen und Logistik AG	271	4,336	0.00%	Verbio SE	248	4,325	0.00%
Hamburger Hafen und Logistik AG (XETR)	68	1,148	0.00%	Vitesco Technologies Group AG	47	2,827	0.00%
Hannover Rueck SE	704	166,637	0.18%	Vonovia SE	8,161	216,675	0.23%
Heidelberg Materials AG	1,598	154,718	0.16%	Vossloh AG	114	5,335	0.01%
HelloFresh SE	1,840	8,317	0.01%	Wacker Chemie AG	174	17,713	0.02%
Henkel AG & Co. KGaA	1,195	87,773	0.09%	Wacker Neuson SE	271	4,179	0.00%
Henkel AG & Co. KGaA - Preference Shares	1,882	156,620	0.17%	Wuestenrot & Wuerttembergische AG	376	4,948	0.01%
Hornbach Holding AG & Co. KGaA	101	7,949	0.01%	Zalando SE	2,604	57,002	0.06%
HUGO BOSS AG	644	26,900	0.03%			<b>12,382,862</b>	<b>13.11%</b>
Hypoport SE	48	14,362	0.02%	<b>Ireland 0.56% (30 June 2023: 0.57%)</b>			
Infineon Technologies AG	15,209	521,745	0.55%	AlB Group plc	17,749	87,609	0.09%
Ionos SE	284	7,214	0.01%	Bank of Ireland Group plc	12,079	117,988	0.13%
Jenoptik AG	579	15,645	0.02%	Dalata Hotel Group plc	2,779	11,060	0.01%
K+S AG	2,071	26,043	0.03%	Glanbia plc	2,076	37,783	0.04%
KION Group AG	833	32,562	0.03%	Kerry Group plc Class A	1,769	133,825	0.14%
Knorr-Bremse AG	769	54,830	0.06%	Kingspan Group plc	1,783	141,749	0.15%
Kontron AG	490	9,418	0.01%			<b>530,014</b>	<b>0.56%</b>
Krones AG	172	20,158	0.02%	<b>Italy 4.48% (30 June 2023: 4.31%)</b>			
KWS Saat SE & Co. KGaA	124	7,390	0.01%	Alerion Cleanpower SpA	47	769	0.00%
LANXESS AG	998	22,934	0.02%	Amplifon SpA	1,542	51,256	0.05%
LEG Immobilien SE	858	65,431	0.07%	Amplifon SpA - Rights Issue 10/8/2024	1,487	—	0.00%
Mercedes-Benz Group AG	9,806	633,173	0.67%	Anima Holding SpA	2,482	11,566	0.01%
				Ariston Holding NV	1,210	4,673	0.00%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Arnoldo Mondadori Editore SpA	1,519	3,706	0.00%	Telecom Italia SpA	122,297	27,333	0.03%
Assicurazioni Generali SpA	14,645	341,082	0.36%	Telecom Italia SpA (MTAA)	53,100	12,898	0.01%
Azimut Holding SpA	1,236	27,217	0.03%	Terna - Rete Elettrica Nazionale	16,519	119,234	0.13%
Banca Generali SpA	633	23,712	0.03%	Tinexta SpA	224	3,615	0.00%
Banca IFIS SpA	287	5,576	0.01%	UniCredit SpA	19,103	661,059	0.70%
Banca Mediolanum SpA	2,772	28,579	0.03%	Unipol Gruppo SpA	4,972	46,140	0.05%
Banca Monte dei Paschi di Siena SpA	10,367	45,459	0.05%	Webuild SpA	5,251	10,754	0.01%
Banca Popolare di Sondrio SPA	4,167	27,836	0.03%	Zignago Vetro SpA	419	4,944	0.01%
Banco BPM SpA	16,107	96,868	0.10%			<b>4,232,187</b>	<b>4.48%</b>
BFF Bank SpA	2,050	18,184	0.02%	<b>Netherlands 9.74% (30 June 2023: 8.98%)</b>			
Biesse SpA	127	1,350	0.00%	ABN AMRO Bank NV GDR	5,431	83,366	0.09%
BPER Banca SPA	12,200	57,596	0.06%	Adyen NV	346	385,167	0.41%
Brembo NV	1,637	16,786	0.02%	Aegon Ltd.	16,808	96,948	0.10%
Brunello Cucinelli SpA	395	36,933	0.04%	Akzo Nobel NV	2,005	113,844	0.12%
Buzzi SpA	1,002	37,655	0.04%	Alfen NV	249	4,298	0.00%
Carel Industries SpA	569	9,844	0.01%	Allfunds Group plc	3,923	20,556	0.02%
Cementir Holding NV	564	5,256	0.01%	APERAM SA	498	12,022	0.01%
Credito Emiliano SpA	886	8,240	0.01%	ASM International NV	545	387,931	0.41%
Danieli & C Officine Meccaniche SpA	421	11,220	0.01%	ASML Holding NV	4,609	4,443,998	4.70%
Danieli & C Officine Meccaniche SpA (MTAA)	137	4,877	0.01%	ASR Nederland NV	1,727	76,869	0.08%
Datalogic SpA	154	856	0.00%	Basic-Fit NV	605	12,173	0.01%
De' Longhi SpA	807	23,564	0.02%	BE Semiconductor Industries NV	893	139,442	0.15%
DiaSorin SpA	259	24,103	0.03%	Brunel International NV	272	2,720	0.00%
El.En. SpA	553	5,220	0.01%	Corbion NV	696	13,036	0.01%
Enav SpA	3,003	11,189	0.01%	CTP NV	1,320	21,014	0.02%
Ferrari NV	1,374	523,082	0.55%	DSM-Firmenich AG	2,027	214,051	0.23%
FinecoBank Banca Fineco SpA	7,181	99,960	0.11%	Eurocommercial Properties NV REIT	486	10,935	0.01%
GVS SpA	738	4,849	0.01%	EXOR NV	1,164	113,723	0.12%
Infrastrutture Wireless Italiane SpA	4,100	39,975	0.04%	Flow Traders Ltd.	377	6,967	0.01%
Interpump Group SpA	918	38,079	0.04%	Galapagos NV	569	13,280	0.01%
Intesa Sanpaolo SpA	188,840	655,464	0.69%	IMCD NV	672	86,890	0.09%
Italmobiliare SpA	151	4,311	0.00%	ING Groep NV	36,428	581,464	0.62%
Juventus Football Club SpA	1,785	3,951	0.00%	InPost SA	2,563	42,187	0.05%
Maire SpA	1,840	14,242	0.01%	JDE Peet's NV	1,135	21,111	0.02%
MARR SpA	249	3,028	0.00%	Just Eat Takeaway.com NV	2,207	24,796	0.03%
Mediobanca Banca di Credito Finanziario SpA	6,421	87,903	0.09%	Koninklijke Ahold Delhaize NV	10,996	303,380	0.32%
MFE-MediaForEurope NV Class A	2,226	7,163	0.01%	Koninklijke KPN NV	44,163	158,103	0.17%
MFE-MediaForEurope NV Class B	844	3,418	0.00%	Koninklijke Philips NV	9,341	220,354	0.23%
Multiply Group SpA	187	6,377	0.01%	Koninklijke Vopak NV	755	29,264	0.03%
Moncler SpA	2,418	137,971	0.15%	NN Group NV	3,213	139,605	0.15%
Nexi SpA	9,523	54,224	0.06%	NSI NV REIT	209	4,017	0.00%
Piaggio & C SpA	1,707	4,739	0.00%	OCI NV	1,115	25,411	0.03%
Pirelli & C SpA	4,404	24,486	0.03%	PostNL NV	3,626	4,598	0.01%
Poste Italiane SpA	5,247	62,413	0.07%	Prosus NV	17,026	566,285	0.60%
RAI Way SpA	958	4,704	0.00%	Randstad NV	1,230	52,066	0.06%
Recordati Industria Chimica e Farmaceutica SpA	1,158	56,395	0.06%	Signify NV	1,453	33,855	0.04%
Reply SpA	270	37,206	0.04%	TKH Group NV	460	18,731	0.02%
Rizzoli Corriere Della Sera Mediagroup SpA	1,223	900	0.00%	TomTom NV	783	4,130	0.00%
Salcef Group SpA	230	5,877	0.01%	Universal Music Group NV	8,809	244,714	0.26%
Salvatore Ferragamo SpA	710	5,613	0.01%	Van Lanschot Kempen NV Class ADR	437	16,387	0.02%
Sanlorenzo SpA	167	6,446	0.01%	Vastned Retail NV REIT	222	5,150	0.01%
Sesa SpA	81	9,339	0.01%	Wereldhave NV REIT	488	6,461	0.01%
SOL SpA	426	14,101	0.01%	Wolters Kluwer NV	2,816	435,917	0.46%
Stellantis NV	24,208	447,122	0.47%			<b>9,197,216</b>	<b>9.74%</b>
Tamburi Investment Partners SpA	1,187	11,110	0.01%	<b>Norway 1.31% (30 June 2023: 1.30%)</b>			
Tamburi Investment Partners SpA - Rights Issue 12/31/2049	1,080	—	0.00%	Aker A.S.A Class A	276	14,874	0.02%
Technogym SpA	1,557	14,978	0.02%	Aker Carbon Capture A.S.A	4,472	2,610	0.00%
Technoprobe SpA	1,697	15,612	0.02%	Atea A.S.A	963	12,911	0.01%
				Austevoll Seafood A.S.A	1,040	7,546	0.01%
				AutoStore Holdings Ltd.	12,114	13,333	0.01%
				Bakkafrost P/F	584	27,738	0.03%
				Bonheur A.S.A	249	5,237	0.01%
				Borregaard A.S.A	1,124	18,951	0.02%
				BW LPG Ltd.	965	16,769	0.02%
				Cadeler A/S	2,376	14,033	0.02%
				Cavendish Hydrogen A.S.A	399	962	0.00%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Crayon Group Holding A.S.A	947	10,373	0.01%	CTT-Correios de Portugal SA	956	4,006	0.00%
DNB Bank A.S.A	11,666	214,377	0.23%	EDP Renovaveis SA	3,631	47,385	0.05%
Elkem A.S.A	3,430	6,084	0.01%	Greenvolt-Energias Renovaveis SA	728	6,057	0.01%
Entra A.S.A	786	7,535	0.01%	Jeronimo Martins SGPS SA	3,270	59,677	0.06%
Europris A.S.A	1,897	12,035	0.01%	Mota-Engil SGPS SA	1,064	3,662	0.00%
FLEX LNG Ltd.	343	8,819	0.01%	Navigator Co., SA	2,948	11,456	0.01%
Frontline plc	1,653	40,516	0.04%	NOS SGPS SA	2,131	7,043	0.01%
Gjensidige Forsikring A.S.A	1,966	32,872	0.03%	REN - Redes Energeticas Nacionais SGPS SA	4,257	9,749	0.01%
Golden Ocean Group Ltd.	1,387	17,976	0.02%	Sonae SGPS SA	10,933	9,566	0.01%
Grieg Seafood A.S.A	613	3,371	0.00%			<b>192,409</b>	<b>0.20%</b>
Hafnia Ltd.	3,113	24,470	0.03%				
Hexagon Composites A.S.A	1,462	3,837	0.00%	<b>Spain 3.87% (30 June 2023: 3.74%)</b>			
Hoehgl Autoliners A.S.A	1,230	13,560	0.01%	Acerinox SA	2,216	21,473	0.02%
Leroy Seafood Group A.S.A	3,324	12,601	0.01%	Aena SME SA	825	155,100	0.16%
Mowi A.S.A	5,231	81,457	0.09%	Almirall SA	1,009	9,485	0.01%
MPC Container Ships A.S.A	4,366	8,612	0.01%	Amadeus IT Group SA	5,101	316,976	0.34%
NEL A.S.A	19,937	9,787	0.01%	Atresmedia Corp. de Medios de Comunicacion SA	890	3,938	0.00%
Nordic Semiconductor A.S.A	2,172	27,142	0.03%	Banco Bilbao Vizcaya Argentaria SA	67,459	630,877	0.67%
Norsk Hydro A.S.A	15,334	89,358	0.09%	Banco de Sabadell SA	61,737	111,157	0.12%
Orkla A.S.A	9,020	68,570	0.07%	Banco Santander SA	182,023	788,251	0.84%
Protector Forsikring A.S.A	780	17,532	0.02%	Bankinter SA	7,414	56,539	0.06%
Salmar A.S.A	730	35,952	0.04%	CaixaBank SA	43,328	214,170	0.23%
Scatec A.S.A	1,340	10,175	0.01%	Cellnex Telecom SA	6,567	199,440	0.21%
Schibsted A.S.A Class A	951	26,268	0.03%	Construccion y Auxiliar de Ferrocarriles SA	307	10,776	0.01%
Schibsted A.S.A Class B	992	26,062	0.03%	Corp. ACCIONA Energias Renovables SA	657	12,634	0.01%
SpareBank 1 SMN	1,481	19,613	0.02%	Distribuidora Internacional de Alimentacion SA	125,029	1,538	0.00%
SpareBank 1 SR-Bank A.S.A	2,167	24,801	0.03%	Faes Farma SA	3,714	13,389	0.02%
Stolt-Nielsen Ltd.	247	10,931	0.01%	Fluidra SA	1,639	31,944	0.03%
Storebrand A.S.A	4,740	45,276	0.05%	Fomento de Construcciones y Contratas SA	632	8,785	0.01%
Telenor A.S.A	7,532	80,327	0.09%	Gestamp Automocion SA	1,920	5,338	0.01%
TOMRA Systems A.S.A	2,740	30,590	0.03%	Global Dominion Access SA	1,248	4,019	0.01%
Veidekke A.S.A	1,266	12,692	0.01%	Industria de Diseno Textil SA	12,287	569,625	0.60%
Wallenius Wilhelmsen A.S.A Class B	1,239	11,824	0.01%	Inmobiliaria Colonial Socimi SA REIT	3,914	21,253	0.02%
Wilh Wilhelmsen Holding A.S.A Class A	148	5,026	0.01%	Laboratorios Farmaceuticos Rovi SA	251	21,975	0.02%
Yara International A.S.A	1,876	50,568	0.05%	Lar Espana Real Estate Socimi SA REIT	712	4,863	0.01%
		<b>1,235,953</b>	<b>1.31%</b>	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	7,878	9,107	0.01%
<b>Poland 0.79% (30 June 2023: 0.61%)</b>				Mapfre SA	11,572	24,926	0.03%
Alior Bank SA	1,072	25,466	0.03%	Melia Hotels International SA	1,209	9,267	0.01%
Allegro.eu SA	6,472	56,631	0.06%	Merlin Properties Socimi SA REIT	3,861	40,154	0.04%
AmRest Holdings SE	751	4,288	0.00%	Neinor Homes SA	312	3,900	0.00%
Asseco Poland SA	586	10,888	0.01%	Pharma Mar SA	141	4,487	0.01%
Bank Handlowy w Warszawie SA	362	8,217	0.01%	Prosegur Cash SA	5,291	2,762	0.00%
Bank Millennium SA	7,106	15,470	0.02%	Prosegur Compania de Seguridad SA	1,889	3,230	0.00%
Bank Polska Kasa Opieki SA	1,857	72,410	0.08%	Sacyr SA	3,681	12,125	0.01%
Benefit Systems SA	20	13,462	0.01%	Solaria Energia y Medio Ambiente SA	902	10,436	0.01%
Budimex SA	149	24,104	0.03%	Telefonica SA	60,301	238,792	0.25%
CCC SA	532	15,188	0.02%	Unicaja Banco SA	18,125	23,091	0.03%
CD Projekt SA	745	24,026	0.03%	Vidrala SA	265	27,878	0.03%
Cyfrowy Polsat SA	1,752	4,928	0.01%	Viscofan SA	459	28,228	0.03%
Dino Polska SA	554	52,231	0.06%			<b>3,651,928</b>	<b>3.87%</b>
Grupa Azoty SA	598	2,795	0.00%	<b>Sweden 6.14% (30 June 2023: 5.72%)</b>			
Grupa Kety SA	109	22,643	0.02%	AAK AB	2,069	56,619	0.06%
KRUK SA	214	22,977	0.02%	AddLife AB Class B	1,287	14,242	0.02%
LPP SA	13	51,566	0.05%	Addnode Group AB Class B	1,408	15,122	0.02%
mBank SA	151	22,325	0.02%	AddTech AB Class B	2,579	59,851	0.06%
Orange Polska SA	7,587	13,707	0.01%	Arjo AB Class B	2,643	9,552	0.01%
Pepco Group NV	1,922	9,350	0.01%	Assa Abloy AB Class B	11,390	300,655	0.32%
Powszechna Kasa Oszczednosci Bank Polski SA	10,010	146,183	0.16%				
Powszechny Zaklad Ubezpieczen SA	6,623	79,227	0.08%				
Santander Bank Polska SA	384	48,235	0.05%				
Warsaw Stock Exchange	299	3,366	0.00%				
		<b>749,683</b>	<b>0.79%</b>				
<b>Portugal 0.20% (30 June 2023: 0.24%)</b>							
Altri SGPS SA	772	4,157	0.01%				
Banco Comercial Portugues SA Class R	88,090	29,651	0.03%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Atlas Copco AB Class A	29,637	520,147	0.55%	Modern Times Group MTG			
Atlas Copco AB Class B	17,685	266,676	0.28%	AB Class B	1,032	7,765	0.01%
Atrium Ljungberg AB Class B	497	8,998	0.01%	Munters Group AB	1,507	26,528	0.03%
Attendo AB	1,138	4,392	0.00%	Mycronic AB	867	31,212	0.03%
Avanza Bank Holding AB	1,439	32,647	0.03%	NCAB Group AB	2,093	15,306	0.02%
Axfood AB	1,231	30,195	0.03%	NCC AB Class B	934	11,315	0.01%
Beijer Alma AB	520	9,484	0.01%	Nibe Industrier AB Class B	17,204	68,118	0.07%
Beijer Ref AB Class B	4,489	64,665	0.07%	Nolato AB Class B	1,961	9,935	0.01%
Bilia AB Class A	846	10,547	0.01%	Nordnet AB publ	2,039	39,774	0.04%
Billerud Aktiebolag	2,488	21,504	0.02%	Norion Bank AB	882	3,392	0.00%
BioArctic AB Class B	389	7,842	0.01%	NP3 Fastigheter AB	343	7,767	0.01%
Biotage AB	643	9,240	0.01%	Nyfosa AB	2,085	18,866	0.02%
Boliden AB	3,230	96,501	0.10%	OX2 AB Class B	1,662	8,705	0.01%
Boozt AB	638	7,116	0.01%	Pandox AB Class B	1,007	16,768	0.02%
Bravida Holding AB	2,302	15,942	0.02%	Peab AB Class B	2,167	12,725	0.01%
Bufab AB	347	11,954	0.01%	Platzer Fastigheter Holding			
Bure Equity AB	617	19,407	0.02%	AB Class B	560	4,475	0.00%
Camurus AB	362	19,136	0.02%	Ratos AB Class B	2,350	7,466	0.01%
Castellum AB	5,089	58,019	0.06%	Resurs Holding AB	1,596	3,220	0.00%
Catena AB	441	20,515	0.02%	Sagax AB Class B	2,591	61,910	0.07%
Cibus Nordic Real Estate AB				Sagax AB Class D	912	2,483	0.00%
publ	666	9,259	0.01%	Samhallsbyggnadsbolaget i			
Clas Ohlson AB Class B	441	6,838	0.01%	Norden AB	15,341	7,289	0.01%
Cloetta AB Class B	2,820	5,123	0.01%	Samhallsbyggnadsbolaget i			
Corem Property Group AB -				Norden AB Class D	1,162	726	0.00%
Preference Shares	146	3,023	0.00%	Scandic Hotels Group AB	1,563	8,841	0.01%
Corem Property Group AB				Sdiptech AB Class B	446	12,692	0.01%
Class B	5,682	4,378	0.00%	Sectra AB Class B	1,760	37,557	0.04%
Dios Fastigheter AB	1,015	7,740	0.01%	Securitas AB Class B	5,607	51,969	0.06%
Dometic Group AB	3,709	21,992	0.02%	Sinch AB	7,255	16,428	0.02%
Electrolux AB Class B	2,421	18,741	0.02%	Skandinaviska Enskilda			
Electrolux Professional AB				Banken AB Class A	17,118	236,031	0.25%
Class B	2,670	16,561	0.02%	Skandinaviska Enskilda			
Elekta AB Class B	3,953	23,056	0.02%	Banken AB Class C	958	13,471	0.01%
Embracer Group AB Class B	10,445	21,433	0.02%	Skanska AB Class B	4,303	72,336	0.08%
Epiroc AB Class A	6,459	120,359	0.13%	SKF AB Class B	3,996	74,920	0.08%
Epiroc AB Class B	5,347	91,299	0.10%	SkiStar AB	442	5,779	0.01%
EQT AB	7,386	203,814	0.22%	SSAB AB Class A	2,526	13,006	0.01%
Essity AB Class B	7,037	168,267	0.18%	SSAB AB Class B	7,206	36,544	0.04%
Fabege AB	2,844	21,211	0.02%	Stillfront Group AB	5,561	4,877	0.01%
Fagerhult Group AB	738	4,473	0.00%	Storskogen Group AB Class B	16,008	11,565	0.01%
Fastighets AB Balder Class B	7,509	48,044	0.05%	Svenska Cellulosa AB SCA			
Fortnox AB	5,636	31,770	0.03%	Class B	7,033	97,005	0.10%
Getinge AB Class B	2,569	40,753	0.04%	Svenska Handelsbanken AB			
Granges AB	1,250	14,978	0.02%	Class A	15,561	138,403	0.15%
H&M Hennes & Mauritz AB				Svenska Handelsbanken AB			
Class B	6,948	102,628	0.11%	Class B	1,041	11,226	0.01%
Hemnet Group AB	932	26,293	0.03%	Swedbank AB Class A	10,131	194,675	0.21%
Hexatronic Group AB	2,036	9,131	0.01%	Swedish Orphan Biovitrum			
HMS Networks AB	379	14,038	0.01%	AB	2,506	62,617	0.07%
Holmen AB Class B	936	34,405	0.04%	Systemair AB	816	5,651	0.01%
Hufvudstaden AB Class A	1,253	13,855	0.01%	Tele2 AB Class B	6,556	61,632	0.07%
Husqvarna AB Class B	3,947	29,538	0.03%	Telefonaktiebolaget LM			
Industrivarden AB Class A	1,724	54,773	0.06%	Ericsson Class B	32,525	188,558	0.20%
Industrivarden AB Class C	1,570	49,465	0.05%	Telia Co. AB	28,495	71,375	0.08%
Instalco AB	2,885	10,310	0.01%	Thule Group AB	1,116	27,335	0.03%
Intrum AB	801	2,117	0.00%	Trelleborg AB Class B	2,469	89,710	0.10%
Investment AB Latour Class B	1,663	41,934	0.04%	Troax Group AB	418	8,728	0.01%
Investment AB Oresund	355	3,897	0.00%	Truecaller AB Class B	2,055	6,424	0.01%
Investor AB Class A	5,817	147,449	0.16%	Vitec Software Group AB			
Investor AB Class B	19,571	500,395	0.53%	Class B	397	19,238	0.02%
JM AB	730	12,741	0.01%	Vitrolife AB	767	11,779	0.01%
Kinnevik AB Class B	2,760	21,144	0.02%	Volati AB	258	2,291	0.00%
L E Lundbergforetagen AB				Volvo Car AB Class B	7,406	21,392	0.02%
Class B	860	39,704	0.04%	Wallenstam AB Class B	3,783	16,782	0.02%
Lagercrantz Group AB Class				Wihlborgs Fastigheter AB	3,102	26,756	0.03%
B	2,199	33,363	0.04%				
Lindab International AB	810	16,186	0.02%	<b>Switzerland 16.27% (30 June 2023: 17.70%)</b>		<b>5,804,203</b>	<b>6.14%</b>
Loomis AB Class B	766	18,627	0.02%	Accelleron Industries AG	1,085	39,656	0.04%
Medicover AB Class B	544	9,126	0.01%	Alcon, Inc.	5,778	481,283	0.51%
MEKO AB	439	4,587	0.00%	Allreal Holding AG	171	27,308	0.03%
MIPS AB	303	11,079	0.01%	ALSO Holding AG	56	16,107	0.02%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
ams-OSRAM AG	10,566	13,654	0.01%	Schindler Holding AG	482	113,008	0.12%
APG SGA SA	10	2,040	0.00%	Schindler Holding AG (XSWX)	237	55,123	0.06%
Arbonia AG	616	8,161	0.01%	Schweiter Technologies AG	10	4,138	0.00%
Aryzta AG	10,635	17,668	0.02%	Sensirion Holding AG	115	9,326	0.01%
Autoneum Holding AG	43	5,804	0.01%	SFS Group AG	204	25,291	0.03%
Bachem Holding AG Class B	359	30,734	0.03%	Siegfried Holding AG	49	47,470	0.05%
Baloise Holding AG	531	87,225	0.09%	SIG Group AG	3,812	65,112	0.07%
Banque Cantonale Vaudoise	332	32,870	0.03%	SKAN Group AG	130	10,772	0.01%
Barry Callebaut AG	42	63,845	0.07%	Softwareone Holding AG	1,424	24,988	0.03%
Basilea Pharmaceutica AG	148	6,001	0.01%	Sonova Holding AG	558	160,840	0.17%
Belimo Holding AG	107	50,063	0.05%	St Galler Kantonalbank AG	33	14,820	0.02%
Bell Food Group AG	24	6,454	0.01%	Stadler Rail AG	609	16,157	0.02%
Bossard Holding AG	32	7,027	0.01%	Straumann Holding AG	1,252	144,690	0.15%
Bucher Industries AG	75	28,191	0.03%	Swatch Group AG	357	68,225	0.07%
Burckhardt Compression Holding AG	37	22,667	0.02%	Swatch Group AG (XSWX)	470	17,910	0.02%
Bystronic AG	15	5,895	0.01%	Swiss Life Holding AG	341	233,901	0.25%
Cembra Money Bank AG	340	27,078	0.03%	Swiss Prime Site AG	900	79,620	0.08%
Chocoladefabriken Lindt & Spruengli AG	24	261,413	0.28%	Swiss Re AG	3,398	393,404	0.42%
Clariant AG	2,604	38,232	0.04%	Swisscom AG	298	156,415	0.17%
Comet Holding AG	86	32,326	0.03%	Swissquote Group Holding SA	101	29,742	0.03%
COSMO Pharmaceuticals NV	112	8,152	0.01%	Tecan Group AG	152	47,475	0.05%
Daetwyler Holding AG	83	14,548	0.02%	Temenos AG	727	46,802	0.05%
DKSH Holding AG	419	26,408	0.03%	u-blox Holding AG	82	8,021	0.01%
DocMorris AG	96	5,333	0.01%	UBS Group AG	37,579	1,032,074	1.09%
dormakaba Holding AG ADR	35	16,754	0.02%	Valiant Holding AG	190	20,084	0.02%
EFG International AG	1,184	16,253	0.02%	VAT Group AG	301	159,208	0.17%
Emmi AG	24	22,129	0.02%	Vetropack Holding AG Class A	129	4,340	0.00%
EMS-Chemie Holding AG	82	62,709	0.07%	Vontobel Holding AG	314	17,541	0.02%
Flughafen Zurich AG	219	45,184	0.05%	VP Bank AG Class A	25	1,947	0.00%
Forbo Holding AG	11	11,947	0.01%	VZ Holding AG	153	18,301	0.02%
Galenica AG	562	42,920	0.05%	Ypsomed Holding AG	41	17,199	0.02%
Geberit AG	388	213,847	0.23%	Zehnder Group AG	115	6,305	0.01%
Georg Fischer AG	974	60,933	0.06%	Zurich Insurance Group AG	1,686	838,733	0.89%
Givaudan SA	93	411,370	0.43%			<b>15,370,067</b>	<b>16.27%</b>
Helvetia Holding AG	402	50,716	0.05%				
Huber + Suhner AG	192	15,251	0.02%	<b>United Kingdom 20.71% (30 June 2023: 21.01%)</b>			
Idorsia Ltd.	1,452	3,055	0.00%	3i Group plc	10,880	393,449	0.42%
Implenia AG	185	6,176	0.01%	4imprint Group plc	323	22,325	0.02%
Inficon Holding AG	23	32,623	0.03%	abrnd plc	21,036	36,770	0.04%
Interroll Holding AG	7	19,261	0.02%	Admiral Group plc	3,413	105,268	0.11%
Intershop Holding AG	65	7,978	0.01%	AG Barr plc	1,301	9,207	0.01%
Investis Holding SA	38	3,985	0.00%	Airtel Africa plc	14,013	19,850	0.02%
Julius Baer Group Ltd.	2,395	124,839	0.13%	AJ Bell plc	3,785	16,942	0.02%
Kardex Holding AG	67	15,862	0.02%	Alphawave IP Group plc	4,017	6,823	0.01%
Komax Holding AG	54	7,312	0.01%	Antofagasta plc	4,077	101,464	0.11%
Kuehne + Nagel International AG	593	159,106	0.17%	AO World plc	3,492	4,572	0.00%
Landis+Gyr Group AG	245	18,469	0.02%	Asential plc	2,355	9,500	0.01%
LEM Holding SA	6	8,909	0.01%	Ashmore Group plc	5,189	10,411	0.01%
Leonteq AG	128	2,964	0.00%	Ashtead Group plc	5,116	318,726	0.34%
Logitech International SA	1,814	163,718	0.17%	ASOS plc	754	3,171	0.00%
Lonza Group AG	845	430,276	0.46%	Associated British Foods plc	3,748	109,367	0.12%
Medacta Group SA	69	8,755	0.01%	Assura plc REIT	32,955	15,680	0.02%
Medartis Holding AG	53	3,775	0.00%	Aston Martin Lagonda Global Holdings plc	3,179	5,388	0.01%
Medmix AG	301	4,244	0.00%	AstraZeneca plc	17,549	2,557,515	2.71%
Meyer Burger Technology AG	267,213	3,052	0.00%	Auction Technology Group plc	1,219	7,203	0.01%
Mobimo Holding AG	84	22,198	0.02%	Auto Trader Group plc	10,434	98,601	0.10%
Nestle SA	30,697	2,923,480	3.09%	Aviva plc	31,545	177,326	0.19%
Novartis AG	23,916	2,388,186	2.53%	B&M European Value Retail SA	10,926	56,342	0.06%
OC Oerlikon Corp. AG	2,146	10,803	0.01%	Bakkavor Group plc	1,851	3,122	0.00%
Partners Group Holding AG	259	310,346	0.33%	Balanced Commercial Property Trust Ltd. REIT	5,775	5,395	0.01%
PIERER Mobility AG	95	2,742	0.00%	Bank of Georgia Group plc	417	19,846	0.02%
PolyPeptide Group AG	169	5,019	0.00%	Barclays plc	175,725	432,972	0.46%
PSP Swiss Property AG	522	62,494	0.07%	Barratt Developments plc	11,260	62,712	0.07%
Rieter Holding AG	34	4,060	0.00%	Beazley plc	7,867	65,695	0.07%
Roche Holding AG	8,092	2,096,363	2.22%	Bellway plc	1,393	41,667	0.04%
Roche Holding AG (XSWX)	438	124,522	0.13%	Berkeley Group Holdings plc	1,205	65,208	0.07%
Sandoz Group AG	5,042	170,357	0.18%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Big Yellow Group plc REIT	2,156	29,854	0.03%	Howden Joinery Group plc	6,447	66,802	0.07%
Breedon Group plc	3,405	15,542	0.02%	Ibstock plc	4,359	7,969	0.01%
Bridgepoint Group plc	2,674	6,951	0.01%	IG Group Holdings plc	4,391	42,417	0.05%
British Land Co. plc REIT	11,029	53,543	0.06%	Inchcape plc	4,330	37,997	0.04%
Britvic plc	2,875	40,048	0.04%	Informa plc	15,962	161,119	0.17%
BT Group plc	74,052	122,585	0.13%	IntegraFin Holdings plc	3,407	13,944	0.01%
Bunzl plc	3,967	140,837	0.15%	InterContinental Hotels Group plc	1,905	187,077	0.20%
Burberry Group plc	4,259	44,095	0.05%	Intermediate Capital Group plc	3,109	80,014	0.08%
Bytes Technology Group plc	2,772	18,129	0.02%	International Consolidated Airlines Group SA	24,539	46,960	0.05%
Carnival plc	1,715	27,449	0.03%	International Distributions Services plc	7,842	29,635	0.03%
Centamin plc	13,005	18,545	0.02%	International Workplace Group plc	8,098	16,514	0.02%
Clarkson plc	340	16,602	0.02%	Investec plc	7,096	47,999	0.05%
Close Brothers Group plc	1,676	8,374	0.01%	IP Group plc	11,440	5,613	0.01%
CLS Holdings plc REIT	2,382	2,543	0.00%	ITV plc	47,197	44,812	0.05%
CMC Markets plc	1,341	5,172	0.01%	J Sainsbury plc	21,132	63,558	0.07%
Coats Group plc	17,985	16,801	0.02%	JD Sports Fashion plc	29,734	41,909	0.04%
Coca-Cola HBC AG	2,386	75,928	0.08%	Johnson Matthey plc	2,176	40,218	0.04%
Compass Group plc	19,914	507,341	0.54%	JTC plc	1,845	20,913	0.02%
Computacenter plc	814	27,574	0.03%	Jupiter Fund Management plc	5,241	4,754	0.01%
ConvaTec Group plc	19,431	53,812	0.06%	Just Group plc	11,933	14,835	0.02%
Cranswick plc	611	32,033	0.03%	Kainos Group plc	1,197	14,937	0.02%
Crest Nicholson Holdings plc	2,931	8,304	0.01%	Keller Group plc	842	12,195	0.01%
CRH plc	8,031	558,490	0.59%	Kingfisher plc	22,234	65,246	0.07%
Croda International plc	1,648	76,740	0.08%	Lancashire Holdings Ltd.	2,752	19,930	0.02%
Currys plc	11,580	9,834	0.01%	Land Securities Group plc REIT	8,084	59,068	0.06%
Darktrace plc	4,985	33,902	0.04%	Legal & General Group plc	70,057	187,571	0.20%
DCC plc	1,155	75,471	0.08%	Liontrust Asset Management plc	733	5,922	0.01%
Deliveroo plc Class A	15,466	23,878	0.03%	Lloyds Banking Group plc	740,533	478,120	0.51%
Derwent London plc REIT	1,338	35,666	0.04%	London Stock Exchange Group plc	5,817	644,933	0.68%
Diploma plc	1,572	76,909	0.08%	LondonMetric Property plc REIT	23,169	52,851	0.06%
Direct Line Insurance Group plc	15,324	36,293	0.04%	M&G plc	25,013	60,184	0.06%
Domino's Pizza Group plc	4,483	16,222	0.02%	Man Group plc	13,567	38,757	0.04%
Dowlais Group plc	17,070	14,718	0.02%	Marks & Spencer Group plc	23,889	80,725	0.09%
Dr. Martens plc	6,917	6,094	0.01%	Marshalls plc	3,051	10,526	0.01%
DS Smith plc	16,182	80,353	0.09%	Mitie Group plc	15,655	21,456	0.02%
Dunelm Group plc	1,465	18,385	0.02%	Mobico Group plc	5,576	3,357	0.00%
easyJet plc	4,304	23,235	0.02%	Molten Ventures plc	2,107	9,096	0.01%
Elementis plc	6,791	11,678	0.01%	Mondi plc	5,198	93,098	0.10%
Endeavour Mining plc	2,373	47,189	0.05%	MONY Group plc	6,606	17,313	0.02%
Experian plc	10,739	466,882	0.49%	Moonpig Group plc	4,387	9,862	0.01%
FDM Group Holdings plc	926	4,489	0.00%	NatWest Group plc	73,651	270,859	0.29%
Ferguson plc	2,366	425,153	0.45%	NCC Group plc	3,214	5,785	0.01%
Ferrexpo plc	2,476	1,314	0.00%	Network International Holdings plc	5,708	26,324	0.03%
Firstgroup plc	7,545	14,087	0.02%	Next plc	1,402	149,421	0.16%
Frasers Group plc	1,201	12,501	0.01%	Ninety One plc	3,894	7,688	0.01%
Fresnillo plc	2,189	14,510	0.02%	Ocado Group plc	6,986	23,805	0.03%
Future plc	1,357	16,790	0.02%	OSB Group plc	4,422	22,354	0.02%
Games Workshop Group plc	380	47,823	0.05%	Oxford Nanopore Technologies plc	6,966	7,756	0.01%
Genuit Group plc	3,052	15,533	0.02%	Pagegroup plc	3,559	17,857	0.02%
Genus plc	774	15,063	0.02%	Paragon Banking Group plc	2,515	21,803	0.02%
Grafton Group plc	2,139	23,420	0.02%	Pearson plc	7,988	93,349	0.10%
Grainger plc	8,540	24,527	0.03%	Pennon Group plc	3,063	20,719	0.02%
Great Portland Estates plc REIT	4,009	15,864	0.02%	Persimmon plc	3,779	60,262	0.06%
Greencore Group plc	5,540	10,873	0.01%	Petershill Partners plc	2,823	6,942	0.01%
Greggs plc	1,219	39,855	0.04%	Pets at Home Group plc	5,432	18,926	0.02%
GSK plc	46,831	844,833	0.89%	Phoenix Group Holdings plc	8,834	54,338	0.06%
Haleon plc	80,645	306,853	0.32%	Picton Property Income Ltd. REIT	5,911	4,720	0.01%
Halfords Group plc	2,275	3,767	0.00%	Plus500 Ltd.	838	22,397	0.02%
Halma plc	4,444	141,837	0.15%	Premier Foods plc	7,465	13,982	0.01%
Hammerson plc REIT	52,144	17,036	0.02%				
Hargreaves Lansdown plc	4,501	60,096	0.06%				
Hays plc	18,005	20,068	0.02%				
Helical plc REIT	1,290	3,766	0.00%				
Helios Towers plc	12,371	16,984	0.02%				
Hikma Pharmaceuticals plc	1,862	41,530	0.04%				
Hilton Food Group plc	959	10,169	0.01%				
Hiscox Ltd.	3,862	52,384	0.06%				
Hochschild Mining plc	3,755	7,928	0.01%				
Home plc REIT	3,882	1,307	0.00%				



	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Primary Health Properties plc REIT	14,916	16,142	0.02%	Synthomer plc	1,271	3,860	0.00%
Prudential plc	32,251	273,273	0.29%	Tate & Lyle plc	4,566	32,205	0.03%
PureTech Health plc	2,884	6,225	0.01%	Taylor Wimpey plc	41,523	69,618	0.07%
PZ Cussons plc	2,323	2,707	0.00%	TBC Bank Group plc	502	15,217	0.02%
Quilter plc	15,843	22,442	0.02%	Telecom Plus plc	875	18,205	0.02%
Rathbones Group plc	704	13,950	0.01%	Tesco plc	82,367	297,278	0.31%
Reckitt Benckiser Group plc	8,271	417,727	0.44%	THG plc Class B	11,241	8,247	0.01%
Redrow plc	3,102	24,404	0.03%	TI Fluid Systems plc	3,863	5,941	0.01%
RELX plc	21,914	940,571	1.00%	TP ICAP Group plc	9,065	21,362	0.02%
Rentokil Initial plc	29,562	160,809	0.17%	Trainline plc	5,351	19,843	0.02%
RHI Magnesita NV	211	8,623	0.01%	Travis Perkins plc	2,501	22,684	0.02%
Rightmove plc	9,433	59,746	0.06%	Tritax Big Box plc REIT	28,963	52,984	0.06%
RS GROUP plc	5,471	45,235	0.05%	Trustpilot Group plc	4,432	11,239	0.01%
S4 Capital plc	4,793	2,386	0.00%	Unilever plc	28,855	1,478,764	1.57%
Safestore Holdings plc REIT	2,475	22,463	0.02%	UNITE Group plc REIT	4,249	44,703	0.05%
Sage Group plc	11,815	151,688	0.16%	United Utilities Group plc	8,031	93,075	0.10%
Savills plc	1,643	21,588	0.02%	Vanquis Banking Group plc	2,847	1,682	0.00%
Schroders plc	9,697	41,609	0.04%	Vesuvius plc	2,505	13,635	0.01%
Segro plc REIT	15,657	165,871	0.18%	Victrex plc	992	13,409	0.01%
Severn Trent plc	3,111	87,330	0.09%	Virgin Money UK plc	12,776	32,187	0.03%
Shaftesbury Capital plc REIT	17,450	28,650	0.03%	Vistry Group plc	3,682	51,376	0.05%
SIG plc	8,862	2,603	0.00%	Vodafone Group plc	256,405	210,970	0.22%
Sirius Real Estate Ltd. REIT	15,095	16,700	0.02%	Volution Group plc	2,198	11,692	0.01%
Smith & Nephew plc	10,249	118,539	0.13%	Watches of Switzerland Group plc	2,706	13,213	0.01%
Smurfit Kappa Group plc	3,034	126,322	0.13%	WH Smith plc	1,532	20,455	0.02%
Softcat plc	1,529	32,768	0.03%	Whitbread plc	2,161	75,828	0.08%
Spectris plc	1,179	38,659	0.04%	Wickes Group plc	2,627	4,127	0.00%
Spire Healthcare Group plc	3,175	8,800	0.01%	Wise plc Class A	8,893	71,483	0.08%
Spirit Communications plc	6,319	13,639	0.01%	Workspace Group plc REIT	1,723	12,071	0.01%
St James's Place plc	6,495	41,866	0.04%	WPP plc	12,582	107,502	0.11%
Standard Chartered plc	24,985	210,999	0.22%	Zigup plc	2,671	13,279	0.01%
Supermarket Income plc REIT	14,239	12,176	0.01%			19,571,015	20.71%
				<b>Total Equities</b>		<b>93,260,430</b>	<b>98.71%</b>
				<b>Total Transferable Securities</b>		<b>93,260,430</b>	<b>98.71%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2023: (0.00%))</b>				
<b>Futures (0.01%) (30 June 2023: (0.00%))</b>				
Euro Stoxx 600 Index September 2024	48	€1,244,765	(10,685)	(0.01%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(10,685)</b>	<b>(0.01%)</b>

<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: (0.00%))</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: (0.00%))</b>							
EUR	8,120	DKK	(60,516)	Toronto-Dominion Bank	18/9/2024	(1)	(0.00%)
EUR	8,368	CHF	(8,060)	JPMorgan Chase Bank	18/9/2024	(50)	(0.00%)
EUR	26,932	NOK	(310,000)	Toronto-Dominion Bank	18/9/2024	(183)	(0.00%)
EUR	110,121	GBP	(94,120)	Bank of New York Mellon	18/9/2024	(531)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(765)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>93,248,980</b>	<b>98.70%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>1,234,070</b>	<b>1.30%</b>
<b>Net Assets</b>	<b>94,483,050</b>	<b>100.00%</b>

	EUR (€)	% of Total Assets
<b>Analysis of Total Assets</b>		
(a) Transferable securities admitted to an official stock exchange listing	93,201,754	98.61%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	58,676	0.06%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	1,259,006	1.33%
<b>Total Assets</b>	<b>94,519,436</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	93,260,430	65,839,547
Financial Derivative Instruments	3,17	—	52
Cash	3	980,207	76,638
Receivables:			
Interest and Dividends		178,524	94,025
Investments Sold		5,832	—
Margin Cash Due from Broker	3	94,443	23,897
<b>Total Current Assets</b>		<b>94,519,436</b>	<b>66,034,159</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	11,450	1,849
Bank Overdraft		—	1,480
Payables and Other Liabilities:			
Investments Purchased		16,244	16
Management Fees Payable	12	8,692	6,467
<b>Total Current Liabilities</b>		<b>36,386</b>	<b>9,812</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>94,483,050</b>	<b>66,024,347</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>EUR Accumulating<sup>1</sup></b>		
Net Assets	€75,164,960	€51,036,751
Number of Shares Outstanding	12,383,515	9,712,168
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€6.07</b>	<b>€5.25</b>
<b>EUR Distributing<sup>1</sup></b>		
Net Assets	€19,318,090	€14,987,596
Number of Shares Outstanding	3,353,182	2,923,609
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€5.76</b>	<b>€5.13</b>

<sup>1</sup> The share class launched on 16 August 2022.

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

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Period Ended 30 June 2023 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		34,059	11,620
Dividend Income		2,575,792	1,535,918
Net Gain on Financial Instruments		8,716,658	2,057,765
<b>Total Investment Income</b>		<b>11,326,509</b>	<b>3,605,303</b>
<b>Expenses</b>			
Management Fees	12	86,311	38,878
Transaction Fees and Commissions		48,944	105,523
Other Expenses		—	14
<b>Total Expenses</b>		<b>135,255</b>	<b>144,415</b>
<b>Finance Costs</b>			
Interest Expense		5	73
Distributions	6	473,225	309,722
<b>Total Finance Costs</b>		<b>473,230</b>	<b>309,795</b>
<b>Net Investment Income After Finance Costs</b>		<b>10,718,024</b>	<b>3,151,093</b>
Taxation	5	(246,670)	(160,563)
<b>Net Increase in Net Assets</b>		<b>10,471,354</b>	<b>2,990,530</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	10,471,354	2,990,530
<b>Capital Transactions</b>		
Subscriptions	33,223,779	69,046,288
Redemptions	(15,236,430)	(6,012,471)
Total Capital Transactions	17,987,349	63,033,817
<b>Total Increase for the Year</b>	<b>28,458,703</b>	<b>66,024,347</b>
<b>Net Assets</b>		
Beginning of Year	66,024,347	—
<b>End of Year</b>	<b>94,483,050</b>	<b>66,024,347</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

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

# Vanguard ESG Emerging Markets All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 12.24% for the 12-month period.
- The benchmark, the FTSE Emerging All Cap Choice Index Net in USD, is constructed from the FTSE Global All Cap Index. The parent index is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Top-performing markets included Taiwan and India. Among sectors, technology, financials and health care were among the top contributors to performance.
- The ETF's return differed from that of its benchmark during the period owing in part to the treatment of capital gains in some markets.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	11.49%	14.90%
Benchmark	12.24	15.51
Tracking Difference*	-0.75	
USD Distributing	11.49%	14.90%
Benchmark	12.24	15.51
Tracking Difference*	-0.75	

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

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

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

<sup>1</sup> Since-inception returns: 11 October 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Taiwan Semiconductor Manufacturing Co., Ltd.	60,200	1,336,377	ZTO Express Cayman, Inc.	1,900	49,352
HDFC Bank Ltd.	24,065	447,649	Ambuja Cements Ltd.	4,794	37,504
Alibaba Group Holding Ltd.	42,700	424,625	Taiwan Semiconductor Manufacturing Co., Ltd.	2,000	34,957
PDD Holdings, Inc. ADR	2,800	343,685	ENN Energy Holdings Ltd.	4,100	33,944
ICICI Bank Ltd.	14,239	188,067	Accton Technology Corp.	2,000	32,899
Meituan Class B	13,300	176,357	Dubai Electricity & Water Authority PJSC	51,224	32,846
Infosys Ltd.	8,664	156,644	Alibaba Group Holding Ltd.	2,600	28,642
China Construction Bank Corp. Class H	234,000	146,509	America Movil SAB de CV	27,100	24,470
Hon Hai Precision Industry Co., Ltd.	29,300	121,978	Delta Electronics, Inc.	2,000	20,231
Al Rajhi Bank	4,934	104,221	Hotai Motor Co. Ltd.	1,000	19,799
Industrial & Commercial Bank of China Ltd. Class H	194,000	100,214	Adani Total Gas Ltd.	1,534	18,063
Bank of China Ltd. Class H	248,000	100,031	Realtek Semiconductor Corp.	1,000	17,297
Bharti Airtel Ltd.	6,658	98,159	Kaori Heat Treatment Co., Ltd.	2,000	16,530
MediaTek, Inc.	3,100	97,746	Silergy Corp.	1,000	15,969
NetEase, Inc.	4,500	90,268	China Gas Holdings Ltd.	15,800	15,457
Jio Financial Services Ltd.	20,506	85,760	China Resources Gas Group Ltd.	4,600	15,202
JD.com, Inc. Class A	6,000	85,314	Polycab India Ltd.	252	14,880
Bank Central Asia Tbk PT	138,000	81,920	Bancolombia SA	1,592	13,031
Naspers Ltd. Class N	449	81,368	China Resources Land Ltd.	2,500	10,130
Ping An Insurance Group Co. of China Ltd. Class H	16,000	80,727	Quanta Computer, Inc.	1,000	9,869

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.91% (30 June 2023: 97.16%)</b>							
<b>Equities 98.91% (30 June 2023: 97.16%)</b>							
<b>Brazil 3.47% (30 June 2023: 4.88%)</b>							
AES Brasil Energia SA	2,004	4,109	0.01%	Compania Siderurgica Nacional SA	4,200	9,762	0.02%
Allos SA	3,095	11,768	0.03%	CSN Mineracao SA	3,700	3,457	0.01%
Alpargatas SA - Preference Shares	1,800	2,955	0.01%	CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	1,300	6,146	0.02%
Alupar Investimento SA	841	4,506	0.01%	Cury Construtora e Incorporadora SA	500	1,854	0.00%
Ambipar Participacoes e Empreendimentos SA	600	1,393	0.00%	CVC Brasil Operadora e Agencia de Viagens SA	1,700	600	0.00%
Anima Holding SA	2,000	1,134	0.00%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	1,900	6,448	0.02%
Arezzo Industria e Comercio SA	400	3,698	0.01%	Dexco SA	2,210	2,610	0.01%
Armac Locacao Logistica E Servicos SA	400	710	0.00%	Diagnosticos da America SA	1,400	698	0.00%
Atacadao SA	3,500	5,684	0.01%	Direcional Engenharia SA	847	4,055	0.01%
Auren Energia SA	2,100	4,665	0.01%	EcoRodovias Infraestrutura e Logistica SA	1,300	1,545	0.00%
Azul SA - Preference Shares	1,700	2,246	0.01%	Empreendimentos Pague Menos SA	601	276	0.00%
B3 SA - Brasil Bolsa Balcao	36,100	66,553	0.16%	Energisa SA	1,900	15,605	0.04%
Banco ABC Brasil SA - Preference Shares	500	1,993	0.01%	Engie Brasil Energia SA	1,100	8,771	0.02%
Banco Bradesco SA	9,600	19,340	0.05%	Equatorial Energia SA	5,831	32,224	0.08%
Banco Bradesco SA - Preference Shares	33,600	74,889	0.18%	Ez Tec Empreendimentos e Participacoes SA	600	1,398	0.00%
Banco BTG Pactual SA	8,400	46,745	0.11%	Fleury SA	1,961	5,306	0.01%
Banco do Brasil SA	11,100	53,377	0.13%	Fras-Le SA	500	1,745	0.00%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	1,200	2,452	0.01%	Gerdau SA - Preference Shares	8,248	27,293	0.07%
Banco Pan SA - Preference Shares	2,300	3,350	0.01%	Gol Linhas Aereas Inteligentes SA - Preference Shares	1,516	281	0.00%
Banco Santander Brasil SA	2,400	11,865	0.03%	GPS Participacoes e Empreendimentos SA	2,800	8,691	0.02%
BB Seguridade Participacoes SA	4,400	26,086	0.06%	Grendene SA	1,800	1,867	0.00%
Blau Farmaceutica SA	200	378	0.00%	Grupo Casas Bahia SA	480	471	0.00%
Bradespar SA	200	646	0.00%	GRUPO DE MODA SOMA SA	3,200	3,537	0.01%
Bradespar SA - Preference Shares	1,700	5,665	0.01%	Grupo Mateus SA	2,400	2,994	0.01%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	500	2,308	0.01%	Grupo SBF SA	600	1,296	0.00%
BRF SA	4,279	17,464	0.04%	Hapvida Participacoes e Investimentos SA	31,100	21,445	0.05%
Caixa Seguridade Participacoes SA	2,800	7,214	0.02%	Hidrovias do Brasil SA	1,900	1,269	0.00%
Camil Alimentos SA	400	594	0.00%	Hospital Mater Dei SA	400	328	0.00%
CCR SA	7,200	15,088	0.04%	Hypera SA	2,700	13,951	0.03%
Cielo SA	7,800	7,906	0.02%	Iguatemi SA	1,900	7,040	0.02%
CM Hospitalar SA	800	323	0.00%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	500	2,079	0.01%
Cogna Educacao SA	14,000	4,461	0.01%	Iochpe Maxion SA	900	1,905	0.01%
Compania Brasileira de Aluminio	1,441	1,806	0.00%	IRB-Brasil Resseguros SA	460	2,617	0.01%
Compania Brasileira de Distribuicao	2,888	1,404	0.00%	Itau Unibanco Holding SA	2,800	14,160	0.03%
Compania de Ferro Ligas da Bahia FERBASA - Preference Shares	1,300	1,889	0.00%	Itau Unibanco Holding SA - Preference Shares	31,500	183,801	0.44%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	2,200	29,694	0.07%	Itausa SA - Preference Shares	34,800	61,525	0.15%
Compania de Saneamento de Minas Gerais Copasa MG	1,300	4,889	0.01%	JHSF Participacoes SA	2,200	1,565	0.00%
Compania de Saneamento do Parana	1,600	7,939	0.02%	Klabin SA	5,670	21,886	0.05%
Compania Energetica de Minas Gerais	660	1,452	0.00%	Localiza Rent a Car SA	5,392	40,772	0.10%
Compania Energetica de Minas Gerais - Preference Shares	10,250	18,251	0.04%	Localiza Rent a Car SA - Rights Issue 31/12/2049	54	88	0.00%
				LOG Commercial Properties e Participacoes SA	200	841	0.00%
				Log-in Logistica Intermodal SA	300	1,931	0.01%
				Lojas Quero-Quero SA	1,222	818	0.00%
				Lojas Renner SA	6,100	13,706	0.03%
				LWSA SA	1,900	1,385	0.00%
				M Dias Branco SA	800	4,224	0.01%

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Magazine Luiza SA	2,112	4,582	0.01%	Cencosud Shopping SA	3,384	5,109	0.01%
Mahle Metal Leve SA	300	1,747	0.00%	Compania Sud Americana de Vapores SA	115,229	7,295	0.02%
Marcopolo SA - Preference Shares	4,760	5,442	0.01%	Empresa Nacional de Telecomunicaciones SA	1,014	2,992	0.01%
Marfrig Global Foods SA	2,193	4,880	0.01%	Empresas CMPC SA	7,727	14,489	0.03%
Metalurgica Gerdau SA - Preference Shares	4,700	9,012	0.02%	Falabella SA	5,013	15,407	0.04%
Mills Locacao Servicos e Logistica SA	1,100	2,077	0.01%	Inversiones Aguas Metropolitanas SA	2,793	2,070	0.01%
Minerva SA	1,400	1,684	0.00%	Inversiones La Construccion SA	192	1,636	0.00%
Movida Participacoes SA	500	544	0.00%	Latam Airlines Group SA	1,105,519	15,038	0.04%
MRV Engenharia e Participacoes SA	2,500	3,007	0.01%	Parque Arauco SA	4,303	6,478	0.02%
Multiplan Empreendimentos Imobiliarios SA	1,800	7,304	0.02%	Plaza SA	2,173	3,154	0.01%
Natura & Co. Holding SA	6,100	17,066	0.04%	Plaza SA - Rights Issue 27/7/2024	254	8	0.00%
Odontoprev SA	1,800	3,681	0.01%	Quinenco SA	1,800	5,883	0.01%
Oncoclinicas do Brasil Servicos Medicos SA	1,800	2,003	0.01%	Ripley Corp. SA	8,747	2,381	0.01%
Pet Center Comercio e Participacoes SA	2,200	1,438	0.00%	SMU SA	17,015	2,974	0.01%
Porto Seguro SA	1,300	7,244	0.02%	Sociedad de Inversiones Oro Blanco SA	311,738	1,915	0.00%
Raia Drogasil SA	7,272	33,621	0.08%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	879	35,411	0.08%
Raizen SA - Preference Shares Class Preferre	7,800	4,143	0.01%	SONDA SA	4,045	1,796	0.00%
Randon SA Implementos e Participacoes - Preference Shares	1,100	2,163	0.01%			220,497	0.53%
Rede D'Or Sao Luiz SA	4,918	24,083	0.06%	<b>China 24.12% (30 June 2023: 28.33%)</b>			
Rumo SA	8,200	30,589	0.07%	360 Security Technology, Inc. Class A	3,000	3,156	0.01%
Santos Brasil Participacoes SA	4,700	11,550	0.03%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	600	1,072	0.00%
Sao Martinho SA	1,100	6,482	0.02%	3peak, Inc. Class A	22	295	0.00%
Sendas Distribuidora SA	8,808	16,397	0.04%	3SBio, Inc.	11,500	9,486	0.02%
Serena Energia SA	2,200	3,489	0.01%	515J Holding Group Co., Ltd. Class A	500	152	0.00%
SIMPAR SA	1,500	1,439	0.00%	Accelink Technologies Co., Ltd. Class A	300	1,536	0.00%
SLC Agricola SA	1,380	4,335	0.01%	ACM Research Shanghai, Inc. Class A	200	2,315	0.01%
Smartfit Escola de Ginastica e Danca SA	700	2,722	0.01%	ADAMA Ltd. Class A	200	124	0.00%
Suzano SA	4,500	46,187	0.11%	Adicon Holdings Ltd.	2,500	3,266	0.01%
Telefonica Brasil SA	2,800	22,856	0.06%	Advanced Fiber Resources Zhuhai Ltd. Class A	100	504	0.00%
TIM SA	5,100	14,581	0.04%	Advanced Micro-Fabrication Equipment, Inc. China Class A	355	6,869	0.02%
TOTVS SA	2,800	15,340	0.04%	Advanced Technology & Materials Co., Ltd. Class A	200	217	0.00%
Transmissora Alianca de Energia Eletrica SA	1,600	9,860	0.02%	AECC Aviation Power Co., Ltd. Class A	1,400	7,009	0.02%
Tres Tentos Agroindustrial SA	3,400	6,048	0.01%	Aerospace Hi-Tech Holdings Grp Ltd. Class A	1,600	1,920	0.01%
Tupy SA	500	2,127	0.01%	Agile Group Holdings Ltd.	12,000	784	0.00%
Unipar Carbocloro SA - Preference Shares Class B	330	2,899	0.01%	Agricultural Bank of China Ltd. Class A	40,900	24,425	0.06%
Usinas Siderurgicas de Minas Gerais SA Usiminas	900	1,236	0.00%	Agricultural Bank of China Ltd. Class H	196,000	83,849	0.20%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	3,400	4,842	0.01%	Aier Eye Hospital Group Co., Ltd. Class A	4,400	6,220	0.02%
Vamos Locacao de Caminhos Maquinas e Equipamentos SA	2,793	3,807	0.01%	AIMA Technology Group Co., Ltd. Class A	300	1,123	0.00%
Vivara Participacoes SA	500	1,885	0.00%	AlInnovation Technology Group Co., Ltd.	1,500	993	0.00%
Vulcabras SA	600	1,598	0.00%	Air China Ltd. Class A	4,300	4,347	0.01%
WEG SA	9,600	72,919	0.17%	Air China Ltd. Class H	10,000	4,649	0.01%
Wilson Sons SA	1,100	3,010	0.01%	Aisino Corp. Class A	500	504	0.00%
YDUQS Participacoes SA	2,000	3,748	0.01%	AK Medical Holdings Ltd.	2,000	1,104	0.00%
Zamp SA	1,200	808	0.00%	Akeso, Inc.	4,000	19,341	0.05%
		1,451,630	3.47%	Alibaba Group Holding Ltd.	110,200	995,094	2.38%
<b>Chile 0.53% (30 June 2023: 0.62%)</b>				Alibaba Health Information Technology Ltd.	38,000	15,234	0.04%
Aguas Andinas SA Class A	16,545	4,505	0.01%	Alibaba Pictures Group Ltd.	90,000	4,784	0.01%
Banco de Chile	280,021	31,757	0.08%				
Banco de Credito e Inversiones SA	611	17,140	0.04%				
Banco Itau Chile SA	474	5,197	0.01%				
Banco Santander Chile	398,937	18,681	0.04%				
CAP SA	541	3,387	0.01%				
Cencosud SA	8,399	15,794	0.04%				

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A-Living Smart City Services Co., Ltd.	4,750	1,704	0.01%	ApicHope Pharmaceutical Co., Ltd. Class A	300	807	0.00%
All Winner Technology Co., Ltd. Class A	400	1,288	0.00%	Appotronics Corp., Ltd. Class A	305	673	0.00%
Alpha Group Class A	300	246	0.00%	Archermind Technology Nanjing Co., Ltd. Class A	130	500	0.00%
Alphamab Oncology	3,000	922	0.00%	Arcsoft Corp., Ltd. Class A	121	478	0.00%
Amlogic Shanghai Co., Ltd. Class A	165	1,341	0.00%	Arctech Solar Holding Co., Ltd. Class A	71	895	0.00%
Amoy Diagnostics Co., Ltd. Class A	100	242	0.00%	Arrail Group Ltd.	1,500	995	0.00%
Andon Health Co., Ltd. Class A	200	1,111	0.00%	Ascentage Pharma Group International	1,200	3,927	0.01%
ANE Cayman, Inc.	4,500	3,891	0.01%	Asia - Potash International Investment Guangzhou Co., Ltd. Class A	300	664	0.00%
Angang Steel Co., Ltd. Class A	1,500	436	0.00%	AsiaInfo Technologies Ltd.	2,400	2,158	0.01%
Angang Steel Co., Ltd. Class H	8,000	1,250	0.00%	Asian Star Anchor Chain Co., Ltd. Jiangsu Class A	700	676	0.00%
Angel Yeast Co., Ltd. Class A	300	1,148	0.00%	ASR Microelectronics Co., Ltd. Class A	200	1,026	0.00%
Angelalign Technology, Inc.	200	1,454	0.00%	Asymchem Laboratories Tianjin Co., Ltd. Class A	100	901	0.00%
Anhui Anke Biotechnology Group Co., Ltd. Class A	900	1,053	0.00%	Atour Lifestyle Holdings Ltd. ADR	331	6,074	0.02%
Anhui Construction Engineering Group Co., Ltd. Class A	400	236	0.00%	Autel Intelligent Technology Corp., Ltd. Class A	356	1,177	0.00%
Anhui Expressway Co., Ltd. Class A	400	765	0.00%	Autobio Diagnostics Co., Ltd. Class A	100	631	0.00%
Anhui Expressway Co., Ltd. Class H	4,000	4,790	0.01%	Autohome, Inc. ADR	378	10,376	0.03%
Anhui Guangxin Agrochemical Co., Ltd. Class A	280	465	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	500	2,723	0.01%
Anhui Heli Co., Ltd. Class A	300	889	0.00%	AVIC Industry-Finance Holdings Co., Ltd. Class A	4,100	1,247	0.00%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	200	465	0.00%	Bafang Electric Suzhou Co., Ltd. Class A	100	370	0.00%
Anhui Huaheng Biotechnology Co., Ltd. Class A	200	2,093	0.01%	BAIC BluePark New Energy Technology Co., Ltd. Class A	2,405	2,662	0.01%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	200	114	0.00%	BAIC Motor Corp., Ltd. Class H	14,000	3,586	0.01%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	900	1,953	0.01%	Bairong, Inc. Class B	2,500	2,850	0.01%
Anhui Jiangnan Chemical Industry Co., Ltd. Class A	1,100	675	0.00%	Baiyin Nonferrous Group Co., Ltd. Class A	2,700	1,028	0.00%
Anhui Jinhe Industrial Co., Ltd. Class A	200	545	0.00%	Bank of Beijing Co., Ltd. Class A	9,100	7,279	0.02%
Anhui Tatfook Technology Co., Ltd. Class A	200	187	0.00%	Bank of Changsha Co., Ltd. Class A	2,200	2,465	0.01%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	300	271	0.00%	Bank of Chengdu Co., Ltd. Class A	500	1,040	0.00%
Anhui Wanwei Updated High-Tech Material Industry Co., Ltd. Class A	1,500	723	0.00%	Bank of China Ltd. Class A	21,400	13,542	0.03%
Anhui Xinhua Media Co., Ltd. Class A	500	475	0.00%	Bank of China Ltd. Class H	540,000	266,286	0.64%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	1,000	1,677	0.01%	Bank of Chongqing Co., Ltd. Class A	500	531	0.00%
Anji Microelectronics Technology Shanghai Co., Ltd. Class A	59	1,017	0.00%	Bank of Chongqing Co., Ltd. Class H	6,000	3,873	0.01%
Anjoy Foods Group Co., Ltd. Class A	100	1,018	0.00%	Bank of Communications Co., Ltd. Class A	18,200	18,622	0.05%
Anker Innovations Technology Co., Ltd. Class A	130	1,268	0.00%	Bank of Communications Co., Ltd. Class H	46,000	36,117	0.09%
ANTA Sports Products Ltd.	8,200	78,771	0.19%	Bank of Guiyang Co., Ltd. Class A	1,600	1,155	0.00%
Antong Holdings Co., Ltd. Class A	2,600	830	0.00%	Bank of Hangzhou Co., Ltd. Class A	3,000	5,362	0.01%
Aotecar New Energy Technology Co., Ltd. Class A	700	221	0.00%	Bank of Jiangsu Co., Ltd. Class A	8,500	8,650	0.02%
Apeloa Pharmaceutical Co., Ltd. Class A	800	1,487	0.00%	Bank of Lanzhou Co., Ltd. Class A	2,800	913	0.00%
				Bank of Nanjing Co., Ltd. Class A	4,400	6,262	0.02%
				Bank of Ningbo Co., Ltd. Class A	3,000	9,065	0.02%
				Bank of Qingdao Co., Ltd. Class A	1,500	692	0.00%
				Bank of Shanghai Co., Ltd. Class A	6,100	6,066	0.02%



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Bank of Suzhou Co., Ltd. Class A	300	308	0.00%	Beijing Jetsen Technology Co., Ltd. Class A	1,200	610	0.00%
Bank of Xi'an Co., Ltd. Class A	4,100	1,836	0.01%	Beijing Jingyuntong Technology Co., Ltd. Class A	400	139	0.00%
Bank of Zhengzhou Co., Ltd. Class A	2,970	704	0.00%	Beijing Kingsoft Office Software, Inc. Class A	176	5,484	0.01%
Baoji Titanium Industry Co., Ltd. Class A	300	1,049	0.00%	Beijing New Building Materials plc Class A	700	2,844	0.01%
Baowu Magnesium Technology Co., Ltd. Class A	280	433	0.00%	Beijing North Star Co., Ltd. Class A	1,600	296	0.00%
Baoxiniao Holding Co., Ltd. Class A	900	671	0.00%	Beijing Orient National Communication Science & Technology Co., Ltd. Class A	400	335	0.00%
BBMG Corp. Class A	3,000	563	0.00%	Beijing Originwater Technology Co., Ltd. Class A	1,200	689	0.00%
BBMG Corp. Class H	13,000	932	0.00%	Beijing Shiji Information Technology Co., Ltd. Class A	1,980	1,554	0.01%
Bear Electric Appliance Co., Ltd. Class A	100	659	0.00%	Beijing Shougang Co., Ltd. Class A	2,400	894	0.00%
Beibuwan Port Co., Ltd. Class A	300	306	0.00%	Beijing Sifang Automation Co., Ltd. Class A	400	1,053	0.00%
BeiGene Ltd.	4,000	44,163	0.11%	Beijing Sinnet Technology Co., Ltd. Class A	1,000	1,157	0.00%
BeiGene Ltd. Class A	200	3,173	0.01%	Beijing SL Pharmaceutical Co., Ltd. Class A	200	202	0.00%
Beijing Aerospace Shenzhen Intelligent Equipment Technology Co., Ltd. Class A	200	339	0.00%	Beijing Strong Biotechnologies, Inc. Class A	200	421	0.00%
Beijing Aosaikang Pharmaceutical Co., Ltd. Class A	600	793	0.00%	Beijing SuperMap Software Co., Ltd. Class A	100	191	0.00%
Beijing Balance Medical Technology Co., Ltd. Class A	200	2,780	0.01%	Beijing Teamsun Technology Co., Ltd. Class A	1,000	530	0.00%
Beijing BDStar Navigation Co., Ltd. Class A	200	662	0.00%	Beijing Tiantan Biological Products Corp., Ltd. Class A	840	2,807	0.01%
Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	100	302	0.00%	Beijing Tianyishangjia New Material Corp., Ltd. Class A	453	372	0.00%
Beijing Capital Development Co., Ltd. Class A	900	259	0.00%	Beijing Tongrentang Co., Ltd. Class A	700	3,664	0.01%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	6,000	2,202	0.01%	Beijing Tongtech Co., Ltd. Class A	100	111	0.00%
Beijing Capital International Airport Co., Ltd. Class H	12,000	3,965	0.01%	Beijing Ultrapower Software Co., Ltd. Class A	700	779	0.00%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	500	551	0.00%	Beijing United Information Technology Co., Ltd. Class A	245	658	0.00%
Beijing Compass Technology Development Co., Ltd. Class A	100	499	0.00%	Beijing Urban Construction Investment & Development Co., Ltd. Class A	1,400	717	0.00%
Beijing CTJ Information Technology Co., Ltd. Class A	75	290	0.00%	Beijing VRV Software Corp., Ltd. Class A	300	158	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	3,600	1,898	0.01%	Beijing Wandong Medical Technology Co., Ltd. Class A	200	338	0.00%
Beijing Dahao Technology Corp., Ltd. Class A	120	227	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	240	2,166	0.01%
Beijing Easpring Material Technology Co., Ltd. Class A	200	940	0.00%	Beijing Water Business Doctor Co., Ltd. Class A	200	111	0.00%
Beijing eGOVA Co., Ltd. Class A	120	242	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	100	467	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	200	461	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	300	314	0.00%
Beijing Enlight Media Co., Ltd. Class A	1,100	1,267	0.00%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	13,599	10,002	0.03%
Beijing Enterprises Water Group Ltd.	26,000	7,992	0.02%	Beiqi Foton Motor Co., Ltd. Class A	4,100	1,264	0.00%
Beijing Gehua CATV Network Co., Ltd. Class A	1,100	901	0.00%	Bestechnic Shanghai Co., Ltd. Class A	73	1,464	0.00%
Beijing GeoEnviron Engineering & Technology, Inc. Class A	500	430	0.00%				
Beijing Huafeng Test & Control Technology Co., Ltd. Class A	73	917	0.00%				

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Bestore Co., Ltd. Class A	400	639	0.00%	CARsgen Therapeutics Holdings Ltd.	2,500	1,537	0.00%
Bestway Marine & Energy Technology Co., Ltd. Class A	400	216	0.00%	Cathay Biotech, Inc. Class A	400	2,487	0.01%
Bethel Automotive Safety Systems Co., Ltd. Class A	280	1,492	0.00%	CCCC Design & Consulting Group Co., Ltd. Class A	800	975	0.00%
Betta Pharmaceuticals Co., Ltd. Class A	100	446	0.00%	CCCG Real Estate Corp., Ltd. Class A	300	365	0.00%
Beyondsoft Corp. Class A	200	218	0.00%	CECEP Solar Energy Co., Ltd. Class A	1,000	645	0.00%
BGI Genomics Co., Ltd. Class A	100	480	0.00%	CECEP Wind-Power Corp. Class A	1,800	737	0.00%
Biem.L.Fdlkk Garment Co., Ltd. Class A	300	993	0.00%	Central China Land Media Co., Ltd. Class A	600	831	0.00%
Bilibili, Inc. Class Z	1,840	29,907	0.07%	Central China Securities Co., Ltd. Class A	800	374	0.00%
Black Peony Group Co., Ltd. Class A	200	102	0.00%	Central China Securities Co., Ltd. Class H	6,000	776	0.00%
Blivex Energy Technology Co., Ltd. Class A	2,400	36	0.00%	CETC Chips Technology, Inc. Class A	300	440	0.00%
Bloomage Biotechnology Corp., Ltd. Class A	173	1,340	0.00%	CETC Cyberspace Security Technology Co., Ltd. Class A	400	780	0.00%
Blue Moon Group Holdings Ltd.	5,500	1,458	0.00%	CETC Digital Technology Co., Ltd. Class A	200	496	0.00%
Blue Sail Medical Co., Ltd. Class A	200	118	0.00%	CETC Potevio Science&Technology Co., Ltd. Class A	200	512	0.00%
Bluefocus Intelligent Communications Group Co., Ltd. Class A	900	671	0.00%	Changchun BCHT Biotechnology Co., Ltd. Class A	200	777	0.00%
Bluestar Adisseo Co. Class A	400	531	0.00%	Changchun Faway Automobile Components Co., Ltd. Class A	400	408	0.00%
BOC International China Co., Ltd. Class A	200	249	0.00%	Changchun High-Tech Industry Group Co., Ltd. Class A	200	2,514	0.01%
BOE HC SemiTek Corp. Class A	300	179	0.00%	Changjiang Publishing & Media Co., Ltd. Class A	700	773	0.00%
BOE Technology Group Co., Ltd. Class A	17,200	9,636	0.02%	Changjiang Securities Co., Ltd. Class A	2,800	1,852	0.01%
BOE Technology Group Co., Ltd. Class B	5,400	1,764	0.01%	Changzhou Qianhong Biopharma Co., Ltd. Class A	1,200	886	0.00%
BOE Varitronix Ltd.	2,000	1,219	0.00%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	100	1,535	0.00%
Bohai Leasing Co., Ltd. Class A	2,500	873	0.00%	Chaozhou Three-Circle Group Co., Ltd. Class A	800	3,199	0.01%
Bosideng International Holdings Ltd.	24,000	14,970	0.04%	Cheng de Lolo Co., Ltd. Class A	200	215	0.00%
Bright Dairy & Food Co., Ltd. Class A	500	532	0.00%	Chengdu ALD Aviation Manufacturing Corp. Class A	100	243	0.00%
BrightGene Bio-Medical Technology Co., Ltd. Class A	232	1,112	0.00%	Chengdu Bright Eye Hospital Co., Ltd. Class A	100	484	0.00%
Brilliance China Automotive Holdings Ltd.	18,000	18,928	0.05%	Chengdu CORPRO Technology Co., Ltd. Class A	300	607	0.00%
Bros Eastern Co., Ltd. Class A	1,100	785	0.00%	Chengdu Fusen Noble-House Industrial Co., Ltd. Class A	300	504	0.00%
B-Soft Co., Ltd. Class A	300	142	0.00%	Chengdu Guoguang Electric Co., Ltd. Class A	200	1,518	0.00%
BTG Hotels Group Co., Ltd. Class A	300	507	0.00%	Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	100	297	0.00%
By-health Co., Ltd. Class A	700	1,299	0.00%	Chengdu Leejun Industrial Co., Ltd. Class A	200	150	0.00%
C&D International Investment Group Ltd.	5,000	9,299	0.02%	Chengdu RML Technology Co., Ltd. Class A	100	660	0.00%
C&S Paper Co., Ltd. Class A	800	758	0.00%	Chengdu Wintrue Holding Co., Ltd. Class A	200	195	0.00%
C*Core Technology Co., Ltd. Class A	252	629	0.00%	Chengdu XGimi Technology Co., Ltd. Class A	14	148	0.00%
Caida Securities Co., Ltd. Class A	400	314	0.00%				
Caitong Securities Co., Ltd. Class A	2,100	1,901	0.01%				
Cambricon Technologies Corp., Ltd. Class A	158	4,299	0.01%				
Canaan, Inc. ADR	602	602	0.00%				
Canadian Solar, Inc.	332	4,897	0.01%				
Cangzhou Mingzhu Plastic Co., Ltd. Class A	1,500	629	0.00%				
Canmax Technologies Co., Ltd. Class A	260	612	0.00%				
CanSino Biologics, Inc. Class H	800	2,002	0.01%				
Canvest Environmental Protection Group Co., Ltd.	5,000	2,690	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chengdu Xingrong Environment Co., Ltd. Class A	1,100	1,133	0.00%	China Galaxy Securities Co., Ltd. Class H	23,500	12,311	0.03%
Chengtun Mining Group Co., Ltd. Class A	1,000	503	0.00%	China Grand Automotive Services Group Co., Ltd. Class A	2,800	265	0.00%
Chengxin Lithium Group Co., Ltd. Class A	300	551	0.00%	China Great Wall Securities Co., Ltd. Class A	1,500	1,377	0.00%
Chengzhi Co., Ltd. Class A	500	510	0.00%	China Greatwall Technology Group Co., Ltd. Class A	1,500	1,798	0.01%
Chervon Holdings Ltd.	800	1,865	0.01%	China Green Electricity Investment of Tianjin Co., Ltd. Class A	600	783	0.00%
Chifeng Jilong Gold Mining Co., Ltd. Class A	600	1,343	0.00%	China Hainan Rubber Industry Group Co., Ltd. Class A	1,900	1,184	0.00%
China Aluminum International Engineering Corp., Ltd. Class A	500	288	0.00%	China High Speed Railway Technology Co., Ltd. Class A	600	159	0.00%
China Animal Husbandry Industry Co., Ltd. Class A	900	923	0.00%	China Hongqiao Group Ltd.	14,500	21,952	0.05%
China Automotive Engineering Research Institute Co., Ltd. Class A	400	925	0.00%	China International Capital Corp., Ltd. Class A	600	2,433	0.01%
China Baoan Group Co., Ltd. Class A	1,200	1,414	0.00%	China International Capital Corp., Ltd. Class H	8,800	9,795	0.02%
China BlueChemical Ltd. Class H	10,000	2,843	0.01%	China International Marine Containers Group Co., Ltd. Class A	1,200	1,522	0.00%
China Bohai Bank Co., Ltd. Class H	23,500	2,859	0.01%	China International Marine Containers Group Co., Ltd. Class H	4,400	3,968	0.01%
China CAMC Engineering Co., Ltd. Class A	300	286	0.00%	China Jinmao Holdings Group Ltd.	40,000	3,176	0.01%
China Cinda Asset Management Co., Ltd. Class H	61,000	5,079	0.01%	China Jushi Co., Ltd. Class A	2,200	3,330	0.01%
China CITIC Bank Corp., Ltd. Class A	11,300	10,370	0.03%	China Kepei Education Group Ltd.	4,000	779	0.00%
China CITIC Bank Corp., Ltd. Class H	61,000	39,144	0.09%	China Kings Resources Group Co., Ltd. Class A	340	1,301	0.00%
China CITIC Financial Asset Management Co., Ltd. Class H	98,000	4,393	0.01%	China Lesso Group Holdings Ltd.	6,000	2,398	0.01%
China Communications Services Corp., Ltd. Class H	16,000	8,628	0.02%	China Life Insurance Co., Ltd. Class H	48,000	67,874	0.16%
China Conch Environment Protection Holdings Ltd.	7,500	836	0.00%	China Lilang Ltd.	2,000	1,183	0.00%
China Conch Venture Holdings Ltd.	9,500	8,858	0.02%	China Medical System Holdings Ltd.	8,000	6,783	0.02%
China Construction Bank Corp. Class A	5,200	5,271	0.01%	China Meheco Group Co., Ltd. Class A	500	693	0.00%
China Construction Bank Corp. Class H	603,000	445,643	1.07%	China Meidong Auto Holdings Ltd.	2,000	538	0.00%
China CYTS Tours Holding Co., Ltd. Class A	500	662	0.00%	China Mengniu Dairy Co., Ltd.	20,000	35,863	0.09%
China Dili Group	8,000	676	0.00%	China Merchants Bank Co., Ltd. Class A	9,300	43,552	0.11%
China East Education Holdings Ltd.	1,500	434	0.00%	China Merchants Bank Co., Ltd. Class H	24,500	111,244	0.27%
China Eastern Airlines Corp., Ltd. Class A	7,100	3,900	0.01%	China Merchants Energy Shipping Co., Ltd. Class A	3,600	4,167	0.01%
China Eastern Airlines Corp., Ltd. Class H	12,000	3,013	0.01%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	3,100	5,036	0.01%
China Education Group Holdings Ltd.	7,000	4,044	0.01%	China Merchants Port Group Co., Ltd. Class A	500	1,318	0.00%
China Enterprise Co., Ltd. Class A	2,659	900	0.00%	China Merchants Property Operation & Service Co., Ltd. Class A	300	412	0.00%
China Everbright Bank Co., Ltd. Class A	22,100	9,596	0.02%	China Merchants Securities Co., Ltd. Class A	3,600	6,859	0.02%
China Everbright Bank Co., Ltd. Class H	19,000	5,914	0.02%	China Merchants Securities Co., Ltd. Class H	2,600	2,055	0.01%
China Everbright Environment Group Ltd.	23,000	11,548	0.03%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	4,400	5,297	0.01%
China Everbright Ltd.	6,000	3,036	0.01%	China Minsheng Banking Corp., Ltd. Class A	17,200	8,929	0.02%
China Express Airlines Co., Ltd. Class A	400	347	0.00%	China Minsheng Banking Corp., Ltd. Class H	39,500	13,660	0.03%
China Feihe Ltd.	26,000	12,022	0.03%	China Modern Dairy Holdings Ltd.	20,000	1,793	0.01%
China Film Co., Ltd. Class A	885	1,304	0.00%				
China Foods Ltd.	4,000	1,460	0.00%				
China Galaxy Securities Co., Ltd. Class A	3,400	5,057	0.01%				

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China National Accord Medicines Corp., Ltd. Class A	260	1,148	0.00%	China Resources Double Crane Pharmaceutical Co., Ltd. Class A	600	1,609	0.01%
China National Accord Medicines Corp., Ltd. Class B	400	748	0.00%	China Resources Land Ltd.	17,971	61,113	0.15%
China National Building Material Co., Ltd. Class H	30,000	10,759	0.03%	China Resources Medical Holdings Co., Ltd.	4,500	2,035	0.01%
China National Chemical Engineering Co., Ltd. Class A	3,300	3,725	0.01%	China Resources Microelectronics Ltd. Class A	414	2,123	0.01%
China National Gold Group Gold Jewellery Co., Ltd. Class A	500	659	0.00%	China Resources Mixc Lifestyle Services Ltd.	3,800	12,582	0.03%
China National Medicines Corp., Ltd. Class A	300	1,265	0.00%	China Resources Pharmaceutical Group Ltd.	11,000	8,158	0.02%
China National Software & Service Co., Ltd. Class A	360	1,475	0.00%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	520	3,033	0.01%
China New Higher Education Group Ltd.	5,000	1,294	0.00%	China Risun Group Ltd.	10,000	3,817	0.01%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	400	278	0.00%	China Ruyi Holdings Ltd.	36,000	9,683	0.02%
China Nonferrous Mining Corp., Ltd.	8,000	6,978	0.02%	China Science Publishing & Media Ltd. Class A	100	262	0.00%
China Oriental Group Co., Ltd.	16,000	2,357	0.01%	China Shineway Pharmaceutical Group Ltd.	2,000	1,970	0.01%
China Overseas Grand Oceans Group Ltd.	12,000	3,013	0.01%	China South City Holdings Ltd.	18,000	427	0.00%
China Overseas Land & Investment Ltd.	25,000	43,356	0.10%	China South Publishing & Media Group Co., Ltd. Class A	900	1,531	0.00%
China Overseas Property Holdings Ltd.	10,000	5,994	0.02%	China Southern Airlines Co., Ltd. Class A	6,000	4,841	0.01%
China Pacific Insurance Group Co., Ltd. Class A	3,200	12,211	0.03%	China Southern Airlines Co., Ltd. Class H	10,000	3,740	0.01%
China Pacific Insurance Group Co., Ltd. Class H	16,600	40,525	0.10%	China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	700	422	0.00%
China Publishing & Media Co., Ltd. Class A	400	324	0.00%	China Southern Power Grid Energy Storage Co., Ltd. Class A	600	794	0.00%
China Railway Construction Heavy Industry Corp., Ltd. Class A	1,489	751	0.00%	China Southern Power Grid Technology Co., Ltd. Class A	200	812	0.00%
China Railway Group Ltd. Class A	9,400	8,395	0.02%	China Taiping Insurance Holdings Co., Ltd.	10,000	10,221	0.03%
China Railway Group Ltd. Class H	26,000	14,353	0.04%	China Three Gorges Renewables Group Co., Ltd. Class A	12,000	7,166	0.02%
China Railway Hi-tech Industry Co., Ltd. Class A	800	802	0.00%	China Tianying, Inc. Class A	2,100	1,303	0.00%
China Railway Materials Co., Ltd. Class A	1,900	619	0.00%	China Tourism Group Duty Free Corp., Ltd. Class A	800	6,847	0.02%
China Railway Signal & Communication Corp., Ltd. Class A	2,931	2,409	0.01%	China Tourism Group Duty Free Corp., Ltd. Class H	800	4,903	0.01%
China Railway Signal & Communication Corp., Ltd. Class H	10,000	4,304	0.01%	China Tower Corp., Ltd. Class H	302,000	39,068	0.09%
China Railway Tielong Container Logistics Co., Ltd. Class A	1,200	981	0.00%	China Traditional Chinese Medicine Holdings Co., Ltd.	16,000	7,439	0.02%
China Rare Earth Resources And Technology Co., Ltd. Class A	500	1,736	0.01%	China TransInfo Technology Co., Ltd. Class A	200	248	0.00%
China Reform Health Management and Services Group Co., Ltd. Class A	300	274	0.00%	China Tungsten And Hightech Materials Co., Ltd. Class A	960	1,202	0.00%
China Reinsurance Group Corp. Class H	40,000	2,920	0.01%	China United Network Communications Ltd. Class A	13,000	8,369	0.02%
China Renaissance Holdings Ltd.	700	652	0.00%	China Vanke Co., Ltd. Class A	4,600	4,366	0.01%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	300	1,356	0.00%	China Vanke Co., Ltd. Class H	13,870	8,261	0.02%
China Resources Building Materials Technology Holdings Ltd.	16,000	2,828	0.01%	China Wafer Level CSP Co., Ltd. Class A	400	1,117	0.00%
				China Water Affairs Group Ltd.	8,000	5,144	0.01%
				China West Construction Group Co., Ltd. Class A	200	142	0.00%
				China World Trade Center Co., Ltd. Class A	500	1,504	0.00%
				China Yangtze Power Co., Ltd. Class A	11,200	44,365	0.11%

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China Yongda Automobiles Services Holdings Ltd.	5,000	1,102	0.00%	City Development Environment Co., Ltd. Class A	100	167	0.00%
China Zhenhua Group Science & Technology Co., Ltd. Class A	200	1,138	0.00%	Client Service International, Inc. Class A	100	135	0.00%
China Zheshang Bank Co., Ltd. Class A	3,900	1,474	0.00%	Cloud Music, Inc.	450	5,793	0.02%
Chinalin Securities Co., Ltd. Class A	200	273	0.00%	CMGE Technology Group Ltd.	6,000	699	0.00%
Chinasoft International Ltd.	16,000	8,423	0.02%	CMOC Group Ltd. Class A	4,100	4,773	0.01%
Chinese Universe Publishing & Media Group Co., Ltd. Class A	600	1,220	0.00%	CMOC Group Ltd. Class H	24,000	21,948	0.05%
CHN Energy Changyuan Electric Power Co., Ltd. Class A	2,200	1,329	0.00%	CNGR Advanced Material Co., Ltd. Class A	420	1,783	0.01%
Chongqing Changan Automobile Co., Ltd. Class A	3,400	6,254	0.02%	CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	1,400	629	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	11,500	5,406	0.01%	CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A	520	489	0.00%
Chongqing Department Store Co., Ltd. Class A	100	306	0.00%	COFCO Biotechnology Co., Ltd. Class LT	500	344	0.00%
Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	840	1,458	0.00%	COFCO Capital Holdings Co., Ltd. Class A	500	513	0.00%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	390	654	0.00%	COFCO Joycome Foods Ltd.	16,000	3,402	0.01%
Chongqing Iron & Steel Co., Ltd. Class A	3,300	457	0.00%	COL Group Co., Ltd. Class A	300	887	0.00%
Chongqing Road & Bridge Co., Ltd. Class A	1,100	648	0.00%	Concord New Energy Group Ltd.	30,000	2,306	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	3,000	2,063	0.01%	Consun Pharmaceutical Group Ltd.	3,000	2,136	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class H	15,000	7,358	0.02%	Contemporary Amperex Technology Co., Ltd. Class A	1,960	48,331	0.12%
Chongqing Sanfeng Environment Group Corp., Ltd. Class A	300	349	0.00%	COSCO SHIPPING Development Co., Ltd. Class A	3,300	1,166	0.00%
Chongqing Taiji Industry Group Co., Ltd. Class A	200	792	0.00%	COSCO SHIPPING Development Co., Ltd. Class H	29,000	4,197	0.01%
Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	1,200	1,134	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class A	1,800	3,849	0.01%
Chongqing Water Group Co., Ltd. Class A	900	592	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	8,000	10,390	0.03%
Chongqing Zhifei Biological Products Co., Ltd. Class A	1,050	4,031	0.01%	COSCO SHIPPING Holdings Co., Ltd. Class A	5,800	12,306	0.03%
Chongqing Zongshen Power Machinery Co., Ltd. Class A	300	437	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class H	18,000	31,493	0.08%
Chongyi Zhangyuan Tungsten Industry Co., Ltd. Class A	130	102	0.00%	COSCO SHIPPING Ports Ltd.	8,000	5,523	0.01%
Chow Tai Seng Jewellery Co., Ltd. Class A	100	179	0.00%	COSCO SHIPPING Specialized Carriers Co., Ltd. Class A	1,000	838	0.00%
CIG Shanghai Co., Ltd. Class A	100	442	0.00%	Country Garden Holdings Co., Ltd.	73,000	4,535	0.01%
CIMC Vehicles Group Co., Ltd. Class A	400	471	0.00%	Country Garden Services Holdings Co., Ltd.	13,480	8,322	0.02%
Cinda Real Estate Co., Ltd. Class A	1,600	668	0.00%	CPMC Holdings Ltd.	2,000	1,775	0.01%
CITIC Heavy Industries Co., Ltd. Class A	1,400	731	0.00%	CQ Pharmaceutical Holding Co., Ltd. Class A	800	534	0.00%
Citic Offshore Helicopter Co., Ltd. Class A	500	1,112	0.00%	CRRC Corp., Ltd. Class A	10,800	11,109	0.03%
Citic Pacific Special Steel Group Co., Ltd. Class A	2,100	3,903	0.01%	CRRC Corp., Ltd. Class H	26,000	16,784	0.04%
CITIC Securities Co., Ltd. Class A	5,800	14,482	0.04%	CSC Financial Co., Ltd. Class A	2,200	5,798	0.02%
CITIC Securities Co., Ltd. Class H	10,000	14,730	0.04%	CSC Financial Co., Ltd. Class H	6,500	4,820	0.01%
				CSG Holding Co., Ltd. Class A	2,000	1,381	0.00%
				CSG Holding Co., Ltd. Class B	8,500	2,809	0.01%
				CSPC Innovation Pharmaceutical Co., Ltd. Class A	600	2,073	0.01%
				CSPC Pharmaceutical Group Ltd.	54,000	43,021	0.10%
				CSSC Science & Technology Co., Ltd. Class A	700	1,296	0.00%
				CStone Pharmaceuticals	1,500	219	0.00%
				CTS International Logistics Corp., Ltd. Class A	300	237	0.00%

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Daan Gene Co., Ltd. Class A	300	205	0.00%	Era Co., Ltd. Class A	200	108	0.00%
Dada Nexus Ltd. ADR	612	771	0.00%	Estun Automation Co., Ltd. Class A	200	390	0.00%
Dajin Heavy Industry Co., Ltd. Class A	200	627	0.00%	Eternal Asia Supply Chain Management Ltd. Class A	900	350	0.00%
Daqin Railway Co., Ltd. Class A	6,900	6,767	0.02%	Eve Energy Co., Ltd. Class A	1,000	5,468	0.01%
Daqo New Energy Corp. ADR	317	4,628	0.01%	Everbright Securities Co., Ltd. Class A	2,000	4,005	0.01%
DaShenLin Pharmaceutical Group Co., Ltd. Class A	120	235	0.00%	Everbright Securities Co., Ltd. Class H	1,600	1,012	0.00%
DBG Technology Co., Ltd. Class A	500	1,479	0.00%	Everdisplay Optonics Shanghai Co., Ltd. Class A	4,862	1,319	0.00%
DeHua TB New Decoration Materials Co., Ltd. Class A	200	284	0.00%	Eyebright Medical Technology Beijing Co., Ltd. Class A	126	1,265	0.00%
Deppon Logistics Co., Ltd. Class A	100	179	0.00%	Fangda Special Steel Technology Co., Ltd. Class A	1,000	512	0.00%
DHC Software Co., Ltd. Class A	2,800	1,733	0.01%	Far East Horizon Ltd.	12,000	7,808	0.02%
Dian Diagnostics Group Co., Ltd. Class A	200	329	0.00%	Farasis Energy Gan Zhou Co., Ltd. Class A	639	840	0.00%
Digital China Group Co., Ltd. Class A	200	627	0.00%	FAW Jiefang Group Co., Ltd. Class A	800	858	0.00%
Digital China Holdings Ltd.	9,000	3,850	0.01%	FAWER Automotive Parts Co., Ltd. Class A	2,300	1,547	0.01%
Digital China Information Service Group Co., Ltd. Class A	100	128	0.00%	Fenbi Ltd.	7,500	4,006	0.01%
DingDong Cayman Ltd. ADR	996	1,982	0.01%	FESCO Group Co., Ltd. Class A	300	671	0.00%
Dizal Jiangsu Pharmaceutical Co., Ltd. Class A	213	1,075	0.00%	Fiberhome Telecommunication Technologies Co., Ltd. Class A	400	871	0.00%
Do-Fluoride New Materials Co., Ltd. Class A	680	1,139	0.00%	Fibocom Wireless, Inc. Class A	240	562	0.00%
Dong-E-E-Jiao Co., Ltd. Class A	300	2,572	0.01%	FIH Mobile Ltd.	20,000	2,254	0.01%
Dongfang Electronics Co., Ltd. Class A	800	1,210	0.00%	Financial Street Holdings Co., Ltd. Class A	1,100	354	0.00%
DongFeng Automobile Co., Ltd. Class A	1,000	875	0.00%	FinVolution Group ADR	1,033	4,927	0.01%
Dongguan Development Holdings Co., Ltd. Class A	200	247	0.00%	First Capital Securities Co., Ltd. Class A	2,100	1,464	0.00%
Dongguan Yiheda Automation Co., Ltd. Class A	200	539	0.00%	First Tractor Co., Ltd. Class A	200	433	0.00%
Dongjiang Environmental Co., Ltd. Class A	100	49	0.00%	First Tractor Co., Ltd. Class H	2,000	1,893	0.01%
Dongxing Securities Co., Ltd. Class A	1,000	1,090	0.00%	Flat Glass Group Co., Ltd. Class A	800	2,202	0.01%
Dongyue Group Ltd.	13,000	14,137	0.04%	Flat Glass Group Co., Ltd. Class H	3,000	4,419	0.01%
Dosilicon Co., Ltd. Class A	200	522	0.00%	Focus Media Information Technology Co., Ltd. Class A	7,000	5,810	0.02%
Double Medical Technology, Inc. Class A	100	354	0.00%	Focus Technology Co., Ltd. Class A	200	739	0.00%
East Buy Holding Ltd.	3,000	4,849	0.01%	Focused Photonics Hangzhou, Inc. Class A	100	138	0.00%
East Group Co., Ltd. Class A	1,400	769	0.00%	Foryou Corp. Class A	200	733	0.00%
East Money Information Co., Ltd. Class A	7,520	10,877	0.03%	Foshan Electrical & Lighting Co., Ltd. Class A	1,100	734	0.00%
Eastern Air Logistics Co., Ltd. Class A	900	2,509	0.01%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	2,220	10,481	0.03%
Eastern Communications Co., Ltd. Class A	600	808	0.00%	Fosun International Ltd.	14,500	7,800	0.02%
Eastroc Beverage Group Co., Ltd. Class A	100	2,955	0.01%	Founder Securities Co., Ltd. Class A	4,000	4,235	0.01%
Easyhome New Retail Group Co., Ltd. Class A	1,000	333	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	5,700	21,392	0.05%
Ecovacs Robotics Co., Ltd. Class A	300	1,939	0.01%	Fu Shou Yuan International Group Ltd.	6,000	3,750	0.01%
Edan Instruments, Inc. Class A	100	118	0.00%	Fufeng Group Ltd.	10,000	6,801	0.02%
Edifier Technology Co., Ltd. Class A	200	360	0.00%	Fujian Apex Software Co., Ltd. Class A	200	879	0.00%
EHang Holdings Ltd. ADR	238	3,232	0.01%	Fujian Boss Software Development Co., Ltd. Class A	300	522	0.00%
Electric Connector Technology Co., Ltd. Class A	300	1,653	0.01%	Fujian Expressway Development Co., Ltd. Class A	1,800	826	0.00%
Empyrean Technology Co., Ltd. Class A	100	1,055	0.00%				
Eoptolink Technology, Inc. Ltd. Class A	240	3,470	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Fujian Kuncai Material Technology Co., Ltd. Class A	280	1,111	0.00%	Goke Microelectronics Co., Ltd. Class A	100	724	0.00%
Fujian Snowman Co., Ltd. Class A	300	206	0.00%	Golden Solar New Energy Technology Holdings Ltd.	8,000	3,761	0.01%
Fujian Star-net Communication Co., Ltd. Class A	100	181	0.00%	Goldenmax International Group Ltd. Class A	200	174	0.00%
Fujian Sunner Development Co., Ltd. Class A	500	934	0.00%	Goldwind Science & Technology Co., Ltd. Class A	1,100	1,012	0.00%
Fulin Precision Co., Ltd. Class A	200	176	0.00%	Goldwind Science & Technology Co., Ltd. Class H	4,600	1,874	0.01%
Full Truck Alliance Co., Ltd. ADR	4,314	34,685	0.08%	Goneo Group Co., Ltd. Class A	290	3,063	0.01%
Fuyao Glass Industry Group Co., Ltd. Class A	900	5,905	0.02%	GoodWe Technologies Co., Ltd. Class A	46	354	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	4,000	23,234	0.06%	Gosuncn Technology Group Co., Ltd. Class A	1,900	1,153	0.00%
GalaxyCore, Inc. Class A	950	1,576	0.01%	Gotion High-tech Co., Ltd. Class A	800	2,098	0.01%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	300	1,903	0.01%	Grand Pharmaceutical Group Ltd.	8,500	5,062	0.01%
Ganfeng Lithium Group Co., Ltd. Class A	600	2,355	0.01%	Grandblue Environment Co., Ltd. Class A	300	859	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	2,800	5,458	0.01%	Grandjoy Holdings Group Co., Ltd. Class A	800	256	0.00%
Gansu Jiu Steel Group Hongxing Iron & Steel Co., Ltd. Class A	5,600	905	0.00%	Great Chinasoft Technology Co., Ltd. Class A	300	176	0.00%
Gansu Shangfeng Cement Co., Ltd. Class A	100	84	0.00%	Great Wall Motor Co., Ltd. Class A	1,400	4,851	0.01%
Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A	200	1,048	0.00%	Great Wall Motor Co., Ltd. Class H	15,000	23,132	0.06%
Gaona Aero Material Co., Ltd. Class A	360	784	0.00%	Greatoo Intelligent Equipment, Inc. Class A	1,500	466	0.00%
Gaotu Techedu, Inc. ADR	874	4,283	0.01%	Greattown Holdings Ltd. Class A	700	371	0.00%
G-bits Network Technology Xiamen Co., Ltd. Class A	100	2,438	0.01%	Gree Electric Appliances, Inc. of Zhuhai Class A	1,900	10,207	0.03%
GCL Energy Technology Co., Ltd. Class A	600	654	0.00%	Gree Real Estate Co., Ltd. Class A	400	233	0.00%
GCL System Integration Technology Co., Ltd. Class A	3,300	877	0.00%	Greenland Holdings Corp., Ltd. Class A	8,700	1,609	0.01%
GCL Technology Holdings Ltd.	134,000	19,909	0.05%	Greentown China Holdings Ltd.	8,000	6,291	0.02%
GDS Holdings Ltd. Class A	4,700	5,617	0.01%	Greentown Service Group Co., Ltd.	10,000	4,316	0.01%
Geely Automobile Holdings Ltd.	35,000	39,405	0.10%	GRG Banking Equipment Co., Ltd. Class A	1,700	2,436	0.01%
GEM Co., Ltd. Class A	1,900	1,658	0.01%	GRG Metrology & Test Group Co., Ltd. Class A	100	162	0.00%
Gemdale Corp. Class A	3,000	1,397	0.00%	Grinm Advanced Materials Co., Ltd. Class A	200	244	0.00%
Gemdale Properties & Investment Corp., Ltd.	46,000	1,449	0.00%	Guangdong Advertising Group Co., Ltd. Class A	400	266	0.00%
Genertec Universal Medical Group Co., Ltd.	4,500	2,450	0.01%	Guangdong Aofei Data Technology Co., Ltd. Class A	719	997	0.00%
Genimous Technology Co., Ltd. Class A	300	249	0.00%	Guangdong Construction Engineering Group Co., Ltd. Class A	1,700	796	0.00%
Genscript Biotech Corp.	8,000	8,525	0.02%	Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	1,200	1,008	0.00%
Geovis Technology Co., Ltd. Class A	200	1,307	0.00%	Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	300	216	0.00%
GF Securities Co., Ltd. Class A	2,800	4,667	0.01%	Guangdong Dowstone Technology Co., Ltd. Class A	100	117	0.00%
GF Securities Co., Ltd. Class H	7,200	5,967	0.02%	Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A	300	537	0.00%
Giant Biogene Holding Co., Ltd.	2,600	15,269	0.04%	Guangdong Golden Dragon Development, Inc. Class A	200	205	0.00%
Giant Network Group Co., Ltd. Class A	700	905	0.00%				
Giantec Semiconductor Corp. Class A	200	1,666	0.01%				
GigaDevice Semiconductor, Inc. Class A	300	3,929	0.01%				
Ginlong Technologies Co., Ltd. Class A	200	1,141	0.00%				
Glarun Technology Co., Ltd. Class A	1,000	1,871	0.01%				
GoerTek, Inc. Class A	1,800	4,810	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangdong Great River Smarter Logistics Co., Ltd. Class A	100	170	0.00%	Guangzhou Haige Communications Group, Inc. Co. Class A	900	1,277	0.00%
Guangdong Guanghua Sci-Tech Co., Ltd. Class A	100	123	0.00%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	200	745	0.00%
Guangdong Haid Group Co., Ltd. Class A	800	5,156	0.01%	Guangzhou Port Co., Ltd. Class A	2,400	1,003	0.00%
Guangdong Highsun Group Co., Ltd. Class A	1,200	118	0.00%	Guangzhou R&F Properties Co., Ltd. Class H	12,800	1,443	0.00%
Guangdong Hongtu Technology Holdings Co., Ltd. Class A	200	288	0.00%	Guangzhou Restaurant Group Co., Ltd. Class A	200	437	0.00%
Guangdong HybriBio Biotech Co., Ltd. Class A	800	504	0.00%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	500	2,022	0.01%
Guangdong Jia Yuan Technology Shares Co., Ltd. Class A	357	477	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	1,100	2,646	0.01%
Guangdong Kinlong Hardware Products Co., Ltd. Class A	100	354	0.00%	Guangzhou Wondfo Biotech Co., Ltd. Class A	300	1,003	0.00%
Guangdong Marubi Biotechnology Co., Ltd. Class A	200	754	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	500	340	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class A	900	1,283	0.00%	Guangzhou Zhiguang Electric Co., Ltd. Class A	300	181	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	2,300	2,130	0.01%	Guilin Sanjin Pharmaceutical Co., Ltd. Class A	400	680	0.00%
Guangdong Shenglu Telecommunication Tech Co., Ltd. Class A	400	310	0.00%	Guizhou Broadcasting & TV Information Network Co., Ltd. Class A	400	421	0.00%
Guangdong South New Media Co., Ltd. Class A	100	457	0.00%	Guizhou Chanhen Chemical Corp. Class A	100	251	0.00%
Guangdong Tapai Group Co., Ltd. Class A	500	501	0.00%	Guizhou Tyre Co., Ltd. Class A	1,000	694	0.00%
Guangdong Vanward New Electric Co., Ltd. Class A	600	819	0.00%	Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	3,100	1,405	0.00%
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	200	385	0.00%	Guizhou Zhenhua E-chem, Inc. Class A	200	267	0.00%
Guangdong Zhongnan Iron & Steel Co., Ltd. Class A	3,700	856	0.00%	Guobang Pharma Ltd. Class A	600	1,368	0.00%
Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	200	313	0.00%	Guocheng Mining Co., Ltd. Class A	200	261	0.00%
Guangshen Railway Co., Ltd. Class A	2,000	888	0.00%	Guodian Nanjing Automation Co., Ltd. Class A	1,080	845	0.00%
Guangshen Railway Co., Ltd. Class H	10,000	2,715	0.01%	Guoguang Electric Co., Ltd. Class A	400	747	0.00%
Guangxi Liugong Machinery Co., Ltd. Class A	800	1,226	0.00%	Guolian Securities Co., Ltd. Class A	800	1,056	0.00%
Guangxi LiuYao Group Co., Ltd. Class A	300	719	0.00%	Guomai Technologies, Inc. Class A	800	665	0.00%
Guangxi Wuzhou Zhongheng Group Co., Ltd. Class A	8,400	2,497	0.01%	Guosen Securities Co., Ltd. Class A	2,800	3,333	0.01%
GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A	200	516	0.00%	Guosheng Financial Holding, Inc. Class A	800	928	0.00%
Guangzhou Automobile Group Co., Ltd. Class A	2,500	2,650	0.01%	Guotai Epoint Software Co., Ltd. Class A	225	608	0.00%
Guangzhou Automobile Group Co., Ltd. Class H	20,000	7,070	0.02%	Guotai Junan Securities Co., Ltd. Class A	3,200	5,939	0.02%
Guangzhou Baiyun International Airport Co., Ltd. Class A	1,100	1,428	0.00%	Guotai Junan Securities Co., Ltd. Class H	5,000	4,963	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	500	2,009	0.01%	Guoyuan Securities Co., Ltd. Class A	2,000	1,660	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	2,000	5,290	0.01%	Gushengtang Holdings Ltd.	1,100	5,283	0.01%
Guangzhou Great Power Energy & Technology Co., Ltd. Class A	100	251	0.00%	H World Group Ltd.	12,670	42,193	0.10%
				Haichang Ocean Park Holdings Ltd.	23,000	2,062	0.01%
				Haier Smart Home Co., Ltd. Class A	2,800	10,884	0.03%
				Haier Smart Home Co., Ltd. Class H	15,000	50,145	0.12%
				Hainan Airlines Holding Co., Ltd. Class A	24,595	3,436	0.01%
				Hainan Airport Infrastructure Co., Ltd. Class A	4,737	2,037	0.01%



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Hainan Development Holdings Nanhai Co., Ltd. Class A	200	150	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class A	300	1,997	0.01%
Hainan Drinda New Energy Technology Co., Ltd. Class A	100	526	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class H	700	2,475	0.01%
Hainan Haide Capital Management Co., Ltd. Class A	420	323	0.00%	Han's Laser Technology Industry Group Co., Ltd. Class A	500	1,424	0.00%
Hainan Jinpan Smart Technology Co., Ltd. Class A	200	1,429	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	6,000	12,542	0.03%
Hainan Meilan International Airport Co., Ltd. Class H	2,000	1,970	0.01%	Haohua Chemical Science & Technology Co., Ltd. Class A	400	1,583	0.01%
Hainan Poly Pharm Co., Ltd. Class A	100	169	0.00%	Harbin Boshi Automation Co., Ltd. Class A	600	1,008	0.00%
Hainan Strait Shipping Co., Ltd. Class A	400	283	0.00%	Harbin Pharmaceutical Group Co., Ltd. Class A	2,500	904	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	300	1,261	0.00%	Health & Happiness H&H International Holdings Ltd.	1,000	1,145	0.00%
Haitian International Holdings Ltd.	4,000	11,374	0.03%	Hebei Sinopack Electronic Technology Co., Ltd. Class A	140	887	0.00%
Haitong Securities Co., Ltd. Class A	3,800	4,455	0.01%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	500	1,457	0.00%
Haitong Securities Co., Ltd. Class H	24,800	11,531	0.03%	Hefei Meiya Optoelectronic Technology, Inc. Class A	700	1,582	0.01%
Hand Enterprise Solutions Co., Ltd. Class A	200	168	0.00%	Heilongjiang Agriculture Co., Ltd. Class A	600	1,026	0.00%
Hang Zhou Great Star Industrial Co., Ltd. Class A	600	2,030	0.01%	Hello Group, Inc. ADR	930	5,692	0.01%
Hangcha Group Co., Ltd. Class A	560	1,506	0.00%	Henan Liliang Diamond Co., Ltd. Class A	100	380	0.00%
Hangjin Technology Co., Ltd. Class A	200	605	0.00%	Henan Mingtai AI Industrial Co., Ltd. Class A	500	792	0.00%
Hangxiao Steel Structure Co., Ltd. Class A	500	160	0.00%	Henan Pinggao Electric Co., Ltd. Class A	700	1,865	0.01%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	1,500	1,492	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	1,500	4,884	0.01%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	200	744	0.00%	Henan Yuguang Gold & Lead Co., Ltd. Class A	200	176	0.00%
Hangzhou Dptech Technologies Co., Ltd. Class A	200	325	0.00%	Henan Zhongyuan Expressway Co., Ltd. Class A	1,600	776	0.00%
Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	100	221	0.00%	Hengan International Group Co., Ltd.	4,500	13,718	0.03%
Hangzhou First Applied Material Co., Ltd. Class A	812	1,635	0.01%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	800	1,366	0.00%
Hangzhou Honghua Digital Technology Stock Co., Ltd. Class A	200	2,953	0.01%	Hengtong Optic-electric Co., Ltd. Class A	1,400	3,024	0.01%
Hangzhou Iron & Steel Co. Class A	1,900	1,070	0.00%	Hengyi Petrochemical Co., Ltd. Class A	1,300	1,262	0.00%
Hangzhou Lion Microelectronics Co., Ltd. Class A	200	634	0.00%	Hesteel Co., Ltd. Class A	7,700	2,046	0.01%
Hangzhou Onechance Tech Corp. Class A	100	206	0.00%	Hexing Electrical Co., Ltd. Class A	200	1,283	0.00%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	200	610	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	500	2,208	0.01%
Hangzhou Robam Appliances Co., Ltd. Class A	600	1,816	0.01%	Hisense Home Appliances Group Co., Ltd. Class H	3,000	9,875	0.02%
Hangzhou Shunwang Technology Co., Ltd. Class A	200	281	0.00%	Hisense Visual Technology Co., Ltd. Class A	500	1,694	0.01%
Hangzhou Silan Microelectronics Co., Ltd. Class A	800	1,919	0.01%	Hithink RoyalFlush Information Network Co., Ltd. Class A	200	2,841	0.01%
Hangzhou Steam Turbine Power Group Co., Ltd. Class B	3,000	2,659	0.01%	HLA Group Corp., Ltd. Class A	2,461	3,115	0.01%
Hangzhou Sunrise Technology Co., Ltd. Class A	300	699	0.00%	Hongta Securities Co., Ltd. Class A	1,200	1,055	0.00%
				Hopson Development Holdings Ltd.	7,426	3,405	0.01%
				Horizon Construction Development Ltd.	2,222	427	0.00%
				Hoshine Silicon Industry Co., Ltd. Class A	300	1,919	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hoyuan Green Energy Co., Ltd. Class A	139	325	0.00%	Hunan Gold Corp., Ltd. Class A	700	1,735	0.01%
Hua Hong Semiconductor Ltd.	4,000	11,297	0.03%	Hunan New Wellful Co., Ltd. Class A	600	581	0.00%
Huaan Securities Co., Ltd. Class A	2,200	1,269	0.00%	Hunan TV & Broadcast Intermediary Co., Ltd. Class A	300	208	0.00%
Huadian Heavy Industries Co., Ltd. Class A	900	604	0.00%	Hunan Valin Steel Co., Ltd. Class A	2,900	1,760	0.01%
Huadong Medicine Co., Ltd. Class A	900	3,428	0.01%	Hunan Yuneng New Energy Battery Material Co., Ltd. Class A	200	862	0.00%
Huafon Chemical Co., Ltd. Class A	2,500	2,455	0.01%	Hunan Zhongke Electric Co., Ltd. Class A	200	233	0.00%
Huafon Microfibre Shanghai Technology Co., Ltd. Class A	400	193	0.00%	Hundsun Technologies, Inc. Class A	900	2,177	0.01%
Huagong Tech Co., Ltd. Class A	500	2,050	0.01%	Hwa Create Co., Ltd. Class A	300	725	0.00%
Hualan Biological Engineering, Inc. Class A	800	1,730	0.01%	Hwatsing Technology Co., Ltd. Class A	67	1,740	0.01%
Hualan Biological Vaccine, Inc. Class A	300	726	0.00%	Hybio Pharmaceutical Co., Ltd. Class A	400	594	0.00%
Huali Industrial Group Co., Ltd. Class A	100	833	0.00%	Hygeia Healthcare Holdings Co., Ltd.	2,200	7,932	0.02%
Huaming Power Equipment Co., Ltd. Class A	400	1,218	0.00%	Hygon Information Technology Co., Ltd. Class A	1,067	10,277	0.03%
Huaneng Lancang River Hydropower, Inc. Class A	3,000	4,430	0.01%	Hymson Laser Technology Group Co., Ltd. Class A	250	1,126	0.00%
Huangshan Tourism Development Co., Ltd. Class B	1,900	1,341	0.00%	Hytera Communications Corp., Ltd. Class A	400	223	0.00%
Huapont Life Sciences Co., Ltd. Class A	700	364	0.00%	HyUnion Holding Co., Ltd. Class A	200	142	0.00%
Huatai Securities Co., Ltd. Class A	3,300	5,600	0.01%	IEIT Systems Co., Ltd. Class A	700	3,487	0.01%
Huatai Securities Co., Ltd. Class H	9,000	9,948	0.03%	Iflytek Co., Ltd. Class A	1,100	6,471	0.02%
Huaxi Securities Co., Ltd. Class A	1,100	993	0.00%	IKD Co., Ltd. Class A	500	1,013	0.00%
Huaxia Bank Co., Ltd. Class A	7,600	6,662	0.02%	Imeik Technology Development Co., Ltd. Class A	140	3,300	0.01%
Huaxia Eye Hospital Group Co., Ltd. Class A	450	1,277	0.00%	Industrial & Commercial Bank of China Ltd. Class A	35,300	27,560	0.07%
Huaxin Cement Co., Ltd. Class A	500	942	0.00%	Industrial & Commercial Bank of China Ltd. Class H	509,000	302,503	0.72%
Huaxin Cement Co., Ltd. Class H	1,800	1,738	0.01%	Industrial Bank Co., Ltd. Class A	9,400	22,686	0.06%
Huayu Automotive Systems Co., Ltd. Class A	1,300	2,917	0.01%	Industrial Securities Co., Ltd. Class A	3,300	2,287	0.01%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	800	192	0.00%	INESA Intelligent Tech, Inc. Class A	200	302	0.00%
Hubei Dinglong Co., Ltd. Class A	400	1,243	0.00%	INESA Intelligent Tech, Inc. Class B	3,300	1,558	0.01%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	200	842	0.00%	Infore Environment Technology Group Co., Ltd. Class A	1,100	637	0.00%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	100	434	0.00%	Ingenic Semiconductor Co., Ltd. Class A	200	1,519	0.00%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	600	1,568	0.01%	INKON Life Technology Co., Ltd. Class A	100	103	0.00%
Hubei Yihua Chemical Industry Co., Ltd. Class A	800	1,306	0.00%	Inmyshow Digital Technology Group Co., Ltd. Class A	300	150	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	200	2,386	0.01%	Inner Mongolia Dazhong Mining Co., Ltd. Class A	900	1,185	0.00%
Humanwell Healthcare Group Co., Ltd. Class A	600	1,411	0.00%	Inner Mongolia OJing Science & Technology Co., Ltd. Class A	100	381	0.00%
Hunan Aihua Group Co., Ltd. Class A	100	193	0.00%	Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A	800	1,488	0.00%
Hunan Changyuan Lico Co., Ltd. Class A	254	161	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	2,900	10,264	0.03%
Hunan Corun New Energy Co., Ltd. Class A	1,700	878	0.00%	InnoCare Pharma Ltd.	4,000	2,469	0.01%
Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	400	114	0.00%	Innovation New Material Technology Co., Ltd. Class A	1,400	773	0.00%
				Innovent Biologics, Inc.	9,500	44,778	0.11%

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Innuovo Technology Co., Ltd. Class A	200	152	0.00%	Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A	100	551	0.00%
Insigma Technology Co., Ltd. Class A	1,400	888	0.00%	Jiangsu Hengli Hydraulic Co., Ltd. Class A	500	3,190	0.01%
Intco Medical Technology Co., Ltd. Class A	200	734	0.00%	Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	2,900	15,277	0.04%
iRay Technology Co., Ltd. Class A	25	395	0.00%	Jiangsu Hoperun Software Co., Ltd. Class A	500	1,416	0.00%
IReader Technology Co., Ltd. Class A	300	767	0.00%	Jiangsu Huahong Technology Stock Co., Ltd. Class A	200	174	0.00%
IRICO Display Devices Co., Ltd. Class A	1,600	1,492	0.00%	Jiangsu Huaxicun Co., Ltd. Class A	700	548	0.00%
Isoftstone Information Technology Group Co., Ltd. Class A	381	1,837	0.01%	Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	500	258	0.00%
J&T Global Express Ltd.	44,400	40,548	0.10%	Jiangsu Jiejie Microelectronics Co., Ltd. Class A	200	474	0.00%
JA Solar Technology Co., Ltd. Class A	1,680	2,577	0.01%	Jiangsu Kanion Pharmaceutical Co., Ltd. Class A	300	645	0.00%
Jade Bird Fire Co., Ltd. Class A	260	450	0.00%	Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	480	1,488	0.00%
Jafron Biomedical Co., Ltd. Class A	400	1,491	0.00%	Jiangsu Linyang Energy Co., Ltd. Class A	700	601	0.00%
Jangho Group Co., Ltd. Class A	850	568	0.00%	Jiangsu Lopal Tech Co., Ltd. Class A	100	107	0.00%
Jason Furniture Hangzhou Co., Ltd. Class A	300	1,327	0.00%	Jiangsu Nata Opto-electronic Material Co., Ltd. Class A	200	783	0.00%
JC Finance & Tax Interconnect Holdings Ltd. Class A	900	949	0.00%	Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	300	975	0.00%
JCET Group Co., Ltd. Class A	900	3,909	0.01%	Jiangsu Pacific Quartz Co., Ltd. Class A	150	608	0.00%
JCHX Mining Management Co., Ltd. Class A	293	2,028	0.01%	Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	1,300	1,952	0.01%
JD Health International, Inc.	6,800	18,508	0.05%	Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A	500	618	0.00%
JD Logistics, Inc.	11,400	12,236	0.03%	Jiangsu Ruitai New Energy Materials Co., Ltd. Class A	400	820	0.00%
JD.com, Inc. Class A	15,450	204,420	0.49%	Jiangsu Shagang Co., Ltd. Class A	400	207	0.00%
Jiajiayue Group Co., Ltd. Class A	100	111	0.00%	Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	200	136	0.00%
Jiang Su Suyan Jingshen Co., Ltd. Class A	700	911	0.00%	Jiangsu Suzhou Rural Commercial Bank Co., Ltd. Class A	1,300	856	0.00%
Jiangling Motors Corp., Ltd. Class A	400	1,189	0.00%	Jiangsu ToLand Alloy Co., Ltd. Class A	130	471	0.00%
Jiangsu Asia-Pacific Light Alloy Technology Co., Ltd. Class A	1,100	797	0.00%	Jiangsu WuZhong Pharmaceutical Development Co., Ltd. Class A	600	736	0.00%
Jiangsu Azure Corp. Class A	300	318	0.00%	Jiangsu Xinquan Automotive Trim Co., Ltd. Class A	200	1,075	0.00%
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	100	309	0.00%	Jiangsu Yangnong Chemical Co., Ltd. Class A	230	1,778	0.01%
Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A	2,100	759	0.00%	Jiangsu Yoke Technology Co., Ltd. Class A	200	1,723	0.01%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	220	228	0.00%	Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	500	2,575	0.01%
Jiangsu Cnano Technology Co., Ltd. Class A	79	250	0.00%	Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	200	110	0.00%
Jiangsu Dingsheng New Energy Materials Co., Ltd. Class A	600	762	0.00%	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	800	61	0.00%
Jiangsu Etern Co., Ltd. Class A	1,100	560	0.00%				
Jiangsu Expressway Co., Ltd. Class A	600	1,036	0.00%				
Jiangsu Expressway Co., Ltd. Class H	8,000	8,535	0.02%				
Jiangsu Financial Leasing Co., Ltd. Class A	1,300	899	0.00%				
Jiangsu General Science Technology Co., Ltd. Class A	1,100	805	0.00%				
Jiangsu Gian Technology Co., Ltd. Class A	100	346	0.00%				
Jiangsu Guomao Reducer Co., Ltd. Class A	200	282	0.00%				
Jiangsu Guotai International Group Co., Ltd. Class A	600	560	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jiangsu Zhongtian Technology Co., Ltd. Class A	1,800	3,908	0.01%	Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	400	1,243	0.00%
Jiangsu Zijin Rural Commercial Bank Co., Ltd. Class A	2,200	753	0.00%	Joyoung Co., Ltd. Class A	200	287	0.00%
Jiangxi Copper Co., Ltd. Class A	1,100	3,568	0.01%	JOYY, Inc. ADR	171	5,145	0.01%
Jiangxi Copper Co., Ltd. Class H	8,000	15,964	0.04%	JS Corrugating Machinery Co., Ltd. Class A	200	310	0.00%
Jiangxi Ganneng Co., Ltd. Class A	400	530	0.00%	JSTI Group Class A	300	332	0.00%
Jiangxi Ganyue Expressway Co., Ltd. Class A	1,400	991	0.00%	Juewei Food Co., Ltd. Class A	600	1,266	0.00%
Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	300	1,131	0.00%	Juneyao Airlines Co., Ltd. Class A	1,000	1,505	0.00%
Jiangxi Special Electric Motor Co., Ltd. Class A	700	781	0.00%	Kaishan Group Co., Ltd. Class A	300	415	0.00%
Jiangxi Wannianqing Cement Co., Ltd. Class A	300	187	0.00%	Kangji Medical Holdings Ltd. Kanzhun Ltd. ADR	1,500	1,072	0.00%
Jiangzhong Pharmaceutical Co., Ltd. Class A	200	633	0.00%	KBC Corp., Ltd. Class A	2,110	39,689	0.10%
Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	300	267	0.00%	KE Holdings, Inc. ADR	200	775	0.00%
Jihua Group Corp., Ltd. Class A	2,500	849	0.00%	KE Holdings, Inc. ADR	4,097	57,973	0.14%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	400	734	0.00%	Keboda Technology Co., Ltd. Class A	100	879	0.00%
Jilin Electric Power Co., Ltd. Class A	1,600	1,168	0.00%	Keda Industrial Group Co., Ltd. Class A	600	693	0.00%
Jinan Shengquan Group Share Holding Co., Ltd. Class A	600	1,667	0.01%	Keshun Waterproof Technologies Co., Ltd. Class A	300	177	0.00%
Jinduicheng Molybdenum Co., Ltd. Class A	1,000	1,426	0.00%	Keymed Biosciences, Inc.	1,500	6,484	0.02%
Jinghua Pharmaceutical Group Co., Ltd. Class A	200	180	0.00%	Kidswant Children Products Co., Ltd. Class A	400	277	0.00%
Jingjin Equipment, Inc. Class A	200	594	0.00%	Kingboard Holdings Ltd.	5,000	11,771	0.03%
Jinhong Gas Co., Ltd. Class A	295	708	0.00%	Kingboard Laminates Holdings Ltd.	6,500	6,993	0.02%
Jinke Smart Services Group Co., Ltd. Class H	1,800	1,704	0.01%	KingClean Electric Co., Ltd. Class A	100	296	0.00%
Jinko Power Technology Co., Ltd. Class A	1,300	406	0.00%	Kingdee International Software Group Co., Ltd.	19,000	17,814	0.04%
Jinko Solar Co., Ltd. Class A	3,413	3,319	0.01%	Kingfa Sci & Tech Co., Ltd. Class A	1,000	905	0.00%
JinkoSolar Holding Co., Ltd. ADR	255	5,284	0.01%	Kingnet Network Co., Ltd. Class A	1,200	1,570	0.01%
Jinlei Technology Co., Ltd. Class A	100	210	0.00%	Kingsemi Co., Ltd. Class A	200	2,438	0.01%
Jinneng Science&Technology Co., Ltd. Class A	800	599	0.00%	Kingsoft Cloud Holdings Ltd.	12,195	2,140	0.01%
Jinxin Fertility Group Ltd.	16,000	5,697	0.01%	Kingsoft Corp., Ltd.	5,400	15,597	0.04%
Jinyu Bio-Technology Co., Ltd. Class A	800	790	0.00%	Konfoong Materials International Co., Ltd. Class A	100	651	0.00%
Jiumaojiu International Holdings Ltd.	6,000	3,112	0.01%	Konka Group Co., Ltd. Class A	600	175	0.00%
JL Mag Rare-Earth Co., Ltd. Class A	160	284	0.00%	KPC Pharmaceuticals, Inc. Class A	200	488	0.00%
JNBY Design Ltd.	1,500	2,924	0.01%	Kuaishou Technology Class B	18,300	108,172	0.26%
Joincare Pharmaceutical Group Industry Co., Ltd. Class A	900	1,377	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	1,000	2,376	0.01%
Joinn Laboratories China Co., Ltd. Class A	140	254	0.00%	Kuangda Technology Group Co., Ltd. Class A	1,300	648	0.00%
Joinn Laboratories China Co., Ltd. Class H	1,220	1,172	0.00%	Kunlun Tech Co., Ltd. Class A	600	2,650	0.01%
Jointown Pharmaceutical Group Co., Ltd. Class A	3,032	2,027	0.01%	Kunshan Dongwei Technology Co., Ltd. Class A	68	244	0.00%
Jolywood Suzhou Sunwatt Co., Ltd. Class A	700	553	0.00%	Kunshan Kinglai Hygienic Materials Co., Ltd. Class A	100	287	0.00%
				Kunwu Jiuding Investment Holdings Co., Ltd. Class A	300	570	0.00%
				Lakala Payment Co., Ltd. Class A	200	341	0.00%
				Lancy Co., Ltd. Class A	100	189	0.00%
				Lao Feng Xiang Co., Ltd. Class A	200	1,594	0.01%
				Lao Feng Xiang Co., Ltd. Class B	1,300	4,775	0.01%
				Laobaixing Pharmacy Chain JSC Class A	260	654	0.00%
				LB Group Co., Ltd. Class A	1,000	2,544	0.01%
				Leader Harmonious Drive Systems Co., Ltd. Class A	200	2,249	0.01%
				Lee & Man Paper Manufacturing Ltd.	8,000	2,367	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Legend Holdings Corp. Class H	2,800	2,109	0.01%	Luxin Venture Capital Group Co., Ltd. Class A	600	767	0.00%
Lens Technology Co., Ltd. Class A	2,400	5,999	0.02%	Luxshare Precision Industry Co., Ltd. Class A	3,200	17,230	0.04%
Leo Group Co., Ltd. Class A	3,100	607	0.00%	Luyang Energy-Saving Materials Co., Ltd.	100	166	0.00%
Lepu Medical Technology Beijing Co., Ltd. Class A	800	1,626	0.01%	Luye Pharma Group Ltd.	13,500	4,669	0.01%
Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A	300	1,179	0.00%	LVGEM China Real Estate Investment Co., Ltd.	4,000	323	0.00%
Levima Advanced Materials Corp. Class A	200	376	0.00%	Maanshan Iron & Steel Co., Ltd. Class A	1,300	360	0.00%
Leyard Optoelectronic Co., Ltd. Class A	500	308	0.00%	Maanshan Iron & Steel Co., Ltd. Class H	6,000	868	0.00%
Li Auto, Inc. Class A	7,010	63,120	0.15%	Maccura Biotechnology Co., Ltd. Class A	100	156	0.00%
Li Ning Co., Ltd.	14,500	31,387	0.08%	Mango Excellent Media Co., Ltd. Class A	1,000	2,863	0.01%
LianChuang Electronic Technology Co., Ltd. Class A	200	185	0.00%	Maoyan Entertainment	2,400	2,475	0.01%
Lianhe Chemical Technology Co., Ltd. Class A	200	131	0.00%	Marssenger Kitchenware Co., Ltd. Class A	100	176	0.00%
Liaoning Chengda Biotechnology Co., Ltd. Class A	269	893	0.00%	Maxscend Microelectronics Co., Ltd. Class A	200	2,130	0.01%
Liaoning Port Co., Ltd. Class A	6,100	1,028	0.00%	Mayinglong Pharmaceutical Group Co., Ltd. Class A	100	365	0.00%
Lier Chemical Co., Ltd. Class A	200	220	0.00%	Medlive Technology Co., Ltd.	1,000	955	0.00%
Lifan Technology Group Co., Ltd. Class A	1,100	579	0.00%	Meihua Holdings Group Co., Ltd. Class A	1,200	1,647	0.01%
Lifetech Scientific Corp.	14,000	2,493	0.01%	Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	1,100	570	0.00%
Ligao Foods Co., Ltd. Class A	100	385	0.00%	Meitu, Inc.	18,500	6,256	0.02%
Lihuayi Weiyuan Chemical Co., Ltd. Class A	100	197	0.00%	Meituan Class B	34,600	492,361	1.18%
Lingyi iTech Guangdong Co. Class A	4,000	3,901	0.01%	Mesnac Co., Ltd. Class A	1,000	1,012	0.00%
Lingyun Industrial Corp., Ltd. Class A	600	808	0.00%	M-Grass Ecology And Environment Group Co., Ltd. Class A	300	90	0.00%
Linklogis, Inc. Class B	7,000	1,946	0.01%	Microport Cardioflow Medtech Corp.	12,000	1,276	0.00%
Linktel Technologies Co., Ltd. Class A	100	859	0.00%	Microport Scientific Corp.	5,600	3,780	0.01%
Livzon Pharmaceutical Group, Inc. Class A	400	2,039	0.01%	Micro-Tech Nanjing Co., Ltd. Class A	200	1,686	0.01%
Livzon Pharmaceutical Group, Inc. Class H	900	2,963	0.01%	Midea Real Estate Holding Ltd.	1,000	852	0.00%
Lizhong Sitong Light Alloys Group Co., Ltd. Class A	200	509	0.00%	Milkyway Intelligent Supply Chain Service Group Co., Ltd. Class A	100	733	0.00%
Loncin Motor Co., Ltd. Class A	1,300	1,207	0.00%	Ming Yang Smart Energy Group Ltd. Class A	1,100	1,422	0.00%
Longfor Group Holdings Ltd.	15,500	21,282	0.05%	Ming Yuan Cloud Group Holdings Ltd.	7,000	1,820	0.01%
Longhua Technology Group Luoyang Co., Ltd. Class A	200	153	0.00%	MINISO Group Holding Ltd.	2,204	10,572	0.03%
LONGi Green Energy Technology Co., Ltd. Class A	3,600	6,913	0.02%	Minmetals Capital Co., Ltd. Class A	1,400	777	0.00%
Longshine Technology Group Co., Ltd. Class A	300	350	0.00%	Minmetals Development Co., Ltd. Class A	700	633	0.00%
Lonking Holdings Ltd.	12,000	2,244	0.01%	Minth Group Ltd.	4,000	6,220	0.02%
Loongson Technology Corp., Ltd. Class A	200	2,409	0.01%	MLS Co., Ltd. Class A	300	331	0.00%
Lufax Holding Ltd. ADR	1,320	3,128	0.01%	Mobvista, Inc.	4,000	1,291	0.00%
Luolai Lifestyle Technology Co., Ltd. Class A	600	664	0.00%	Monalisa Group Co., Ltd. Class A	100	124	0.00%
Luoniushan Co., Ltd. Class A	200	119	0.00%	Montage Technology Co., Ltd. Class A	578	4,525	0.01%
Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	300	147	0.00%	Montnets Cloud Technology Group Co., Ltd. Class A	200	193	0.00%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	100	206	0.00%	Moon Environment Technology Co., Ltd. Class A	200	264	0.00%
Lushang Freda Pharmaceutical Co., Ltd. Class A	200	194	0.00%	Muyuan Foods Co., Ltd. Class A	2,500	14,930	0.04%
Luxi Chemical Group Co., Ltd. Class A	600	952	0.00%	Nanfeng Zhongjin Environment Co., Ltd. Class A	1,900	651	0.00%
				NanJi E-Commerce Co., Ltd. Class A	300	107	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nanjing Cosmos Chemical Co., Ltd. Class A	200	877	0.00%	Ningbo Tuopu Group Co., Ltd. Class A	500	3,671	0.01%
Nanjing Gaoke Co., Ltd. Class A	600	499	0.00%	Ningbo Xusheng Group Co., Ltd. Class A	280	405	0.00%
Nanjing Hanrui Cobalt Co., Ltd. Class A	100	362	0.00%	Ningbo Yongxin Optics Co., Ltd. Class A	100	829	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	2,200	1,501	0.00%	Ningbo Yunsheng Co., Ltd. Class A	500	357	0.00%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	500	814	0.00%	Ningbo Zhoushan Port Co., Ltd. Class A	2,600	1,211	0.00%
Nanjing Securities Co., Ltd. Class A	1,500	1,578	0.01%	Ningxia Building Materials Group Co., Ltd. Class A	300	483	0.00%
Nanjing Tanker Corp. Class A	1,400	688	0.00%	Ningxia Jiaze New Energy Co., Ltd. Class A	2,400	996	0.00%
Nanjing Vazyme Biotech Co., Ltd. Class A	244	669	0.00%	Ningxia Western Venture Industrial Co., Ltd. Class A	1,900	979	0.00%
Nanjing Xinjiekou Department Store Co., Ltd. Class A	700	478	0.00%	NIO, Inc. Class A	8,752	38,170	0.09%
Nantong Jianghai Capacitor Co., Ltd. Class A	700	1,270	0.00%	Nongfu Spring Co., Ltd. Class H	11,400	54,099	0.13%
Nantong Jiangshan Agrochemical & Chemical LLC Class A	200	387	0.00%	Norinco International Cooperation Ltd. Class A	300	426	0.00%
National Silicon Industry Group Co., Ltd. Class A	1,054	1,994	0.01%	North China Pharmaceutical Co., Ltd. Class A	2,700	1,524	0.00%
Nations Technologies, Inc. Class A	300	359	0.00%	North Huajin Chemical Industries Co., Ltd. Class A	400	230	0.00%
NAURA Technology Group Co., Ltd. Class A	200	8,763	0.02%	Northeast Pharmaceutical Group Co., Ltd. Class A	1,300	689	0.00%
NavInfo Co., Ltd. Class A	700	596	0.00%	Northeast Securities Co., Ltd. Class A	1,300	994	0.00%
NetDragon Websoft Holdings Ltd.	2,000	3,023	0.01%	NSFOCUS Technologies Group Co., Ltd. Class A	200	140	0.00%
NetEase, Inc.	11,700	223,438	0.54%	Nuode New Materials Co., Ltd. Class A	500	209	0.00%
Neusoft Corp. Class A	1,400	1,586	0.01%	NYOCOR Co., Ltd. Class A	1,100	774	0.00%
New China Life Insurance Co., Ltd. Class A	1,100	4,525	0.01%	Ocumension Therapeutics	2,000	1,755	0.01%
New China Life Insurance Co., Ltd. Class H	4,600	8,779	0.02%	Offcn Education Technology Co., Ltd. Class A	500	105	0.00%
New Guomai Digital Culture Co., Ltd. Class A	400	567	0.00%	OFILM Group Co., Ltd. Class A	1,800	1,926	0.01%
New Hope Liuhe Co., Ltd. Class A	2,200	2,754	0.01%	Onewo, Inc. Class H	1,300	3,896	0.01%
New Horizon Health Ltd.	2,000	3,622	0.01%	Oppen Home Group, Inc. Class A	100	734	0.00%
New Journey Health Technology Group Co., Ltd. Class A	2,200	560	0.00%	Oppl Lighting Co., Ltd. Class A	100	238	0.00%
New Oriental Education & Technology Group, Inc.	9,900	75,701	0.18%	OPT Machine Vision Tech Co., Ltd. Class A	200	1,754	0.01%
Newland Digital Technology Co., Ltd. Class A	400	762	0.00%	ORG Technology Co., Ltd. Class A	1,600	912	0.00%
Nine Dragons Paper Holdings Ltd.	10,000	4,163	0.01%	Orient Group, Inc. Class A	1,700	154	0.00%
Ningbo Boway Alloy Material Co., Ltd. Class A	400	835	0.00%	Orient Securities Co., Ltd. Class A	3,200	3,331	0.01%
Ningbo Deye Technology Co., Ltd. Class A	252	2,566	0.01%	Orient Securities Co., Ltd. Class H	6,000	2,352	0.01%
Ningbo Huaxiang Electronic Co., Ltd. Class A	200	354	0.00%	Oriental Pearl Group Co., Ltd. Class A	2,700	2,249	0.01%
Ningbo Jifeng Auto Parts Co., Ltd. Class A	300	420	0.00%	Ourpalm Co., Ltd. Class A	1,200	685	0.00%
Ningbo Joyson Electronic Corp. Class A	500	1,015	0.00%	Ovctek China, Inc. Class A	300	644	0.00%
Ningbo Orient Wires & Cables Co., Ltd. Class A	400	2,674	0.01%	Pacific Securities Co., Ltd. Class A	3,300	1,379	0.00%
Ningbo Peacebird Fashion Co., Ltd. Class A	100	188	0.00%	Pacific Shuanglin Bio-pharmacy Co., Ltd. Class A	400	1,461	0.00%
Ningbo Ronbay New Energy Technology Co., Ltd. Class A	119	379	0.00%	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	3,600	1,233	0.00%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	500	2,397	0.01%	PAX Global Technology Ltd.	4,000	3,002	0.01%
Ningbo Shanshan Co., Ltd. Class A	1,100	1,223	0.00%	PCI Technology Group Co., Ltd. Class A	1,700	864	0.00%
				PDD Holdings, Inc. ADR	4,582	609,177	1.46%
				Pengdu Agriculture & Animal Husbandry Co., Ltd. Class A	1,300	78	0.00%
				Pengxin International Mining Co., Ltd. Class A	2,300	819	0.00%
				People.cn Co., Ltd. Class A	400	1,095	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
People's Insurance Co. Group of China Ltd. Class A	6,300	4,444	0.01%	Qinghai Salt Lake Industry Co., Ltd. Class A	2,800	6,692	0.02%
People's Insurance Co. Group of China Ltd. Class H	51,000	17,506	0.04%	Qinhuangdao Port Co., Ltd. Class A	1,100	478	0.00%
Perfect World Co., Ltd. Class A	300	312	0.00%	Quectel Wireless Solutions Co., Ltd. Class A	140	896	0.00%
PharmaBlock Sciences Nanjing, Inc. Class A	100	367	0.00%	Rainbow Digital Commercial Co., Ltd. Class A	100	57	0.00%
Pharmaron Beijing Co., Ltd. Class A	600	1,527	0.00%	Range Intelligent Computing Technology Group Co., Ltd. Class A	200	656	0.00%
Pharmaron Beijing Co., Ltd. Class H	2,200	2,381	0.01%	Raytron Technology Co., Ltd. Class A	200	766	0.00%
PhiChem Corp. Class A	100	168	0.00%	Realcan Pharmaceutical Group Co., Ltd. Class A	700	211	0.00%
PICC Property & Casualty Co., Ltd. Class H	44,000	54,666	0.13%	Red Avenue New Materials Group Co., Ltd. Class A	200	809	0.00%
Piesat Information Technology Co., Ltd. Class A	200	488	0.00%	Red Star Macalline Group Corp., Ltd. Class A	3,200	1,118	0.00%
Ping An Bank Co., Ltd. Class A	8,700	12,095	0.03%	Red Star Macalline Group Corp., Ltd. Class H	3,600	632	0.00%
Ping An Healthcare & Technology Co., Ltd.	3,500	5,128	0.01%	Redco Properties Group Ltd.	4,000	681	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	5,100	28,892	0.07%	Remegen Co., Ltd. Class A	200	1,183	0.00%
Ping An Insurance Group Co. of China Ltd. Class H	40,500	183,633	0.44%	Remegen Co., Ltd. Class H	1,000	3,138	0.01%
Piotech, Inc. Class A	96	1,579	0.01%	Renhe Pharmacy Co., Ltd. Class A	300	242	0.00%
PNC Process Systems Co., Ltd. Class A	120	378	0.00%	Rianlon Corp. Class A	200	743	0.00%
Polaris Bay Group Co., Ltd. Class A	1,300	1,052	0.00%	Risen Energy Co., Ltd. Class A	400	663	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	5,200	6,239	0.02%	RiseSun Real Estate Development Co., Ltd. Class A	1,900	388	0.00%
Poly Property Group Co., Ltd.	12,000	2,275	0.01%	Rising Nonferrous Metals Share Co., Ltd. Class A	100	374	0.00%
Poly Property Services Co., Ltd. Class H	1,000	3,702	0.01%	Rizhao Port Co., Ltd. Class A	2,100	768	0.00%
Pop Mart International Group Ltd.	4,400	21,556	0.05%	Rockchip Electronics Co., Ltd. Class A	100	810	0.00%
Porton Pharma Solutions Ltd. Class A	300	491	0.00%	Rongsheng Petrochemical Co., Ltd. Class A	5,000	6,616	0.02%
Postal Savings Bank of China Co., Ltd. Class A	10,400	7,222	0.02%	Roshow Technology Co., Ltd. Class A	400	263	0.00%
Postal Savings Bank of China Co., Ltd. Class H	70,000	41,064	0.10%	Sai Micro Electronics, Inc. Class A	200	435	0.00%
Primarius Technologies Co., Ltd. Class A	334	679	0.00%	SAIC Motor Corp., Ltd. Class A	3,600	6,834	0.02%
Pylon Technologies Co., Ltd. Class A	50	272	0.00%	Sailun Group Co., Ltd. Class A	1,300	2,493	0.01%
Q Technology Group Co., Ltd.	2,000	1,055	0.00%	Sanan Optoelectronics Co., Ltd. Class A	2,500	4,013	0.01%
Qi An Xin Technology Group, Inc. Class A	254	822	0.00%	Sangfor Technologies, Inc. Class A	100	692	0.00%
Qifu Technology, Inc. ADR	722	14,245	0.04%	Sanquan Food Co., Ltd. Class A	200	301	0.00%
Qilu Bank Co., Ltd. Class A	2,000	1,345	0.00%	Sansure Biotech, Inc. Class A	488	1,175	0.00%
Qinchuan Machine Tool & Tool Group Share Co., Ltd. Class A	526	530	0.00%	Sanwei Holding Group Co., Ltd. Class A	900	1,442	0.00%
Qingdao East Steel Tower Stock Co., Ltd. Class A	400	373	0.00%	Sany Heavy Equipment International Holdings Co., Ltd.	6,000	3,735	0.01%
Qingdao Eastsoft Communication Technology Co., Ltd. Class A	100	159	0.00%	Sany Heavy Industry Co., Ltd. Class A	3,900	8,814	0.02%
Qingdao Gaoce Technology Co., Ltd. Class A	126	205	0.00%	Sany Renewable Energy Co., Ltd. Class A	205	697	0.00%
Qingdao Haier Biomedical Co., Ltd. Class A	163	831	0.00%	Satellite Chemical Co., Ltd. Class A	1,700	4,187	0.01%
Qingdao Port International Co., Ltd. Class A	600	786	0.00%	SciClone Pharmaceuticals Holdings Ltd.	2,000	4,816	0.01%
Qingdao Rural Commercial Bank Corp. Class A	1,500	551	0.00%	SDIC Capital Co., Ltd. Class A	2,000	1,548	0.01%
Qingdao Sentury Tire Co., Ltd. Class A	560	1,848	0.01%	Sealand Securities Co., Ltd. Class A	1,800	717	0.00%
Qingdao TGOOD Electric Co., Ltd. Class A	400	1,102	0.00%	Seazen Group Ltd.	18,000	3,135	0.01%
				Seazen Holdings Co., Ltd. Class A	1,400	1,701	0.01%
				Semitronix Corp. Class A	100	563	0.00%
				SenseTime Group, Inc. Class B	137,000	23,163	0.06%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sensteed Hi-tech Group Class A	2,200	407	0.00%	Shandong Xinhua Pharmaceutical Co., Ltd. Class A	100	198	0.00%
Seres Group Co., Ltd. Class A	700	8,737	0.02%	Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	800	949	0.00%
Servyou Software Group Co., Ltd. Class A	300	1,111	0.00%	Shanghai Aerospace Automobile Electromechanical Co., Ltd. Class A	1,200	743	0.00%
SF Holding Co., Ltd. Class A	2,400	11,732	0.03%	Shanghai Aiko Solar Energy Co., Ltd. Class A	500	620	0.00%
SG Micro Corp. Class A	230	2,608	0.01%	Shanghai AJ Group Co., Ltd. Class A	700	361	0.00%
Shaanxi Beiyuan Chemical Industry Group Co., Ltd. Class A	1,900	965	0.00%	Shanghai Allist Pharmaceuticals Co., Ltd. Class A	200	1,746	0.01%
Shaanxi Construction Engineering Group Corp., Ltd. Class A	2,200	1,094	0.00%	Shanghai Anlogic Infotech Co., Ltd. Class A	200	696	0.00%
Shaanxi International Trust Co., Ltd. Class A	1,500	565	0.00%	Shanghai AtHub Co., Ltd. Class A	182	317	0.00%
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	900	1,868	0.01%	Shanghai Bailian Group Co., Ltd. Class A	500	505	0.00%
Shandong Dawn Polymer Co., Ltd. Class A	100	124	0.00%	Shanghai Bailian Group Co., Ltd. Class B	600	237	0.00%
Shandong Denghai Seeds Co., Ltd. Class A	300	332	0.00%	Shanghai Baolong Automotive Corp. Class A	100	431	0.00%
Shandong Dongyue Silicone Material Co., Ltd. Class A	200	187	0.00%	Shanghai Baosight Software Co., Ltd. Class A	504	2,204	0.01%
Shandong Gold Mining Co., Ltd. Class A	1,600	6,000	0.02%	Shanghai Baosight Software Co., Ltd. Class B	5,160	8,354	0.02%
Shandong Gold Mining Co., Ltd. Class H	4,250	8,459	0.02%	Shanghai Belling Co., Ltd. Class A	200	457	0.00%
Shandong Head Group Co., Ltd. Class A	100	161	0.00%	Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	71	1,795	0.01%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	300	1,568	0.01%	Shanghai Chinafortune Co., Ltd. Class A	300	504	0.00%
Shandong Hi-speed Co., Ltd. Class A	800	970	0.00%	Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	4,400	2,209	0.01%
Shandong Hi-Speed New Energy Group Ltd.	1,600	316	0.00%	Shanghai Daimay Automotive Interior Co., Ltd. Class A	741	1,009	0.00%
Shandong Hi-Speed Road & Bridge Co., Ltd. Class A	1,800	1,289	0.00%	Shanghai DZH Ltd. Class A	1,200	914	0.00%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	1,100	4,014	0.01%	Shanghai Environment Group Co., Ltd. Class A	700	815	0.00%
Shandong Humon Smelting Co., Ltd. Class A	300	473	0.00%	Shanghai Flyco Electrical Appliance Co., Ltd. Class A	100	526	0.00%
Shandong Iron & Steel Co., Ltd. Class A	5,200	869	0.00%	Shanghai Foreign Service Holding Group Co., Ltd. Class A	700	384	0.00%
Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	100	204	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	1,200	3,639	0.01%
Shandong Jinjing Science & Technology Co., Ltd. Class A	300	238	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	3,000	5,080	0.01%
Shandong Linglong Tyre Co., Ltd. Class A	600	1,510	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class A	146	628	0.00%
Shandong Longda Meishi Co., Ltd. Class A	500	449	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	2,000	3,115	0.01%
Shandong Nanshan Aluminum Co., Ltd. Class A	6,600	3,444	0.01%	Shanghai Fullhan Microelectronics Co., Ltd. Class A	100	451	0.00%
Shandong Pharmaceutical Glass Co., Ltd. Class A	200	694	0.00%	Shanghai Ganglian E-Commerce Holdings Co., Ltd. Class A	280	650	0.00%
Shandong Publishing & Media Co., Ltd. Class A	700	1,133	0.00%	Shanghai Haixin Group Co. Class B	1,500	292	0.00%
Shandong Sinobioway Biomedicine Co., Ltd. Class A	500	661	0.00%	Shanghai Hanbell Precise Machinery Co., Ltd. Class A	100	229	0.00%
Shandong Sun Paper Industry JSC Ltd. Class A	1,100	2,102	0.01%	Shanghai Haohai Biological Technology Co., Ltd. Class A	54	456	0.00%
Shandong Weifang Rainbow Chemical Co., Ltd. Class A	100	610	0.00%				
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	16,000	7,624	0.02%				
Shandong WIT Dyne Health Co., Ltd. Class A	100	413	0.00%				
Shandong Xiantan Co., Ltd. Class A	200	157	0.00%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shanghai Haohai Biological Technology Co., Ltd. Class H	420	1,711	0.01%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	1,180	2,284	0.01%
Shanghai Haoyuan Chemexpress Co., Ltd. Class A	60	157	0.00%	Shanghai RAAS Blood Products Co., Ltd. Class A	3,300	3,535	0.01%
Shanghai Huace Navigation Technology Ltd. Class A	200	818	0.00%	Shanghai Runda Medical Technology Co., Ltd. Class A	100	207	0.00%
Shanghai Huaфон Aluminium Corp. Class A	400	1,000	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	1,500	1,381	0.00%
Shanghai Huayi Group Co., Ltd. Class A	1,300	1,029	0.00%	Shanghai Shibe Hi-Tech Co., Ltd. Class B	1,900	203	0.00%
Shanghai Huayi Group Co., Ltd. Class B	900	365	0.00%	Shanghai Shyndec Pharmaceutical Co., Ltd. Class A	900	1,317	0.00%
Shanghai International Airport Co., Ltd. Class A	1,200	5,301	0.01%	Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	100	427	0.00%
Shanghai International Port Group Co., Ltd. Class A	5,000	3,958	0.01%	Shanghai SMI Holding Co., Ltd. Class A	2,400	1,091	0.00%
Shanghai Jahwa United Co., Ltd. Class A	200	487	0.00%	Shanghai Stonehill Technology Co., Ltd. Class A	4,500	1,547	0.01%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	400	1,259	0.00%	Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	100	94	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	1,000	1,349	0.00%	Shanghai Tunnel Engineering Co., Ltd. Class A	1,100	984	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	400	559	0.00%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	100	121	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	2,300	2,042	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	1,600	1,176	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	580	2,308	0.01%	Shanghai Wanye Enterprises Co., Ltd. Class A	900	1,448	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class H	800	1,199	0.00%	Shanghai Yaoji Technology Co., Ltd. Class A	100	280	0.00%
Shanghai Kaibao Pharmaceutical Co., Ltd. Class A	300	220	0.00%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	1,400	988	0.00%
Shanghai Kelai Mechatronics Engineering Co., Ltd. Class A	200	578	0.00%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	600	1,519	0.00%
Shanghai Liangxin Electrical Co., Ltd. Class A	400	376	0.00%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	8,000	1,568	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	900	1,087	0.00%	Shanghai Zhonggu Logistics Co., Ltd. Class A	1,292	1,547	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	6,500	2,554	0.01%	Shanghai Zijiang Enterprise Group Co., Ltd. Class A	1,300	947	0.00%
Shanghai M&G Stationery, Inc. Class A	200	857	0.00%	Shantui Construction Machinery Co., Ltd. Class A	1,000	1,270	0.00%
Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	25	336	0.00%	Shanxi Securities Co., Ltd. Class A	2,000	1,288	0.00%
Shanghai MicroPort MedBot Group Co., Ltd.	1,500	1,693	0.01%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	1,800	833	0.00%
Shanghai Milkground Food Tech Co., Ltd. Class A	400	683	0.00%	Shanying International Holding Co., Ltd. Class A	1,700	349	0.00%
Shanghai Moons' Electric Co., Ltd. Class A	200	1,102	0.00%	Shengda Resources Co., Ltd. Class A	200	324	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	1,700	4,450	0.01%	Shenghe Resources Holding Co., Ltd. Class A	1,000	1,181	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	5,100	7,669	0.02%	Shengyi Technology Co., Ltd. Class A	1,000	2,885	0.01%
Shanghai Pret Composites Co., Ltd. Class A	1,100	1,288	0.00%	Shennan Circuits Co., Ltd. Class A	100	1,449	0.00%
Shanghai Pudong Construction Co., Ltd. Class A	200	146	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	9,400	5,549	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	13,700	15,444	0.04%	Shenwan Hongyuan Group Co., Ltd. Class H	11,200	2,123	0.01%
				Shenyang Machine Tool Co., Ltd. Class A	900	751	0.00%
				Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	40	899	0.00%

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Shenzhen Agricultural Products Group Co., Ltd. Class A	600	399	0.00%	Shenzhen Infogem Technologies Co., Ltd. Class A	200	221	0.00%
Shenzhen Airport Co., Ltd. Class A	700	613	0.00%	Shenzhen Inovance Technology Co., Ltd. Class A	1,200	8,432	0.02%
Shenzhen Aisidi Co., Ltd. Class A	100	121	0.00%	Shenzhen International Holdings Ltd.	8,500	6,783	0.02%
Shenzhen Baoming Technology Co., Ltd. Class A	100	781	0.00%	Shenzhen Investment Ltd.	18,000	2,144	0.01%
Shenzhen CECport Technologies Co., Ltd. Class A	500	1,132	0.00%	Shenzhen Invt Electric Co., Ltd. Class A	700	573	0.00%
Shenzhen Center Power Tech Co., Ltd. Class A	100	148	0.00%	Shenzhen Kaifa Technology Co., Ltd. Class A	800	1,657	0.01%
Shenzhen Changhong Technology Co., Ltd. Class A	100	217	0.00%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	500	1,069	0.00%
Shenzhen Chipscreen Biosciences Co., Ltd. Class A	375	904	0.00%	Shenzhen Kedali Industry Co., Ltd. Class A	100	1,046	0.00%
Shenzhen Click Technology Co., Ltd. Class A	100	152	0.00%	Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	200	272	0.00%
Shenzhen Clou Electronics Co., Ltd. Class A	600	311	0.00%	Shenzhen Kinwong Electronic Co., Ltd. Class A	100	436	0.00%
Shenzhen Das Intellitech Co., Ltd. Class A	400	128	0.00%	Shenzhen Kstar Science And Technology Co., Ltd. Class A	200	485	0.00%
Shenzhen Deren Electronic Co., Ltd. Class A	400	369	0.00%	Shenzhen Leaguer Co., Ltd. Class A	300	227	0.00%
Shenzhen Desay Battery Technology Co. Class A	130	418	0.00%	Shenzhen Megmeet Electrical Co., Ltd. Class A	200	708	0.00%
Shenzhen Dynanonic Co., Ltd. Class A	160	618	0.00%	Shenzhen Microgate Technology Co., Ltd. Class A	200	256	0.00%
Shenzhen Envicool Technology Co., Ltd. Class A	260	762	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	600	23,908	0.06%
Shenzhen Everwin Precision Technology Co., Ltd. Class A	900	1,478	0.00%	Shenzhen Minglida Precision Technology Co., Ltd. Class A	200	426	0.00%
Shenzhen Expressway Corp., Ltd. Class A	100	146	0.00%	Shenzhen MTC Co., Ltd. Class A	1,800	1,186	0.00%
Shenzhen Expressway Corp., Ltd. Class H	6,000	5,595	0.01%	Shenzhen Neptunus Bioengineering Co., Ltd. Class A	1,200	348	0.00%
Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	1,100	1,555	0.01%	Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	100	924	0.00%
Shenzhen Fine Made Electronics Group Co., Ltd. Class A	100	348	0.00%	Shenzhen New Nanshan Holding Group Co., Ltd. Class A	300	85	0.00%
Shenzhen Fortune Trend Technology Co., Ltd. Class A	61	659	0.00%	Shenzhen Noposin Crop Science Co., Ltd. Class A	700	714	0.00%
Shenzhen FRD Science & Technology Co., Ltd. Class A	100	207	0.00%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	3,600	1,006	0.00%
Shenzhen Fuanna Bedding & Furnishing Co., Ltd. Class A	500	688	0.00%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	600	2,189	0.01%
Shenzhen Gongjin Electronics Co., Ltd. Class A	200	184	0.00%	Shenzhen SC New Energy Technology Corp. Class A	100	740	0.00%
Shenzhen Goodix Technology Co., Ltd. Class A	200	1,883	0.01%	Shenzhen SED Industry Co., Ltd. Class A	700	1,436	0.00%
Shenzhen H&T Intelligent Control Co., Ltd. Class A	200	293	0.00%	Shenzhen Senior Technology Material Co., Ltd. Class A	800	899	0.00%
Shenzhen Hello Tech Energy Co., Ltd. Class A	100	785	0.00%	Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A	300	437	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	500	594	0.00%	Shenzhen Sunline Tech Co., Ltd. Class A	200	187	0.00%
Shenzhen Heungkong Holding Co., Ltd. Class A	3,600	656	0.00%	Shenzhen Sunlord Electronics Co., Ltd. Class A	400	1,504	0.00%
Shenzhen Hopewind Electric Co., Ltd. Class A	200	420	0.00%	Shenzhen Suntain Circuit Technology Co., Ltd. Class A	200	257	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	200	244	0.00%	Shenzhen Sunway Communication Co., Ltd. Class A	400	1,073	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shenzhen Tagen Group Co., Ltd. Class A	400	220	0.00%	Sichuan Hongda Co., Ltd. Class A	900	714	0.00%
Shenzhen Topband Co., Ltd. Class A	300	436	0.00%	Sichuan Injet Electric Co., Ltd. Class A	100	539	0.00%
Shenzhen Topway Video Communication Co., Ltd. Class A	500	538	0.00%	Sichuan Jiuyuan Yin Hai Software Co., Ltd. Class A	100	205	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	498	5,221	0.01%	Sichuan Jiuzhou Electric Co., Ltd. Class A	200	274	0.00%
Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	700	1,354	0.00%	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	800	3,323	0.01%
Shenzhen World Union Group, Inc. Class A	400	87	0.00%	Sichuan New Energy Power Co., Ltd. Class A	1,100	1,623	0.01%
Shenzhen Xinyichang Technology Co., Ltd. Class A	200	1,428	0.00%	Sichuan Road & Bridge Group Co., Ltd. Class A	3,360	3,631	0.01%
Shenzhen Yan Tian Port Holding Co., Ltd. Class A	900	558	0.00%	Sichuan Teway Food Group Co., Ltd. Class A	540	844	0.00%
Shenzhen YHLO Biotech Co., Ltd. Class A	325	1,038	0.00%	Sichuan Yahua Industrial Group Co., Ltd. Class A	300	367	0.00%
Shenzhen Ysstech Info-tech Co., Ltd. Class A	200	139	0.00%	Sieyuan Electric Co., Ltd. Class A	400	3,665	0.01%
Shenzhen YUTO Packaging Technology Co., Ltd. Class A	200	701	0.00%	Sihuan Pharmaceutical Holdings Group Ltd.	20,000	1,332	0.00%
Shenzhen Zhaowei Machinery & Electronic Co., Ltd. Class A	140	885	0.00%	Simcere Pharmaceutical Group Ltd.	3,000	2,202	0.01%
Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	2,100	1,220	0.00%	Sineng Electric Co., Ltd. Class A	142	435	0.00%
Shenzhen International Group Holdings Ltd.	4,900	47,981	0.12%	Sino Biopharmaceutical Ltd.	62,000	21,203	0.05%
Shida Shinghwa Advanced Material Group Co., Ltd. Class A	100	463	0.00%	Sino Wealth Electronic Ltd. Class A	100	270	0.00%
Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	700	615	0.00%	Sinocare, Inc. Class A	200	694	0.00%
Shijiazhuang Shangtai Technology Co., Ltd. Class A	100	592	0.00%	Sinocelltech Group Ltd. Class A	264	1,423	0.00%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	800	1,680	0.01%	Sinochem International Corp. Class A	1,400	669	0.00%
Shimao Services Holdings Ltd.	3,000	296	0.00%	Sinofert Holdings Ltd.	14,000	1,793	0.01%
Shinva Medical Instrument Co., Ltd. Class A	130	280	0.00%	Sinofibers Technology Co., Ltd. Class A	100	294	0.00%
Shoucheng Holdings Ltd.	18,000	3,112	0.01%	Sinolink Securities Co., Ltd. Class A	1,700	1,758	0.01%
Shuangliang Eco-Energy Systems Co., Ltd. Class A	500	320	0.00%	Sinoma International Engineering Co. Class A	1,300	2,147	0.01%
Shui On Land Ltd.	22,000	1,860	0.01%	Sinoma Science & Technology Co., Ltd. Class A	600	1,060	0.00%
Siasun Robot & Automation Co., Ltd. Class A	600	800	0.00%	Sinomach Automobile Co., Ltd. Class A	400	316	0.00%
SICC Co., Ltd. Class A	200	1,285	0.00%	Sinomine Resource Group Co., Ltd. Class A	240	881	0.00%
Sichuan Anning Iron & Titanium Co., Ltd. Class A	100	382	0.00%	Sino-Ocean Group Holding Ltd.	13,000	558	0.00%
Sichuan Changhong Electric Co., Ltd. Class A	2,000	1,230	0.00%	Sinopharm Group Co., Ltd. Class H	8,000	21,262	0.05%
Sichuan Development Lomon Co., Ltd. Class A	900	830	0.00%	Sino-Platinum Metals Co., Ltd. Class A	130	241	0.00%
Sichuan EM Technology Co., Ltd. Class A	600	597	0.00%	Sinosoft Co., Ltd. Class A	140	347	0.00%
Sichuan Expressway Co., Ltd. Class A	300	216	0.00%	Sinosteel Engineering & Technology Co., Ltd. Class A	1,300	988	0.00%
Sichuan Expressway Co., Ltd. Class H	6,000	2,628	0.01%	Sinotrans Ltd. Class A	1,800	1,388	0.00%
Sichuan Haite High-tech Co., Ltd. Class A	200	251	0.00%	Sinotrans Ltd. Class H	13,000	6,327	0.02%
Sichuan Hebang Biotechnology Co., Ltd. Class A	2,600	588	0.00%	Sinotruk Hong Kong Ltd.	4,500	11,700	0.03%
Sichuan Hexie Shuangma Co., Ltd. Class A	200	329	0.00%	Sinotruk Jinan Truck Co., Ltd. Class A	500	981	0.00%
				Skshu Paint Co., Ltd. Class A	240	1,192	0.00%
				Skyworth Digital Co., Ltd. Class A	200	235	0.00%
				Skyworth Group Ltd.	6,000	2,367	0.01%
				SOHO China Ltd.	9,000	772	0.00%
				SOHU.com Ltd. ADR	170	2,366	0.01%
				Songcheng Performance Development Co., Ltd. Class A	1,100	1,210	0.00%
				Sonoscape Medical Corp. Class A	200	1,084	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SooChow Securities Co., Ltd. Class A	2,300	1,859	0.01%	Tangshan Jidong Cement Co., Ltd. Class A	800	445	0.00%
Southern Publishing & Media Co., Ltd. Class A	400	681	0.00%	TangShan Port Group Co., Ltd. Class A	2,800	1,803	0.01%
Southwest Securities Co., Ltd. Class A	2,000	981	0.00%	Tangshan Sanyou Chemical Industries Co., Ltd. Class A	500	344	0.00%
Spring Airlines Co., Ltd. Class A	400	3,086	0.01%	Tangshan Sunfar Silicon Industry Co., Ltd. Class A	200	322	0.00%
SSY Group Ltd.	10,000	5,405	0.01%	Tasly Pharmaceutical Group Co., Ltd. Class A	700	1,206	0.00%
Stanley Agricultural Group Co., Ltd. Class A	900	928	0.00%	Tayho Advanced Materials Group Co., Ltd. Class A	200	242	0.00%
StarPower Semiconductor Ltd. Class A	140	1,651	0.01%	TCL Electronics Holdings Ltd. TCL Technology Group Corp. Class A	8,480	5,018	0.01%
State Grid Information & Communication Co., Ltd. Class A	600	1,386	0.00%	TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	1,525	1,807	0.01%
State Grid Yingda Co., Ltd. Class A	1,600	949	0.00%	TDG Holdings Co., Ltd. Class A	900	838	0.00%
STO Express Co., Ltd. Class A	500	575	0.00%	Telling Telecommunication Holding Co., Ltd. Class A	200	249	0.00%
Sumavision Technologies Co., Ltd. Class A	300	167	0.00%	Thunder Software Technology Co., Ltd. Class A	200	1,249	0.00%
Sun Art Retail Group Ltd.	12,500	2,386	0.01%	Tianfeng Securities Co., Ltd. Class A	4,200	1,254	0.00%
Sunac China Holdings Ltd.	37,000	5,450	0.01%	Tiangong International Co., Ltd.	6,000	1,399	0.00%
Sunac Services Holdings Ltd.	9,000	2,086	0.01%	Tianjin Capital Environmental Protection Group Co., Ltd. Class A	700	536	0.00%
Sunflower Pharmaceutical Group Co., Ltd. Class A	300	961	0.00%	Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	600	251	0.00%
Sungrow Power Supply Co., Ltd. Class A	980	8,326	0.02%	Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	200	887	0.00%
Suning Universal Co., Ltd. Class A	1,300	299	0.00%	Tianjin Port Co., Ltd. Class A	1,800	1,053	0.00%
Sunny Optical Technology Group Co., Ltd.	4,200	25,956	0.06%	Tianjin Trolia Information Technology Co., Ltd. Class A	900	214	0.00%
Sunresin New Materials Co., Ltd. Class A	250	1,430	0.00%	Tianli International Holdings Ltd.	8,000	4,570	0.01%
Sunstone Development Co., Ltd. Class A	500	874	0.00%	Tianma Microelectronics Co., Ltd. Class A	700	698	0.00%
Sunward Intelligent Equipment Co., Ltd. Class A	200	165	0.00%	Tianneng Battery Group Co., Ltd. Class A	200	654	0.00%
Suofeiya Home Collection Co., Ltd. Class A	300	630	0.00%	Tianneng Power International Ltd.	4,000	2,874	0.01%
SUPCON Technology Co., Ltd. Class A	490	2,530	0.01%	Tianqi Lithium Corp. Class A	700	2,868	0.01%
Suplet Power Co., Ltd. Class A	130	177	0.00%	Tianqi Lithium Corp. Class H	600	1,721	0.01%
Suzhou Anjie Technology Co., Ltd. Class A	200	423	0.00%	Tianshan Aluminum Group Co., Ltd. Class A	1,500	1,666	0.01%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	1,000	2,835	0.01%	TianShan Material Co., Ltd. Class A	600	444	0.00%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	600	249	0.00%	Tianshui Huatian Technology Co., Ltd. Class A	1,400	1,563	0.01%
Suzhou Maxwell Technologies Co., Ltd. Class A	160	2,618	0.01%	Tibet Mineral Development Co. Class A	200	495	0.00%
Suzhou Nanomicro Technology Co., Ltd. Class A	200	476	0.00%	Tibet Rhodiola Pharmaceutical Holding Co. Class A	130	580	0.00%
Suzhou Novosense Microelectronics Co., Ltd. Class A	200	2,816	0.01%	Tibet Urban Development & Investment Co., Ltd. Class A	300	424	0.00%
Suzhou Recodeal Interconnect System Co., Ltd. Class A	7	27	0.00%	Tingyi Cayman Islands Holding Corp.	12,000	14,463	0.04%
Suzhou TFC Optical Communication Co., Ltd. Class A	280	3,391	0.01%	Titan Wind Energy Suzhou Co., Ltd. Class A	800	980	0.00%
Taiji Computer Corp., Ltd. Class A	200	618	0.00%	Tofflon Science & Technology Group Co., Ltd. Class A	200	326	0.00%
TAL Education Group ADR	2,550	27,208	0.07%	Toly Bread Co., Ltd. Class A	120	83	0.00%
Talkweb Information System Co., Ltd. Class A	500	758	0.00%	Tong Ren Tang Technologies Co., Ltd. Class H	5,000	3,228	0.01%
Tangrenshen Group Co., Ltd. Class A	300	220	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tongcheng Travel Holdings Ltd.	7,600	15,127	0.04%	Verisilicon Microelectronics Shanghai Co., Ltd. Class A	300	1,099	0.00%
Tongdao Liepin Group	2,000	564	0.00%	Victory Giant Technology Huizhou Co., Ltd. Class A	400	1,767	0.01%
Tongding Interconnection Information Co., Ltd. Class A	400	185	0.00%	Vipshop Holdings Ltd. ADR	2,225	28,969	0.07%
TongFu Microelectronics Co., Ltd. Class A	600	1,840	0.01%	Visionox Technology, Inc. Class A	300	250	0.00%
Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	1,100	1,261	0.00%	Visual China Group Co., Ltd. Class A	100	158	0.00%
Tonghua Golden-Horse Pharmaceutical Industry Co., Ltd. Class A	400	887	0.00%	Vnet Group, Inc. ADR	599	1,255	0.00%
Tongkun Group Co., Ltd. Class A	1,100	2,405	0.01%	Walvax Biotechnology Co., Ltd. Class A	1,000	1,559	0.01%
Tongling Jingda Special Magnet Wire Co., Ltd. Class A	400	218	0.00%	Wanda Film Holding Co., Ltd. Class A	1,000	1,656	0.01%
Tongling Nonferrous Metals Group Co., Ltd. Class A	6,600	3,263	0.01%	Wangfujing Group Co., Ltd. Class A	600	965	0.00%
Tongwei Co., Ltd. Class A	1,900	4,973	0.01%	Wangsu Science & Technology Co., Ltd. Class A	1,000	1,082	0.00%
Topchoice Medical Corp. Class A	100	740	0.00%	Wanhua Chemical Group Co., Ltd. Class A	1,400	15,506	0.04%
Topsec Technologies Group, Inc. Class A	300	200	0.00%	Want Want China Holdings Ltd.	27,000	16,323	0.04%
Topsports International Holdings Ltd.	18,000	9,568	0.02%	Wanxiang Qianchao Co., Ltd. Class A	1,900	1,161	0.00%
TPV Technology Co., Ltd. Class A	4,000	1,129	0.00%	Wasu Media Holding Co., Ltd. Class A	400	344	0.00%
Transfar Zhilian Co., Ltd. Class A	200	105	0.00%	Weichai Power Co., Ltd. Class A	3,200	7,118	0.02%
TravelSky Technology Ltd. Class H	6,000	7,039	0.02%	Weichai Power Co., Ltd. Class H	12,000	22,963	0.06%
Triangle Tyre Co., Ltd. Class A	400	834	0.00%	Weifu High-Technology Group Co., Ltd. Class A	400	892	0.00%
Trina Solar Co., Ltd. Class A	843	1,954	0.01%	Weifu High-Technology Group Co., Ltd. Class B	700	1,045	0.00%
Trip.com Group Ltd.	3,429	164,524	0.39%	Weihai Guangwei Composites Co., Ltd. Class A	360	1,224	0.00%
Triumph New Energy Co., Ltd. Class A	100	129	0.00%	Weimob, Inc.	17,000	3,005	0.01%
Triumph Science & Technology Co., Ltd. Class A	700	904	0.00%	Wellhope Foods Co., Ltd. Class A	700	627	0.00%
TRS Information Technology Corp., Ltd. Class A	400	736	0.00%	Wencan Group Co., Ltd. Class A	100	379	0.00%
Truking Technology Ltd. Class A	100	102	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	3,100	8,416	0.02%
Tsinghua Tongfang Co., Ltd. Class A	1,518	1,058	0.00%	West China Cement Ltd.	16,000	2,111	0.01%
Tunghsu Optoelectronic Technology Co., Ltd. Class A	4,600	901	0.00%	Western Mining Co., Ltd. Class A	1,000	2,459	0.01%
Tuya, Inc. ADR	1,457	2,491	0.01%	Western Region Gold Co., Ltd. Class A	400	637	0.00%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	400	2,882	0.01%	Western Securities Co., Ltd. Class A	2,900	2,459	0.01%
Unilumin Group Co., Ltd. Class A	200	143	0.00%	Western Superconducting Technologies Co., Ltd. Class A	239	1,254	0.00%
Uni-President China Holdings Ltd.	7,000	6,393	0.02%	Will Semiconductor Co., Ltd. Shanghai Class A	600	8,166	0.02%
Unisplendour Corp., Ltd. Class A	800	2,449	0.01%	Willfar Information Technology Co., Ltd. Class A	200	1,045	0.00%
Universal Scientific Industrial Shanghai Co., Ltd. Class A	600	1,319	0.00%	Winall Hi-Tech Seed Co., Ltd. Class A	140	119	0.00%
UTour Group Co., Ltd. Class A	1,200	943	0.00%	Windey Energy Technology Group Co., Ltd. Class A	130	171	0.00%
Valiant Co., Ltd. Class A	600	822	0.00%	Wingtech Technology Co., Ltd. Class A	500	1,935	0.01%
Vantone Neo Development Group Co., Ltd. Class A	1,100	1,012	0.00%	Winner Medical Co., Ltd. Class A	400	1,386	0.00%
Vatti Corp., Ltd. Class A	1,000	853	0.00%	Winning Health Technology Group Co., Ltd. Class A	600	485	0.00%
Vcanbio Cell & Gene Engineering Corp., Ltd. Class A	500	1,103	0.00%	Wonders Information Co., Ltd. Class A	300	195	0.00%
Venus MedTech Hangzhou, Inc. Class H	1,000	720	0.00%	Wondershare Technology Group Co., Ltd. Class A	139	1,010	0.00%
Venustech Group, Inc. Class A	800	1,891	0.01%	Wuchan Zhongda Group Co., Ltd. Class A	1,700	1,011	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Wuhan DR Laser Technology Corp., Ltd. Class A	60	378	0.00%	Xinhu Zhongbao Co., Ltd. Class A	3,000	649	0.00%
Wuhan Fingu Electronic Technology Co., Ltd. Class A	100	110	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class A	300	576	0.00%
Wuhan Jingce Electronic Group Co., Ltd. Class A	100	774	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	2,000	2,490	0.01%
Wuhan Keqian Biology Co., Ltd. Class A	94	189	0.00%	Xinhuanet Co., Ltd. Class A	100	295	0.00%
Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	700	1,702	0.01%	Xinjiang Communications Construction Group Co., Ltd. Class A	100	137	0.00%
Wuhu Token Science Co., Ltd. Class A	1,800	1,159	0.00%	Xinjiang Joinworld Co., Ltd. Class A	300	291	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	900	4,499	0.01%	Xinjiang Xuefeng Sci-Tech Group Co., Ltd. Class A	800	679	0.00%
Wushang Group Co., Ltd. Class A	200	183	0.00%	Xinte Energy Co., Ltd. Class H	2,800	2,905	0.01%
WuXi AppTec Co., Ltd. Class A	1,300	6,978	0.02%	Xinxiang Richful Lube Additive Co., Ltd. Class A	100	599	0.00%
WuXi AppTec Co., Ltd. Class H	2,000	7,480	0.02%	Xinxing Ductile Iron Pipes Co., Ltd. Class A	1,500	715	0.00%
Wuxi Autowell Technology Co., Ltd. Class A	80	458	0.00%	Xinyi Energy Holdings Ltd.	12,600	1,630	0.01%
Wuxi Biologics Cayman, Inc.	23,500	34,735	0.08%	Xinyi Solar Holdings Ltd.	28,000	14,094	0.03%
Wuxi Boton Technology Co., Ltd. Class A	100	197	0.00%	Xinyu Iron & Steel Co., Ltd. Class A	500	227	0.00%
Wuxi NCE Power Co., Ltd. Class A	140	587	0.00%	Xinzi Group Co., Ltd. Class A	100	163	0.00%
Wuxi Paike New Materials Technology Co., Ltd. Class A	100	770	0.00%	Xizang Zhufeng Resources Co., Ltd. Class A	100	127	0.00%
Wuxi Rural Commercial Bank Co., Ltd. Class A	1,100	802	0.00%	XJ International Holdings Co., Ltd.	14,000	325	0.00%
Wuxi Taiji Industry Co., Ltd. Class A	1,700	1,330	0.00%	XPeng, Inc. Class A	8,500	32,171	0.08%
XCMG Construction Machinery Co., Ltd. Class A	5,300	5,190	0.01%	XTC New Energy Materials Xiamen Co., Ltd. Class A	200	856	0.00%
XD, Inc.	1,600	3,857	0.01%	Xtep International Holdings Ltd.	8,000	4,929	0.01%
XGD, Inc. Class A	300	684	0.00%	Xuji Electric Co., Ltd. Class A	400	1,885	0.01%
Xiabuxiabu Catering Management China Holdings Co., Ltd.	2,000	351	0.00%	Yadea Group Holdings Ltd.	8,000	10,113	0.03%
Xiamen Amoytop Biotech Co., Ltd. Class A	107	785	0.00%	YaGuang Technology Group Co., Ltd. Class A	200	127	0.00%
Xiamen Bank Co., Ltd. Class A	1,000	730	0.00%	Yangling Metron New Material, Inc. Class A	100	265	0.00%
Xiamen C & D, Inc. Class A	1,300	1,590	0.01%	Yango Group Co., Ltd.	900	—	0.00%
Xiamen Faratronic Co., Ltd. Class A	100	1,043	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	100	333	0.00%
Xiamen Intretech, Inc. Class A	100	174	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	1,000	993	0.00%
Xiamen ITG Group Corp., Ltd. Class A	1,100	1,080	0.00%	Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	200	1,066	0.00%
Xiamen Kingdomway Group Co. Class A	100	198	0.00%	Yangzijiang Financial Holding Ltd.	15,200	3,925	0.01%
Xiamen Tungsten Co., Ltd. Class A	700	1,654	0.01%	Yangzijiang Shipbuilding Holdings Ltd.	16,500	29,950	0.07%
Xiamen Xiangyu Co., Ltd. Class A	1,800	1,677	0.01%	Yankershop Food Co., Ltd. Class A	140	820	0.00%
Xi'an Bright Laser Technologies Co., Ltd. Class A	80	531	0.00%	Yanlord Land Group Ltd.	3,400	1,104	0.00%
Xian International Medical Investment Co., Ltd. Class A	1,300	833	0.00%	Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	200	336	0.00%
Xi'an Shaangu Power Co., Ltd. Class A	1,000	1,099	0.00%	Yantai Eddie Precision Machinery Co., Ltd. Class A	200	384	0.00%
Xiangcai Co., Ltd. Class A	1,800	1,469	0.00%	YanTai Shuangta Food Co., Ltd. Class A	300	159	0.00%
Xiangtan Electric Manufacturing Co., Ltd. Class A	700	953	0.00%	Yantai Zhenghai Magnetic Material Co., Ltd. Class A	200	254	0.00%
Xiaomi Corp. Class B	94,800	200,106	0.48%	Yeahka Ltd.	1,200	1,537	0.01%
Xilinmen Furniture Co., Ltd. Class A	100	237	0.00%	Yealink Network Technology Corp., Ltd. Class A	580	2,921	0.01%
Xinfengming Group Co., Ltd. Class A	200	427	0.00%	Yechiu Metal Recycling China Ltd. Class A	2,100	630	0.00%
				YGSOFT, Inc. Class A	360	258	0.00%
				Yibin Tianyuan Group Co., Ltd. Class A	200	105	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	2,600	3,130	0.01%	Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	300	8,513	0.02%
Yidu Tech, Inc.	4,100	2,006	0.01%	Zhaojin Mining Industry Co., Ltd. Class H	9,500	15,940	0.04%
Yifan Pharmaceutical Co., Ltd. Class A	900	1,524	0.00%	Zhejiang Akcome New Energy Technology Co., Ltd. Class A	900	46	0.00%
Yifeng Pharmacy Chain Co., Ltd. Class A	456	1,533	0.00%	Zhejiang Ausun Pharmaceutical Co., Ltd. Class A	140	193	0.00%
Yihai International Holding Ltd.	3,000	5,034	0.01%	Zhejiang Century Huatong Group Co., Ltd. Class A	3,400	1,597	0.01%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	1,000	3,746	0.01%	Zhejiang Cfmoto Power Co., Ltd. Class A	100	1,950	0.01%
Yijiahe Technology Co., Ltd. Class A	100	216	0.00%	Zhejiang Chengchang Technology Co., Ltd. Class A	78	392	0.00%
Yintai Gold Co., Ltd. Class A	1,100	2,454	0.01%	Zhejiang China Commodities City Group Co., Ltd. Class A	2,300	2,338	0.01%
Yixintang Pharmaceutical Group Co., Ltd. Class A	200	413	0.00%	Zhejiang Chint Electrics Co., Ltd. Class A	400	1,044	0.00%
Yonfer Agricultural Technology Co., Ltd. Class A	300	488	0.00%	Zhejiang Communications Technology Co., Ltd. Class A	560	280	0.00%
Yonghui Superstores Co., Ltd. Class A	3,300	1,121	0.00%	Zhejiang Conba Pharmaceutical Co., Ltd. Class A	800	490	0.00%
YongXing Special Materials Technology Co., Ltd. Class A	230	1,127	0.00%	Zhejiang Construction Investment Group Co., Ltd. Class A	600	642	0.00%
Yonyou Network Technology Co., Ltd. Class A	2,000	2,739	0.01%	Zhejiang Crystal-Optech Co., Ltd. Class A	900	2,093	0.01%
Yotrio Group Co., Ltd. Class A	500	162	0.00%	Zhejiang Dahua Technology Co., Ltd. Class A	1,700	3,600	0.01%
Youdao, Inc. ADR	147	576	0.00%	Zhejiang Daily Digital Culture Group Co., Ltd. Class A	300	362	0.00%
Youngor Fashion Co., Ltd. Class A	1,700	1,658	0.01%	Zhejiang Dingli Machinery Co., Ltd. Class A	200	1,655	0.01%
Youngy Co., Ltd. Class A	100	411	0.00%	Zhejiang Dun'An Artificial Environment Co., Ltd. Class A	300	404	0.00%
Youzu Interactive Co., Ltd. Class A	100	104	0.00%	Zhejiang Expressway Co., Ltd. Class H	10,280	6,939	0.02%
YTO Express Group Co., Ltd. Class A	1,200	2,572	0.01%	Zhejiang Garden Biopharmaceutical Co., Ltd. Class A	100	196	0.00%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	600	808	0.00%	Zhejiang Hailiang Co., Ltd. Class A	500	547	0.00%
Yuexiu Property Co., Ltd.	10,500	6,859	0.02%	Zhejiang Hailide New Material Co., Ltd. Class A	300	157	0.00%
Yuexiu REIT	16,403	1,996	0.01%	Zhejiang HangKe Technology, Inc. Co. Class A	280	669	0.00%
Yuexiu Transport Infrastructure Ltd.	4,000	2,080	0.01%	Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	300	210	0.00%
Yueyang Forest & Paper Co., Ltd. Class A	1,200	603	0.00%	Zhejiang Hisun Pharmaceutical Co., Ltd. Class A	900	865	0.00%
Yum China Holdings, Inc.	2,500	77,298	0.19%	Zhejiang Huace Film & Television Co., Ltd. Class A	900	757	0.00%
Yunda Holding Co., Ltd. Class A	300	318	0.00%	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	1,000	2,335	0.01%
Yunnan Aluminium Co., Ltd. Class A	1,600	2,961	0.01%	Zhejiang Huatie Emergency Equipment Science & Technology Co., Ltd. Class A	1,600	1,197	0.00%
Yunnan Baiyao Group Co., Ltd. Class A	800	5,605	0.01%	Zhejiang Huatong Meat Products Co., Ltd. Class A	300	682	0.00%
Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	300	1,986	0.01%	Zhejiang Huayou Cobalt Co., Ltd. Class A	900	2,728	0.01%
Yunnan Chihong Z, Inc. & Germanium Co., Ltd. Class A	2,100	1,536	0.00%	Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A	400	391	0.00%
Yunnan Copper Co., Ltd. Class A	1,100	1,877	0.01%				
Yunnan Energy Investment Co., Ltd. Class A	300	497	0.00%				
Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	100	149	0.00%				
Yunnan Tin Co., Ltd. Class A	800	1,697	0.01%				
Yunnan Yuntianhua Co., Ltd. Class A	800	2,128	0.01%				
Yusys Technologies Co., Ltd. Class A	200	304	0.00%				
Yutong Bus Co., Ltd. Class A	900	3,180	0.01%				
Zai Lab Ltd.	6,190	10,624	0.03%				
Zangge Mining Co., Ltd. Class A	500	1,648	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A	100	279	0.00%	Zhejiang Weixing Industrial Development Co., Ltd. Class A	300	516	0.00%
Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	100	275	0.00%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	900	1,901	0.01%
Zhejiang Jinggong Integration Technology Co., Ltd. Class A	500	919	0.00%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	200	554	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	600	2,361	0.01%	Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	200	313	0.00%
Zhejiang Jingu Co., Ltd. Class A	200	120	0.00%	Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	300	312	0.00%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	200	287	0.00%	Zhejiang Yasha Decoration Co., Ltd. Class A	300	134	0.00%
Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	1,400	650	0.00%	Zhejiang Yinlun Machinery Co., Ltd. Class A	400	954	0.00%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	200	376	0.00%	Zhejiang Yonggui Electric Equipment Co., Ltd. Class A	300	608	0.00%
Zhejiang Juhua Co., Ltd. Class A	1,100	3,636	0.01%	Zhejiang Yongtai Technology Co., Ltd. Class A	200	214	0.00%
Zhejiang Leapmotor Technology Co., Ltd.	4,400	15,104	0.04%	Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	700	1,419	0.00%
Zhejiang Longsheng Group Co., Ltd. Class A	2,100	2,471	0.01%	Zheshang Securities Co., Ltd. Class A	1,000	1,468	0.00%
Zhejiang Medicine Co., Ltd. Class A	200	301	0.00%	Zhewen Interactive Group Co., Ltd. Class A	1,300	748	0.00%
Zhejiang Meida Industrial Co., Ltd. Class A	100	111	0.00%	Zhihu, Inc. ADR	545	1,488	0.00%
Zhejiang Narada Power Source Co., Ltd. Class A	200	227	0.00%	ZhongAn Online P&C Insurance Co., Ltd. Class H	4,800	8,349	0.02%
Zhejiang NHU Co., Ltd. Class A	1,700	4,471	0.01%	Zhongji Innolight Co., Ltd. Class A	420	7,932	0.02%
Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	1,100	503	0.00%	Zhongjin Gold Corp., Ltd. Class A	2,200	4,460	0.01%
Zhejiang Orient Gene Biotech Co., Ltd. Class A	98	364	0.00%	Zhongmin Energy Co., Ltd. Class A	1,600	1,056	0.00%
Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	100	216	0.00%	Zhongnongfa Seed Industry Group Co., Ltd. Class A	800	613	0.00%
Zhejiang Runtu Co., Ltd. Class A	600	446	0.00%	Zhongshan Broad Ocean Motor Co., Ltd. Class A	1,300	842	0.00%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	1,200	3,136	0.01%	Zhongshan Public Utilities Group Co., Ltd. Class A	600	593	0.00%
Zhejiang Sanmei Chemical Industry Co., Ltd. Class A	220	1,179	0.00%	Zhongsheng Group Holdings Ltd.	4,000	5,851	0.02%
Zhejiang Semir Garment Co., Ltd. Class A	200	159	0.00%	Zhongtai Securities Co., Ltd. Class A	900	699	0.00%
Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co., Ltd. Class A	1,200	776	0.00%	Zhongtian Group Co., Ltd.	1,400	—	0.00%
Zhejiang Shuanghuan Driveline Co., Ltd. Class A	400	1,206	0.00%	Zhongtong Bus Co., Ltd. Class A	400	576	0.00%
Zhejiang Starry Pharmaceutical Co., Ltd. Class A	100	131	0.00%	Zhongyuan Environment-Protection Co., Ltd. Class A	800	862	0.00%
Zhejiang Supor Co., Ltd. Class A	200	1,372	0.00%	Zhou Hei Ya International Holdings Co., Ltd.	5,500	1,219	0.00%
Zhejiang Tiantie Industry Co., Ltd. Class A	200	111	0.00%	Zhuhai Aerospace Microchips Science & Technology Co., Ltd. Class A	500	624	0.00%
Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	100	244	0.00%	Zhuhai CosMX Battery Co., Ltd. Class A	637	1,300	0.00%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	1,000	1,813	0.01%	Zhuhai Huafa Properties Co., Ltd. Class A	1,400	1,246	0.00%
Zhejiang Wanliyang Co., Ltd. Class A	300	201	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	200	1,353	0.00%
Zhejiang Wanma Co., Ltd. Class A	200	196	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	3,400	13,413	0.03%
Zhejiang Weiming Environment Protection Co., Ltd. Class A	200	564	0.00%	Zhuzhou Hongda Electronics Corp., Ltd. Class A	100	312	0.00%
				Zhuzhou Kibing Group Co., Ltd. Class A	1,500	1,325	0.00%
				Zhuzhou Times New Material Technology Co., Ltd. Class A	600	830	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zibo Qixiang Tengda Chemical Co., Ltd. Class A	1,100	844	0.00%	Richter Gedeon Nyrt	923	23,996	0.06%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	3,500	3,682	0.01%			<b>104,438</b>	<b>0.25%</b>
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	9,400	6,080	0.02%	<b>Iceland 0.12% (30 June 2023: 0.12%)</b>			
Zotye Automobile Co., Ltd. Class A	1,200	232	0.00%	Alvotech SA	531	6,229	0.02%
ZTE Corp. Class A	1,800	6,896	0.02%	Arion Banki HF	9,527	8,674	0.02%
ZTE Corp. Class H	4,800	10,624	0.03%	Eimskipafelag Islands hf	651	1,555	0.00%
ZWSOFT Co., Ltd. Guangzhou Class A	21	209	0.00%	Festi hf	1,932	2,837	0.01%
		<b>10,099,940</b>	<b>24.12%</b>	Hagar hf	6,406	3,758	0.01%
<b>Colombia 0.06% (30 June 2023: 0.14%)</b>				Icelandair Group HF	190,867	1,283	0.00%
Bancolombia SA	41	349	0.00%	Islandsbanki HF	7,008	4,842	0.01%
Bancolombia SA - Preference Shares	2,899	23,841	0.06%	Kvika banki hf	30,555	3,134	0.01%
		<b>24,190</b>	<b>0.06%</b>	Marel HF	3,557	12,724	0.03%
<b>Czech Republic 0.06% (30 June 2023: 0.06%)</b>				Reitir fasteignafelag hf	5,588	3,358	0.01%
Komerčni Banka A.S.	475	15,905	0.04%	Siminn HF	13,398	899	0.00%
Moneta Money Bank A.S.	2,117	9,259	0.02%	Sjova-Almennar Tryggingar hf	5,299	1,411	0.00%
		<b>25,164</b>	<b>0.06%</b>	Vatryggingafelag Islands Hf	11,811	1,267	0.00%
<b>Egypt 0.09% (30 June 2023: 0.10%)</b>						<b>51,971</b>	<b>0.12%</b>
Commercial International Bank - Egypt (CIB)	14,768	23,798	0.06%	<b>India 20.85% (30 June 2023: 15.62%)</b>			
EFG Holding SAE.	9,292	3,811	0.01%	360 ONE WAM Ltd.	1,204	14,152	0.03%
Fawry for Banking & Payment Technology Services SAE	12,864	1,741	0.00%	Aarti Industries Ltd.	1,346	11,077	0.03%
Madinet Masr For Housing & Development	2,987	241	0.00%	Aavas Financiers Ltd.	326	7,245	0.02%
Talaat Moustafa Group	6,574	7,787	0.02%	ACC Ltd.	534	16,772	0.04%
Telecom Egypt Co.	2,491	1,616	0.00%	Adani Green Energy Ltd.	2,731	58,584	0.14%
		<b>38,994</b>	<b>0.09%</b>	Adani Ports & Special Economic Zone Ltd.	4,747	84,144	0.20%
<b>Greece 0.50% (30 June 2023: 0.46%)</b>				Adani Wilmar Ltd.	978	3,895	0.01%
Aegean Airlines SA	251	3,142	0.01%	Aditya Birla Capital Ltd.	3,050	8,731	0.02%
Alpha Services & Holdings SA	14,158	23,117	0.06%	Aditya Birla Fashion & Retail Ltd.	2,749	10,291	0.02%
Autohellas Tourist & Trading SA	146	1,771	0.00%	Affle India Ltd.	337	5,430	0.01%
Cenergy Holdings SA	202	2,076	0.01%	AlA Engineering Ltd.	255	12,778	0.03%
Ellaktor SA	464	1,228	0.00%	Ajanta Pharma Ltd.	261	7,159	0.02%
Epsilon Net SA	133	1,711	0.00%	Akzo Nobel India Ltd.	67	2,278	0.01%
Eurobank Ergasias Services & Holdings SA	16,354	35,423	0.08%	Alembic Pharmaceuticals Ltd.	321	3,374	0.01%
Fourlis Holdings SA	241	1,002	0.00%	Alkem Laboratories Ltd.	335	20,052	0.05%
GEK TERNA SA	337	5,974	0.01%	Alkyl Amines Chemicals	76	1,947	0.00%
Hellenic Exchanges - Athens Stock Exchange SA	411	2,132	0.01%	Allcargo Logistics Ltd.	1,769	1,283	0.00%
Hellenic Telecommunications Organization SA	1,080	15,557	0.04%	Alok Industries Ltd.	8,513	2,850	0.01%
Holding Co. ADMIE IPTO SA	789	1,839	0.00%	Amara Raja Energy & Mobility Ltd.	878	17,512	0.04%
JUMBO SA	698	20,109	0.05%	Amber Enterprises India Ltd.	127	6,887	0.02%
LAMDA Development SA	582	4,204	0.01%	Anand Rathi Wealth Ltd.	109	5,108	0.01%
National Bank of Greece SA	4,808	40,111	0.10%	Angel One Ltd.	375	11,701	0.03%
Optima bank SA	420	5,411	0.01%	APL Apollo Tubes Ltd.	1,270	23,687	0.06%
Piraeus Financial Holdings SA	6,592	24,063	0.06%	Apollo Hospitals Enterprise Ltd.	641	47,549	0.11%
Piraeus Port Authority SA	48	1,286	0.00%	Apollo Tyres Ltd.	2,392	15,545	0.04%
Quest Holdings SA	134	761	0.00%	Aptus Value Housing Finance India Ltd.	1,176	4,653	0.01%
Sarantis SA	174	2,014	0.01%	Archean Chemical Industries Ltd.	321	2,575	0.01%
Terna Energy SA	342	7,144	0.02%	Arvind Ltd.	985	4,371	0.01%
Titan Cement International SA	253	7,931	0.02%	Asahi India Glass Ltd.	667	5,367	0.01%
Viohalco SA	231	1,409	0.00%	Ashok Leyland Ltd.	9,065	26,296	0.06%
		<b>209,415</b>	<b>0.50%</b>	Asian Paints Ltd.	2,940	102,847	0.25%
<b>Hungary 0.25% (30 June 2023: 0.22%)</b>				Aster DM Healthcare Ltd.	1,796	7,466	0.02%
Magyar Telekom Telecommunications plc ADR	2,309	6,542	0.01%	Astral Ltd.	758	21,642	0.05%
OTP Bank Nyrt	1,486	73,900	0.18%	AstraZeneca Pharma India Ltd.	43	3,223	0.01%
				Atul Ltd.	106	8,237	0.02%
				AU Small Finance Bank Ltd.	2,403	19,367	0.05%
				Aurobindo Pharma Ltd.	1,723	24,952	0.06%
				Avenue Supermarts Ltd.	972	54,980	0.13%
				Axis Bank Ltd.	14,825	224,942	0.54%
				Bajaj Auto Ltd.	433	49,338	0.12%
				Bajaj Consumer Care Ltd.	591	1,871	0.00%
				Bajaj Electricals Ltd.	316	4,004	0.01%
				Bajaj Finance Ltd.	1,622	138,407	0.33%
				Bajaj Finserv Ltd.	2,452	46,699	0.11%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bajaj Holdings & Investment Ltd.	175	17,914	0.04%	DCB Bank Ltd.	879	1,455	0.00%
Balaji Amines Ltd.	94	2,581	0.01%	DCM Shriram Ltd.	313	3,773	0.01%
Balkrishna Industries Ltd.	511	19,787	0.05%	Deepak Fertilisers & Petrochemicals Corp., Ltd.	503	4,085	0.01%
Balrampur Chini Mills Ltd.	738	3,803	0.01%	Deepak Nitrite Ltd.	442	13,262	0.03%
Bandhan Bank Ltd.	5,207	12,725	0.03%	Delhivery Ltd.	3,514	16,863	0.04%
Bank of Baroda	6,570	21,698	0.05%	Devyani International Ltd.	2,834	5,598	0.01%
Bank of India	5,597	8,089	0.02%	Dhani Services Ltd.	2,988	1,791	0.00%
Bank of Maharashtra	6,214	4,830	0.01%	Divi's Laboratories Ltd.	822	45,310	0.11%
BASF India Ltd.	67	4,085	0.01%	Dixon Technologies India Ltd.	230	33,019	0.08%
Bata India Ltd.	472	8,568	0.02%	DLF Ltd.	4,000	39,562	0.09%
Bayer CropScience Ltd.	79	6,359	0.01%	Dr Lal PathLabs Ltd.	219	7,303	0.02%
Berger Paints India Ltd.	1,970	11,912	0.03%	Dr Reddy's Laboratories Ltd.	777	59,657	0.14%
Bharti Airtel Ltd.	15,874	274,896	0.66%	eClerx Services Ltd.	139	4,032	0.01%
Bharti Airtel Ltd. (XNSE)	3,341	41,785	0.10%	Edelweiss Financial Services Ltd.	3,932	3,074	0.01%
Biocon Ltd.	3,060	12,884	0.03%	Eicher Motors Ltd.	905	50,715	0.12%
Birla Corp., Ltd.	148	2,835	0.01%	EID Parry India Ltd.	691	6,329	0.01%
Birlasoft Ltd.	998	8,262	0.02%	EIH Ltd.	1,348	6,940	0.02%
BLS International Services Ltd.	827	3,477	0.01%	Elecon Engineering Co., Ltd.	300	4,756	0.01%
Blue Dart Express Ltd.	42	4,015	0.01%	Electrosteel Castings Ltd.	2,095	4,357	0.01%
Blue Star Ltd.	793	15,544	0.04%	Elgi Equipments Ltd.	1,402	12,079	0.03%
Bombay Burmah Trading Co.	158	3,838	0.01%	Emami Ltd.	1,313	10,854	0.03%
Borosil Renewables Ltd.	339	2,049	0.00%	Embassy Office Parks REIT	5,638	24,024	0.06%
Bosch Ltd.	56	22,890	0.05%	Endurance Technologies Ltd.	208	6,680	0.02%
Brigade Enterprises Ltd.	807	13,049	0.03%	EPL Ltd.	945	2,244	0.01%
Brightcom Group Ltd.	9,668	1,088	0.00%	Equitas Small Finance Bank Ltd.	3,393	3,953	0.01%
Britannia Industries Ltd.	776	50,955	0.12%	Escorts Kubota Ltd.	210	10,442	0.02%
BSE Ltd.	437	13,534	0.03%	Exide Industries Ltd.	2,980	20,173	0.05%
Campus Activewear Ltd.	672	2,350	0.01%	Federal Bank Ltd.	11,541	24,532	0.06%
Can Finance Homes Ltd.	652	7,156	0.02%	Fine Organic Industries Ltd.	58	3,401	0.01%
Canara Bank	11,905	17,056	0.04%	Finolex Cables Ltd.	509	9,519	0.02%
Capri Global Capital Ltd.	1,153	2,976	0.01%	Finolex Industries Ltd.	1,920	7,493	0.02%
Carborundum Universal Ltd.	720	14,417	0.03%	Firstsource Solutions Ltd.	1,846	4,648	0.01%
Care Ratings Ltd.	179	2,282	0.01%	Fortis Healthcare Ltd.	3,077	17,540	0.04%
CCL Products India Ltd.	490	3,473	0.01%	FSN E-Commerce Ventures Ltd.	8,981	19,003	0.05%
Ceat Ltd.	140	4,738	0.01%	Galaxy Surfactants Ltd.	60	1,975	0.00%
Central Depository Services India Ltd.	319	9,132	0.02%	Garware Technical Fibres Ltd.	57	2,629	0.01%
Century Plyboards India Ltd.	423	3,873	0.01%	Gateway Distriparks Ltd.	2,178	2,678	0.01%
Century Textiles & Industries Ltd.	331	9,191	0.02%	General Insurance Corp. of India	644	2,925	0.01%
Cera Sanitaryware Ltd.	35	3,645	0.01%	GlaxoSmithKline Pharmaceuticals Ltd.	267	8,488	0.02%
CG Power & Industrial Solutions Ltd.	4,129	34,894	0.08%	Glenmark Pharmaceuticals Ltd.	970	14,314	0.03%
Chalet Hotels Ltd.	408	3,931	0.01%	Global Health Ltd.	472	7,405	0.02%
Chambal Fertilisers & Chemicals Ltd.	1,028	6,248	0.01%	GMM Pfaudler Ltd.	181	2,864	0.01%
Chemplast Sanmar Ltd.	388	2,482	0.01%	GMR Airports Infrastructure Ltd.	15,946	18,467	0.04%
Cholamandalam Financial Holdings Ltd.	601	10,476	0.02%	Godawari Power & Ispat Ltd.	355	4,530	0.01%
Cholamandalam Investment & Finance Co., Ltd.	2,665	45,494	0.11%	Godrej Agrovet Ltd.	281	2,276	0.01%
CIE Automotive India Ltd.	833	5,717	0.01%	Godrej Consumer Products Ltd.	2,350	38,774	0.09%
Cipla Ltd.	3,458	61,407	0.15%	Godrej Industries Ltd.	428	4,393	0.01%
City Union Bank Ltd.	2,408	4,825	0.01%	Gokaldas Exports Ltd.	407	4,588	0.01%
Clean Science & Technology Ltd.	183	3,140	0.01%	Granules India Ltd.	829	4,899	0.01%
CMS Info Systems Ltd.	1,026	6,073	0.01%	Graphite India Ltd.	423	2,848	0.01%
Coforge Ltd.	416	27,233	0.06%	Grasim Industries Ltd.	2,500	80,061	0.19%
Colgate-Palmolive India Ltd.	848	28,913	0.07%	Great Eastern Shipping Co., Ltd.	664	9,754	0.02%
Computer Age Management Services Ltd.	293	12,694	0.03%	Grindwell Norton Ltd.	293	9,605	0.02%
Coromandel International Ltd.	809	15,531	0.04%	Gujarat Fluorochemicals Ltd.	260	9,954	0.02%
Craftsman Automation Ltd.	62	4,120	0.01%	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	655	5,581	0.01%
CreditAccess Grameen Ltd.	325	5,153	0.01%	Gujarat Pipavav Port Ltd.	1,796	4,506	0.01%
CRISIL Ltd.	107	5,456	0.01%	Gujarat State Fertilizers & Chemicals Ltd.	1,404	4,081	0.01%
Crompton Greaves Consumer Electricals Ltd.	4,065	19,758	0.05%	Happiest Minds Technologies Ltd.	468	4,587	0.01%
Dabur India Ltd.	3,763	27,108	0.06%	Havells India Ltd.	1,543	33,722	0.08%
Dalmia Bharat Ltd.	539	11,722	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HCL Technologies Ltd.	6,835	119,639	0.29%	Kalpataru Projects International Ltd.	606	8,544	0.02%
HDFC Asset Management Co., Ltd.	658	31,511	0.08%	Kalyan Jewellers India Ltd.	2,511	15,091	0.04%
HDFC Bank Ltd.	36,507	737,167	1.76%	Kansai Nerolac Paints Ltd.	1,298	4,204	0.01%
HDFC Life Insurance Co., Ltd.	6,416	45,784	0.11%	Karnataka Bank Ltd.	1,227	3,296	0.01%
Hero MotoCorp Ltd.	850	56,875	0.14%	Karur Vysya Bank Ltd.	2,750	6,818	0.02%
Himadri Speciality Chemical Ltd.	1,563	7,389	0.02%	Kaveri Seed Co., Ltd.	126	1,412	0.00%
Hindustan Copper Ltd.	1,567	5,989	0.01%	Kaynes Technology India Ltd.	171	7,902	0.02%
Hindustan Unilever Ltd.	5,740	170,233	0.41%	KEC International Ltd.	762	8,105	0.02%
Hindustan Zinc Ltd.	1,524	12,239	0.03%	KEI Industries Ltd.	366	19,400	0.05%
Hitachi Energy India Ltd.	69	10,684	0.03%	KNR Constructions Ltd.	861	3,600	0.01%
Housing & Urban Development Corp., Ltd.	3,304	11,142	0.03%	Kotak Mahindra Bank Ltd.	3,234	69,906	0.17%
ICICI Bank Ltd.	20,505	294,982	0.70%	KPIT Technologies Ltd.	1,070	20,977	0.05%
ICICI Lombard General Insurance Co., Ltd.	1,564	33,564	0.08%	KPR Mill Ltd.	490	5,184	0.01%
ICICI Prudential Life Insurance Co., Ltd.	2,461	17,876	0.04%	KRBL Ltd.	516	1,755	0.00%
ICICI Securities Ltd.	459	4,170	0.01%	Krishna Institute of Medical Sciences Ltd.	335	8,374	0.02%
IDBI Bank Ltd.	3,968	3,996	0.01%	Lakshmi Machine Works Ltd.	35	7,145	0.02%
IDFC First Bank Ltd.	22,178	21,852	0.05%	Laurus Labs Ltd.	2,597	13,222	0.03%
IDFC Ltd.	8,695	12,738	0.03%	Lemon Tree Hotels Ltd.	3,996	6,908	0.02%
IFCI Ltd.	4,255	3,142	0.01%	LIC Housing Finance Ltd.	1,912	18,270	0.04%
IIFL Finance Ltd.	2,099	13,029	0.03%	Linde India Ltd.	134	13,336	0.03%
Indiabulls Housing Finance Ltd.	3,249	6,488	0.02%	Lupin Ltd.	1,540	29,943	0.07%
Indiabulls Real Estate Ltd.	2,931	5,099	0.01%	Macrotech Developers Ltd.	1,685	30,382	0.07%
IndiaMart InterMesh Ltd.	185	5,948	0.01%	Maharashtra Seamless Ltd.	221	1,738	0.00%
Indian Bank	1,771	11,585	0.03%	Mahindra & Mahindra Financial Services Ltd.	3,984	14,362	0.03%
Indian Energy Exchange Ltd.	2,923	6,329	0.01%	Mahindra Lifespace Developers Ltd.	514	3,678	0.01%
Indian Hotels Co., Ltd. Class A	5,337	40,005	0.10%	Manappuram Finance Ltd.	3,680	9,175	0.02%
Indian Railway Catering & Tourism Corp., Ltd.	1,942	23,039	0.05%	Mankind Pharma Ltd.	590	15,065	0.04%
Indian Railway Finance Corp., Ltd.	11,601	24,181	0.06%	Marico Ltd.	3,391	24,928	0.06%
Indus Towers Ltd.	8,548	38,472	0.09%	Maruti Suzuki India Ltd.	890	128,438	0.31%
Infibeam Avenues Ltd.	10,655	3,944	0.01%	Mastek Ltd.	113	3,694	0.01%
Info Edge India Ltd.	498	40,526	0.10%	Max Financial Services Ltd.	1,578	18,388	0.04%
Infosys Ltd.	22,731	427,088	1.02%	Max Healthcare Institute Ltd.	4,258	48,032	0.11%
Inox Wind Ltd.	2,281	3,880	0.01%	Medplus Health Services Ltd.	445	3,642	0.01%
Intellect Design Arena Ltd.	610	7,813	0.02%	Metro Brands Ltd.	183	2,696	0.01%
InterGlobe Aviation Ltd.	1,062	53,850	0.13%	Metropolis Healthcare Ltd.	176	4,175	0.01%
ION Exchange India Ltd.	512	3,527	0.01%	Motherson Sumi Wiring India Ltd.	11,270	10,178	0.02%
Ipc Laboratories Ltd.	892	12,084	0.03%	Motilal Oswal Financial Services Ltd.	920	6,780	0.02%
IRB Infrastructure Developers Ltd.	7,958	6,191	0.01%	Mphasis Ltd.	703	20,710	0.05%
IRB InvIT Fund	3,657	2,869	0.01%	MRF Ltd.	18	27,945	0.07%
IRCON International Ltd.	1,692	5,471	0.01%	Multi Commodity Exchange of India Ltd.	165	7,764	0.02%
Jai Balaji Industries Ltd.	407	4,262	0.01%	Muthoot Finance Ltd.	683	14,709	0.03%
Jammu & Kashmir Bank Ltd.	2,501	3,431	0.01%	Narayana Hrudayalaya Ltd.	455	6,574	0.02%
JB Chemicals & Pharmaceuticals Ltd.	452	9,511	0.02%	Natco Pharma Ltd.	539	7,542	0.02%
JBM Auto Ltd.	261	6,421	0.02%	National Aluminium Co., Ltd.	5,903	13,246	0.03%
Jindal Saw Ltd.	734	4,787	0.01%	Navin Fluorine International Ltd.	215	9,216	0.02%
Jio Financial Services Ltd.	20,506	88,073	0.21%	Nazara Technologies Ltd.	308	3,210	0.01%
JK Cement Ltd.	270	14,211	0.03%	NBCC India Ltd.	3,874	7,292	0.02%
JK Lakshmi Cement Ltd.	402	4,261	0.01%	NCC Ltd.	2,802	10,633	0.03%
JK Paper Ltd.	421	2,737	0.01%	Nestle India Ltd.	2,317	70,900	0.17%
JK Tyre & Industries Ltd.	823	4,241	0.01%	Neuland Laboratories Ltd.	57	5,116	0.01%
JM Financial Ltd.	2,952	3,100	0.01%	New India Assurance Co., Ltd.	1,456	4,137	0.01%
JSW Infrastructure Ltd.	1,562	6,152	0.01%	Newgen Software Technologies Ltd.	416	4,848	0.01%
Jubilant Foodworks Ltd.	2,405	16,245	0.04%	Nexus Select Trust REIT	2,726	4,594	0.01%
Jubilant Ingrevia Ltd.	534	3,323	0.01%	NHPC Ltd.	19,426	23,459	0.06%
Jubilant Pharmova Ltd. Class A	524	4,649	0.01%	NIIT Learning Systems Ltd.	499	2,664	0.01%
Jupiter Wagons Ltd.	811	6,703	0.02%	NIIT Ltd.	369	454	0.00%
Just Dial Ltd.	164	2,021	0.00%	Nippon Life India Asset Management Ltd.	1,083	8,370	0.02%
Jyothy Labs Ltd.	925	4,788	0.01%	NMDC Ltd.	7,439	21,950	0.05%
Kajaria Ceramics Ltd.	526	8,882	0.02%	NMDC Steel Ltd.	7,110	4,835	0.01%
				NOCIL Ltd.	675	2,233	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nuvama Wealth Management Ltd.	63	3,744	0.01%	State Bank of India	11,572	117,812	0.28%
Nuvoco Vistas Corp., Ltd.	615	2,678	0.01%	Sterlite Technologies Ltd.	1,731	2,842	0.01%
Oberoi Realty Ltd.	742	15,712	0.04%	Strides Pharma Science Ltd.	388	4,415	0.01%
Olectra Greentech Ltd.	241	5,142	0.01%	Sumitomo Chemical India Ltd.	817	4,703	0.01%
One 97 Communications Ltd.	2,324	11,197	0.03%	Sun Pharma Advanced Research Co., Ltd.	219	631	0.00%
Oracle Financial Services Software Ltd.	149	17,658	0.04%	Sun Pharmaceutical Industries Ltd.	7,013	127,906	0.31%
Orient Electric Ltd.	755	2,447	0.01%	Sun TV Network Ltd.	581	5,241	0.01%
Page Industries Ltd.	39	18,287	0.04%	Sundaram Finance Ltd.	441	24,813	0.06%
Patanjali Foods Ltd.	628	11,985	0.03%	Sundram Fasteners Ltd.	690	11,196	0.03%
PB Fintech Ltd.	2,009	33,663	0.08%	Supreme Industries Ltd.	414	29,570	0.07%
Persistent Systems Ltd.	654	33,265	0.08%	Supreme Petrochem Ltd.	398	3,652	0.01%
Pfizer Ltd.	77	4,182	0.01%	Suven Pharmaceuticals Ltd.	593	5,718	0.01%
Phoenix Mills Ltd.	609	26,206	0.06%	Suzlon Energy Ltd.	76,837	48,708	0.12%
PI Industries Ltd.	514	23,415	0.06%	Swan Energy Ltd.	919	6,468	0.02%
Pidilite Industries Ltd.	980	37,125	0.09%	Symphony Ltd.	120	1,691	0.00%
Piramal Enterprises Ltd.	740	8,226	0.02%	Syngene International Ltd.	1,086	9,247	0.02%
Piramal Pharma Ltd.	3,576	6,743	0.02%	Syrma SGS Technology Ltd.	329	1,961	0.00%
PNB Housing Finance Ltd.	632	5,948	0.01%	Tamilnad Mercantile Bank Ltd.	630	3,561	0.01%
PNC Infratech Ltd.	805	4,648	0.01%	Tanla Platforms Ltd.	451	5,093	0.01%
Poly Medicare Ltd.	276	6,390	0.01%	Tata Chemicals Ltd.	1,069	14,141	0.03%
Polyplex Corp., Ltd.	194	2,333	0.01%	Tata Communications Ltd.	734	16,323	0.04%
Poonawalla Fincorp Ltd.	1,823	8,944	0.02%	Tata Consumer Products Ltd.	4,073	53,604	0.13%
Power Finance Corp., Ltd.	9,436	54,893	0.13%	Tata Elxsi Ltd.	224	18,808	0.04%
Power Grid Corp. of India Ltd.	27,086	107,499	0.26%	Tata Technologies Ltd.	486	5,956	0.01%
Prestige Estates Projects Ltd.	820	18,611	0.04%	Tata Teleservices Maharashtra Ltd.	3,279	3,057	0.01%
Procter & Gamble Health Ltd.	47	2,846	0.01%	TeamLease Services Ltd.	60	2,128	0.00%
PTC India Ltd.	1,517	3,748	0.01%	Tejas Networks Ltd.	448	7,592	0.02%
Punjab National Bank	13,956	20,629	0.05%	Thermax Ltd.	207	13,283	0.03%
PVR Inox Ltd.	464	7,942	0.02%	Titan Co., Ltd.	2,643	107,897	0.26%
Quess Corp., Ltd.	377	2,721	0.01%	Torrent Pharmaceuticals Ltd.	629	21,055	0.05%
Rail Vikas Nigam Ltd.	3,734	18,655	0.04%	Trent Ltd.	1,171	76,953	0.18%
Rain Industries Ltd.	1,089	2,100	0.00%	Trident Ltd.	7,380	3,370	0.01%
Rainbow Children's Medicare Ltd.	321	4,796	0.01%	Triveni Turbine Ltd.	900	6,697	0.02%
Rajesh Exports Ltd.	831	2,811	0.01%	TTK Prestige Ltd.	323	3,048	0.01%
Rallis India Ltd.	761	2,846	0.01%	Tube Investments of India Ltd.	562	28,706	0.07%
Ramkrishna Forgings Ltd.	632	6,745	0.02%	TV18 Broadcast Ltd.	2,487	1,228	0.00%
Raymond Ltd.	227	7,957	0.02%	TVS Holdings Ltd.	35	5,558	0.01%
RBL Bank Ltd.	2,803	8,840	0.02%	TVS Motor Co., Ltd.	1,518	43,050	0.10%
REC Ltd.	8,107	51,080	0.12%	UltraTech Cement Ltd.	740	103,544	0.25%
Redington Ltd.	3,688	9,474	0.02%	Union Bank of India Ltd.	9,931	16,279	0.04%
Relaxo Footwears Ltd.	509	5,050	0.01%	UNO Minda Ltd.	1,101	14,419	0.03%
Restaurant Brands Asia Ltd.	3,088	3,680	0.01%	UPL Ltd.	3,544	24,261	0.06%
Rhi Magnesia India Ltd.	488	3,729	0.01%	Usha Martin Ltd.	963	4,479	0.01%
Route Mobile Ltd.	134	2,930	0.01%	UTI Asset Management Co., Ltd.	568	6,815	0.02%
Safari Industries India Ltd.	148	3,618	0.01%	Vaibhav Global Ltd.	281	1,040	0.00%
Samvardhana Motherson International Ltd.	17,325	39,540	0.09%	Vakrangee Ltd.	4,241	1,153	0.00%
Sapphire Foods India Ltd.	250	4,699	0.01%	Vardhman Textiles Ltd.	695	4,004	0.01%
Saregama India Ltd.	474	3,157	0.01%	Varun Beverages Ltd.	3,020	59,015	0.14%
SBI Cards & Payment Services Ltd.	1,916	16,649	0.04%	Vedant Fashions Ltd.	420	5,297	0.01%
SBI Life Insurance Co., Ltd.	2,726	48,773	0.12%	V-Guard Industries Ltd.	1,113	5,754	0.01%
Schaeffler India Ltd.	262	14,894	0.04%	Vinati Organics Ltd.	184	4,188	0.01%
Sheela Foam Ltd.	253	2,776	0.01%	VIP Industries Ltd.	534	3,106	0.01%
Shriram Finance Ltd.	1,805	63,022	0.15%	V-Mart Retail Ltd.	68	2,383	0.01%
SJVN Ltd.	4,455	7,032	0.02%	Vodafone Idea Ltd.	136,377	29,258	0.07%
SKF India Ltd.	156	12,099	0.03%	Voltamp Transformers Ltd.	41	5,410	0.01%
Sobha Ltd.	309	7,251	0.02%	Voltas Ltd.	1,502	26,518	0.06%
Sobha Ltd. - Rights Issue 8/7/2024	35	124	0.00%	Welspun Corp., Ltd.	884	5,821	0.01%
Sona Blw Precision Forgings Ltd.	2,234	17,173	0.04%	Welspun Living Ltd.	2,140	3,943	0.01%
Sonata Software Ltd.	1,310	9,307	0.02%	Westlife Foodworld Ltd.	464	4,673	0.01%
South Indian Bank Ltd.	7,803	2,521	0.01%	Whirlpool of India Ltd.	418	10,017	0.02%
SRF Ltd.	931	27,198	0.06%	Wipro Ltd.	9,084	56,086	0.13%
Star Health & Allied Insurance Co., Ltd.	1,442	9,661	0.02%	Yes Bank Ltd.	129,726	36,855	0.09%
				Zee Entertainment Enterprises Ltd.	5,279	9,609	0.02%
				Zensar Technologies Ltd.	699	6,265	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
ZF Commercial Vehicle Control Systems India Ltd.	40	7,460	0.02%	Mitra Keluarga Karyasehat Tbk PT	34,600	6,381	0.01%
Zomato Ltd.	44,434	106,871	0.26%	Pakuwon Jati Tbk PT	151,300	3,382	0.01%
Zydu Lifesciences Ltd.	1,643	21,160	0.05%	Panin Financial Tbk PT	96,000	1,794	0.00%
Zydu Wellnes Ltd.	167	3,577	0.01%	Sarana Menara Nusantara Tbk PT	114,600	5,144	0.01%
		<b>8,729,042</b>	<b>20.85%</b>	Smartfren Telecom Tbk PT	1,016,300	2,358	0.01%
<b>Indonesia 1.99% (30 June 2023: 2.48%)</b>				Sumber Alfaria Trijaya Tbk PT	123,200	20,690	0.05%
Alam Sutera Realty Tbk PT	63,700	490	0.00%	Summarecon Agung Tbk PT	89,400	2,730	0.01%
Amman Mineral Internasional PT	80,800	54,278	0.13%	Surya Citra Media Tbk PT	78,800	683	0.00%
Aspirasi Hidup Indonesia Tbk PT	44,900	2,344	0.01%	Telkom Indonesia Persero Tbk PT	297,500	56,866	0.14%
Astra Agro Lestari Tbk PT	4,400	1,451	0.00%	Tower Bersama Infrastructure Tbk PT	27,070	3,133	0.01%
Avia Avian Tbk PT	76,400	2,403	0.01%	Trimegah Bangun Persada Tbk PT	52,300	3,226	0.01%
Bank BTPN Syariah Tbk PT	22,600	1,580	0.00%	Unilever Indonesia Tbk PT	37,600	6,934	0.02%
Bank Central Asia Tbk PT	359,100	217,653	0.52%	Vale Indonesia Tbk PT	13,683	3,526	0.01%
Bank Danamon Indonesia Tbk PT	6,000	945	0.00%	Waskita Karya Persero Tbk PT	72,000	888	0.00%
Bank Mandiri Persero Tbk PT	287,600	108,015	0.26%	XL Axiata Tbk PT	25,329	3,341	0.01%
Bank Negara Indonesia Persero Tbk PT	97,200	27,661	0.07%			<b>833,161</b>	<b>1.99%</b>
Bank Neo Commerce Tbk PT	35,905	539	0.00%	<b>Kuwait 1.02% (30 June 2023: 1.17%)</b>			
Bank Pan Indonesia Tbk PT	24,000	1,678	0.00%	Agility Public Warehousing Co. KSC	9,965	8,934	0.02%
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	38,900	2,304	0.01%	Alimtiq Investment Group KSC	4,242	726	0.00%
Bank Rakyat Indonesia Persero Tbk PT	454,200	127,592	0.30%	Boubyan Bank KSCP	8,623	15,911	0.04%
Bank Raya Indonesia Tbk PT	24,400	337	0.00%	Boubyan Petrochemicals Co. KSCP	2,264	4,377	0.01%
Bank Syariah Indonesia Tbk PT	22,596	3,615	0.01%	Bursa Kuwait Securities Co. KPSC	587	3,890	0.01%
Bank Tabungan Negara Persero Tbk PT	27,348	2,113	0.00%	Burgan Bank SAK	8,436	5,033	0.01%
Barito Pacific Tbk PT	161,163	9,744	0.02%	Gulf Bank KSCP	14,218	13,210	0.03%
BFI Finance Indonesia Tbk PT	49,900	2,880	0.01%	Humansoft Holding Co. KSC	622	5,452	0.01%
Bukalapak.com PT Tbk	397,500	3,374	0.01%	Integrated Holding Co. KCSC	1,058	1,818	0.00%
Bumi Resources Minerals Tbk PT	644,400	5,746	0.01%	Jazeera Airways Co. KSCP	422	1,238	0.00%
Bumi Serpong Damai Tbk PT	64,000	3,733	0.01%	Kuwait Finance House KSCP	67,870	157,091	0.38%
Charoen Pokphand Indonesia Tbk PT	46,000	14,257	0.03%	Kuwait International Bank KSCP	5,313	3,083	0.01%
Ciputra Development Tbk PT	54,200	3,740	0.01%	Kuwait Projects Co. Holding KSCP	12,280	4,524	0.01%
Dayamitra Telekomunikasi PT	109,300	4,305	0.01%	Kuwait Telecommunications Co.	2,317	4,011	0.01%
Elang Mahkota Teknologi Tbk PT	168,800	4,000	0.01%	Mabane Co. KPSC	4,398	11,914	0.03%
Global Mediacom Tbk PT	52,700	702	0.00%	Mobile Telecommunications Co. KSCP	13,974	20,272	0.05%
GoTo Gojek Tokopedia Tbk PT Class A	6,958,900	21,249	0.05%	National Bank of Kuwait SAKP	50,918	143,085	0.34%
Indah Kiat Pulp & Paper Tbk PT	17,100	9,294	0.02%	National Industries Group Holding SAK	12,759	8,943	0.02%
Indocement Tunggal Prakarsa Tbk PT	8,400	3,719	0.01%	National Real Estate Co. KPSC	6,755	1,834	0.01%
Indofood CBP Sukses Makmur Tbk PT	14,400	9,058	0.02%	Salhia Real Estate Co. KSCP	2,721	3,681	0.01%
Indofood Sukses Makmur Tbk PT	29,100	10,796	0.03%	Warba Bank KSCP	10,989	6,305	0.02%
Indosat Tbk PT	7,800	5,097	0.01%			<b>425,332</b>	<b>1.02%</b>
Industri Jamu Dan Farmasi Sido Muncul Tbk PT	45,200	2,139	0.00%	<b>Malaysia 1.90% (30 June 2023: 1.79%)</b>			
Japfa Comfeed Indonesia Tbk PT	44,300	3,855	0.01%	Alliance Bank Malaysia Bhd	8,100	6,507	0.02%
Jasa Marga Persero Tbk PT	13,000	3,954	0.01%	AMMB Holdings Bhd	18,627	16,939	0.04%
Kalbe Farma Tbk PT	122,500	11,408	0.03%	Astro Malaysia Holdings Bhd	5,300	371	0.00%
Lippo Karawaci Tbk PT	100,600	350	0.00%	Axiata Group Bhd	28,900	15,989	0.04%
Map Aktif Adiperkasa PT	63,400	3,020	0.01%	Axis REIT	10,900	4,228	0.01%
Matahari Department Store Tbk PT	7,800	676	0.00%	Bank Islam Malaysia Bhd	6,700	3,536	0.01%
Mayora Indah Tbk PT	22,600	3,243	0.01%	Bermaz Auto Bhd	6,800	3,618	0.01%
Media Nusantara Citra Tbk PT	26,100	497	0.00%	Bursa Malaysia Bhd	3,500	6,558	0.02%
Merdeka Copper Gold Tbk PT	82,000	11,918	0.03%	Cahaya Mata Sarawak Bhd	7,300	2,151	0.00%
Mitra Adiperkasa Tbk PT	48,100	4,333	0.01%	CELCOMDIGI Bhd	24,900	19,424	0.05%
				Chin Hin Group Bhd	7,900	5,828	0.01%
				CIMB Group Holdings Bhd	54,000	77,838	0.19%
				CTOS Digital Bhd	11,700	3,671	0.01%
				D&O Green Technologies Bhd	3,800	2,948	0.01%
				FGV Holdings Bhd	2,700	733	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Fraser & Neave Holdings Bhd	1,000	6,737	0.02%	Corp. Inmobiliaria Vesta SAB de CV	5,600	16,761	0.04%
Frontken Corp. Bhd	8,100	7,658	0.02%	El Puerto de Liverpool SAB de CV	1,300	9,323	0.02%
Gamuda Bhd	16,100	22,456	0.05%	Fibra Uno Administracion SA de CV REIT	19,100	23,481	0.06%
Greotech Technology Bhd	2,700	3,005	0.01%	Fomento Economico Mexicano SAB de CV	11,800	127,018	0.30%
HAP Seng Consolidated Bhd	5,800	5,373	0.01%	Genomma Lab Internacional SAB de CV Class B	4,400	4,141	0.01%
Hartalega Holdings Bhd	10,800	7,509	0.02%	Gentera SAB de CV	6,500	8,062	0.02%
Hong Leong Bank Bhd	4,000	16,280	0.04%	Gruma SAB de CV Class B	1,180	21,540	0.05%
Hong Leong Financial Group Bhd	1,600	5,861	0.01%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	1,800	15,274	0.04%
IHH Healthcare Bhd	19,681	26,283	0.06%	Grupo Aeroportuario del Pacifico SAB de CV Class B	2,575	40,301	0.10%
Inari Amertron Bhd	19,900	15,608	0.04%	Grupo Aeroportuario del Sureste SAB de CV Class B	1,285	38,707	0.09%
IOI Corp. Bhd	19,000	14,902	0.04%	Grupo Bimbo SAB de CV	14,100	49,821	0.12%
IOI Properties Group Bhd	10,200	4,778	0.01%	Grupo Carso SAB de CV	2,900	19,945	0.05%
Kossan Rubber Industries Bhd	10,600	5,280	0.01%	Grupo Comercial Chedraui SA de CV	1,700	11,814	0.03%
KPJ Healthcare Bhd	14,300	5,850	0.01%	Grupo Elektra SAB de CV	400	23,193	0.05%
Kuala Lumpur Kepong Bhd	3,600	15,751	0.04%	Grupo Financiero Banorte SAB de CV Class O	18,800	146,571	0.35%
Lotte Chemical Titan Holding Bhd	3,900	1,009	0.00%	Grupo Financiero Inbursa SAB de CV Class O	13,000	30,905	0.07%
Malayan Banking Bhd	48,900	103,242	0.25%	Grupo Rotoplas SAB de CV	1,223	1,824	0.00%
Malaysia Airports Holdings Bhd	7,200	15,110	0.04%	Grupo Televisa SAB	16,400	8,969	0.02%
Malaysian Pacific Industries Bhd	500	4,178	0.01%	Grupo Traxion SAB de CV Class A	2,300	3,425	0.01%
Malaysian Resources Corp. Bhd	12,200	1,565	0.00%	Industrias Penoles SAB de CV	800	10,402	0.02%
Maxis Bhd	20,200	15,115	0.04%	Kimberly-Clark de Mexico SAB de CV Class A	5,500	9,520	0.02%
MBSB Bhd	17,400	2,988	0.01%	La Comer SAB de CV	3,400	6,631	0.02%
MISC Bhd	13,600	24,562	0.06%	Megacable Holdings SAB de CV	1,900	4,778	0.01%
MR DIY Group M Bhd	24,700	10,157	0.02%	Nemak SAB de CV	16,300	2,594	0.01%
My EG Services Bhd	33,400	7,222	0.02%	Ollamani SAB	600	1,359	0.00%
Nestle Malaysia Bhd	400	10,302	0.02%	Operadora de Sites Mexicanos SAB de CV Class 1	8,700	7,846	0.02%
Padini Holdings Bhd	2,600	2,012	0.00%	Orbia Advance Corp. SAB de CV	6,400	8,936	0.02%
Pentamaster Corp. Bhd	4,000	4,256	0.01%	Prologis Property Mexico SA de CV REIT	4,673	15,277	0.04%
Petronas Chemicals Group Bhd	18,300	24,478	0.06%	Promotora y Operadora de Infraestructura SAB de CV	1,385	12,820	0.03%
PPB Group Bhd	4,500	13,641	0.03%	Qualitas Controladora SAB de CV	1,100	11,186	0.03%
Press Metal Aluminium Holdings Bhd	24,100	29,426	0.07%	Regional SAB de CV	1,500	11,199	0.03%
Public Bank Bhd	96,600	82,317	0.20%	TF Administradora Industrial S de RL de CV REIT	5,100	10,914	0.03%
QL Resources Bhd	7,200	9,951	0.02%	Wal-Mart de Mexico SAB de CV	33,400	113,723	0.27%
RHB Bank Bhd	14,400	16,819	0.04%			<b>1,111,749</b>	<b>2.66%</b>
Scientex Bhd	3,800	3,472	0.01%				
SD Guthrie Bhd	23,600	21,111	0.05%	<b>Pakistan 0.02% (30 June 2023: 0.03%)</b>			
Sime Darby Bhd	25,000	13,884	0.03%	Engro Fertilizers Ltd.	2,800	1,672	0.00%
SP Setia Bhd Group	15,100	4,417	0.01%	Habib Bank Ltd.	3,151	1,404	0.00%
Syarikat Takaful Malaysia Keluarga Bhd	1,700	1,344	0.00%	Lucky Cement Ltd.	572	1,864	0.01%
Telekom Malaysia Bhd	7,100	10,174	0.02%	Millat Tractors Ltd.	462	1,056	0.00%
TIME dotCom Bhd	7,200	7,677	0.02%	Systems Ltd.	746	1,121	0.00%
Top Glove Corp. Bhd	33,500	7,811	0.02%	TRG Pakistan	1,500	335	0.00%
UEM Sunrise Bhd	9,800	2,243	0.01%	United Bank Ltd.	2,102	1,935	0.01%
United Plantations Bhd	1,100	5,713	0.01%			<b>9,387</b>	<b>0.02%</b>
UWC Bhd	2,200	1,390	0.00%	<b>Philippines 0.63% (30 June 2023: 0.76%)</b>			
VS Industry Bhd	17,700	4,765	0.01%	AREIT, Inc. REIT	5,500	3,238	0.01%
WCT Holdings Bhd	7,100	1,309	0.00%	Ayala Land, Inc.	46,800	22,758	0.05%
		<b>797,330</b>	<b>1.90%</b>	Bank of the Philippine Islands	13,589	27,614	0.07%
<b>Mexico 2.66% (30 June 2023: 3.51%)</b>				BDO Unibank, Inc.	15,186	33,217	0.08%
Alpek SAB de CV Class A	2,300	1,669	0.00%	Cebu Air, Inc.	800	371	0.00%
Alsea SAB de CV	3,300	11,478	0.03%				
America Movil SAB de CV	145,400	123,807	0.30%				
Arca Continental SAB de CV	2,900	28,454	0.07%				
Banco del Bajio SA	4,600	13,964	0.03%				
Bolsa Mexicana de Valores SAB de CV	2,900	4,913	0.01%				
Cemex SAB de CV	97,700	62,567	0.15%				
Coca-Cola Femsa SAB de CV	3,445	29,554	0.07%				
Concentradora Fibra Danhos SA de CV REIT	2,800	3,030	0.01%				
Controladora Vuela Compania de Aviacion SAB de CV Class A	6,400	4,053	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Century Pacific Food, Inc.	7,300	4,004	0.01%	Arabian Centres Co.	1,190	6,395	0.02%
Converge Information & Communications Technology Solutions, Inc.	17,800	3,493	0.01%	Arabian Contracting Services Co.	95	5,774	0.01%
D&L Industries, Inc.	10,000	1,017	0.00%	Arabian Internet & Communications Services Co.	158	12,315	0.03%
Globe Telecom, Inc.	190	6,808	0.02%	Arriyadh Development Co.	519	2,958	0.01%
GT Capital Holdings, Inc.	660	6,982	0.02%	Astra Industrial Group	228	9,493	0.02%
International Container Terminal Services, Inc.	7,100	42,375	0.10%	Bank AlBilad	3,984	34,619	0.08%
JG Summit Holdings, Inc.	19,390	8,618	0.02%	Bank Al-Jazira	3,125	13,744	0.03%
Jollibee Foods Corp.	2,920	11,260	0.03%	Banque Saudi Fransi	3,820	36,147	0.09%
Megaworld Corp.	68,000	2,030	0.00%	Bawan Co.	227	2,659	0.01%
Metropolitan Bank & Trust Co.	11,340	13,070	0.03%	BinDawood Holding Co.	2,069	4,081	0.01%
Monde Nissin Corp.	47,900	7,682	0.02%	Bupa Arabia for Cooperative Insurance Co.	476	32,608	0.08%
PLDT, Inc.	600	14,711	0.03%	Catrion Catering Holding Co.	267	8,910	0.02%
Puregold Price Club, Inc.	7,800	3,221	0.01%	City Cement Co.	399	2,057	0.01%
Robinsons Land Corp.	13,000	3,305	0.01%	Co. for Cooperative Insurance	480	18,501	0.04%
SM Prime Holdings, Inc.	68,700	33,173	0.08%	Dallah Healthcare Co.	241	10,214	0.02%
Universal Robina Corp.	5,680	10,777	0.02%	Dar Al Arkan Real Estate Development Co.	3,391	10,666	0.03%
Wilcon Depot, Inc.	10,200	3,115	0.01%	Dr Sulaiman Al Habib Medical Services Group Co.	547	42,079	0.10%
		<b>262,839</b>	<b>0.63%</b>	Eastern Province Cement Co.	331	2,859	0.01%
<b>Qatar 0.96% (30 June 2023: 1.09%)</b>				Elm Co.	168	38,386	0.09%
Al Meera Consumer Goods Co. QSC	884	3,494	0.01%	Emaar Economic City	2,380	4,105	0.01%
Barwa Real Estate Co.	14,128	10,651	0.03%	Etihad Etisalat Co.	2,442	34,759	0.08%
Commercial Bank PSQC	21,488	25,312	0.06%	Fawaz Abdulaziz Al Hokair & Co.	174	377	0.00%
Doha Bank QPSC	17,125	6,717	0.02%	Herfy Food Services Co.	199	1,514	0.00%
Dukhan Bank	11,431	11,858	0.03%	Jarir Marketing Co.	3,793	12,820	0.03%
Ezdan Holding Group QSC	11,845	2,482	0.01%	Leejam Sports Co. JSC	166	10,027	0.02%
Industries Qatar QSC	10,018	35,219	0.08%	Methanol Chemicals Co.	314	1,281	0.00%
Masraf Al Rayan QSC	40,785	26,133	0.06%	Middle East Healthcare Co.	262	6,034	0.01%
Mesaieed Petrochemical Holding Co.	40,066	18,113	0.04%	Mobile Telecommunications Co. Saudi Arabia	2,859	8,932	0.02%
Ooredoo QPSC	5,194	14,551	0.03%	Mouwasat Medical Services Co.	618	19,965	0.05%
Qatar Aluminum Manufacturing Co.	15,316	5,628	0.01%	Nahdi Medical Co.	336	11,804	0.03%
Qatar Gas Transport Co., Ltd.	17,313	22,263	0.05%	Najran Cement Co.	575	1,401	0.00%
Qatar International Islamic Bank QSC	7,393	20,305	0.05%	National Agriculture Development Co.	907	7,700	0.02%
Qatar Islamic Bank QPSC	10,963	56,004	0.13%	National Industrialization Co.	2,329	7,090	0.02%
Qatar National Bank QPSC	28,793	115,536	0.28%	National Medical Care Co.	134	7,758	0.02%
Qatar Navigation QSC	6,746	21,307	0.05%	Northern Region Cement Co.	718	1,738	0.00%
United Development Co. QSC	12,985	3,980	0.01%	Qassim Cement Co.	317	4,799	0.01%
Vodafone Qatar QSC	9,029	4,208	0.01%	Riyad Bank	9,496	65,937	0.16%
		<b>403,761</b>	<b>0.96%</b>	Riyadh Cables Group Co.	388	10,425	0.03%
<b>Romania 0.12% (30 June 2023: 0.06%)</b>				SABIC Agri-Nutrients Co.	1,495	44,950	0.11%
Banca Transilvania SA	4,607	31,745	0.08%	Sahara International Petrochemical Co.	2,236	17,404	0.04%
MED Life SA	2,227	2,858	0.01%	Saudi Arabian Mining Co.	7,873	90,343	0.22%
One United Properties SA	9,259	1,745	0.00%	Saudi Awwal Bank	6,100	62,844	0.15%
Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	498	13,372	0.03%	Saudi Cement Co.	535	6,417	0.02%
Teraplast SA	10,552	1,279	0.00%	Saudi Ceramic Co.	302	2,387	0.01%
		<b>50,999</b>	<b>0.12%</b>	Saudi Chemical Co. Holding	2,694	8,100	0.02%
<b>Saudi Arabia 3.98% (30 June 2023: 4.47%)</b>				Saudi Ground Services Co.	601	8,539	0.02%
Abdullah Al Othaim Markets Co.	2,939	8,899	0.02%	Saudi Industrial Investment Group	2,474	13,888	0.03%
Advanced Petrochemical Co.	857	8,806	0.02%	Saudi Investment Bank	4,144	14,183	0.03%
Al Hammadi Holding	498	6,173	0.02%	Saudi Kayan Petrochemical Co.	4,812	10,402	0.03%
Al Masane Al Kobra Mining Co.	292	5,012	0.01%	Saudi National Bank	18,919	185,075	0.44%
Al Rajhi Bank	12,732	276,591	0.66%	Saudi Pharmaceutical Industries & Medical Appliances Corp.	383	2,981	0.01%
Al Rajhi Co. for Co.-operative Insurance	314	15,718	0.04%	Saudi Public Transport Co.	356	1,663	0.00%
Al-Dawaa Medical Services Co.	177	4,114	0.01%	Saudi Real Estate Co.	922	4,689	0.01%
Alinma Bank	7,894	65,440	0.16%	Saudi Research & Media Group	262	14,456	0.03%
Almarai Co. JSC	1,538	23,245	0.06%				
Arab National Bank	5,740	30,998	0.07%				
Arabian Cement Co.	351	2,676	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Tadawul Group Holding Co.	311	20,658	0.05%	Naspers Ltd. Class N	1,177	229,935	0.55%
Saudi Telecom Co.	11,661	116,560	0.28%	Nedbank Group Ltd.	2,978	41,818	0.10%
Saudia Dairy & Foodstuff Co.	103	9,620	0.02%	NEPI Rockcastle NV	3,586	25,799	0.06%
Savola Group	1,658	20,661	0.05%	Netcare Ltd.	8,930	6,230	0.01%
Seera Group Holding	878	5,956	0.01%	Ninety One Ltd.	1,241	2,583	0.01%
Sinad Holding Co.	272	940	0.00%	Northam Platinum Holdings Ltd.	2,264	15,784	0.04%
Southern Province Cement Co.	502	4,864	0.01%	Old Mutual Ltd.	30,983	21,023	0.05%
United Electronics Co.	259	6,524	0.02%	Omnia Holdings Ltd.	1,151	4,172	0.01%
United International Transportation Co.	238	5,583	0.01%	OUTsurance Group Ltd.	5,426	13,794	0.03%
Yamama Cement Co.	635	5,645	0.01%	Pepkor Holdings Ltd.	16,623	17,051	0.04%
Yanbu Cement Co.	466	3,422	0.01%	Pick n Pay Stores Ltd.	1,963	2,764	0.01%
Yanbu National Petrochemical Co.	1,754	17,135	0.04%	Redefine Properties Ltd. REIT	39,252	8,641	0.02%
Zamil Industrial Investment Co.	152	978	0.00%	Remgro Ltd.	3,225	24,036	0.06%
		<b>1,667,470</b>	<b>3.98%</b>	Resilient Ltd. REIT	2,207	5,664	0.01%
<b>South Africa 3.80% (30 June 2023: 3.54%)</b>				Sanlam Ltd.	11,337	50,240	0.12%
Absa Group Ltd.	5,029	43,639	0.10%	Santam Ltd.	254	4,530	0.01%
AECI Ltd.	722	4,272	0.01%	Sappi Ltd.	3,432	9,123	0.02%
African Rainbow Minerals Ltd.	645	8,018	0.02%	Shoprite Holdings Ltd.	3,036	47,224	0.11%
Anglo American Platinum Ltd.	355	11,698	0.03%	Standard Bank Group Ltd.	8,571	98,951	0.24%
Anglogold Ashanti plc	2,732	68,789	0.16%	Super Group Ltd.	2,325	3,600	0.01%
Aspen Pharmacare Holdings Ltd.	2,471	31,572	0.08%	Telkom SA SOC Ltd.	1,723	2,313	0.01%
Astral Foods Ltd.	213	1,910	0.00%	Tiger Brands Ltd.	1,080	11,768	0.03%
Attacq Ltd. REIT	4,583	2,723	0.01%	Transaction Capital Ltd.	3,948	627	0.00%
AVI Ltd.	2,196	11,376	0.03%	Truworths International Ltd.	2,398	12,250	0.03%
Barlworld Ltd.	1,196	5,489	0.01%	Vodacom Group Ltd.	3,899	20,821	0.05%
Bid Corp., Ltd.	2,128	49,514	0.12%	Vukile Property Fund Ltd. REIT	6,653	5,575	0.01%
Bidvest Group Ltd.	2,200	34,270	0.08%	We Buy Cars Pty Ltd.	1,290	1,879	0.00%
Burstone Group Ltd. REIT	3,599	1,415	0.00%	Woolworths Holdings Ltd.	5,907	19,985	0.05%
Capitec Bank Holdings Ltd.	550	79,187	0.19%			<b>1,591,222</b>	<b>3.80%</b>
Clicks Group Ltd.	1,546	29,156	0.07%	<b>Taiwan 26.99% (30 June 2023: 22.47%)</b>			
Coronation Fund Managers Ltd.	2,022	3,975	0.01%	Ability Enterprise Co., Ltd.	2,000	3,341	0.01%
Curro Holdings Ltd.	3,899	2,406	0.01%	AcBel Polytech, Inc.	4,599	5,507	0.01%
DataTec Ltd.	1,046	2,148	0.01%	Accton Technology Corp.	3,000	51,323	0.12%
Dis-Chem Pharmacies Ltd.	2,588	4,771	0.01%	Acer, Inc.	19,000	27,439	0.07%
Discovery Ltd.	3,399	25,072	0.06%	Acter Group Corp., Ltd.	422	3,434	0.01%
DRD GOLD Ltd.	2,291	1,970	0.00%	Actron Technology Corp.	268	1,883	0.00%
Equites Property Fund Ltd. REIT	5,146	3,604	0.01%	ADATA Technology Co., Ltd.	1,253	4,171	0.01%
FirstRand Ltd.	32,387	136,394	0.33%	Adimmune Corp.	2,000	1,760	0.00%
Fortress Real Estate Investments Ltd. Class B	7,983	7,222	0.02%	Adlink Technology, Inc.	1,276	3,221	0.01%
Foschini Group Ltd.	2,036	14,217	0.03%	Advanced Ceramic X Corp.	154	978	0.00%
Gold Fields Ltd.	5,723	85,695	0.20%	Advanced Energy Solution Holding Co., Ltd.	84	1,634	0.00%
Growthpoint Properties Ltd. REIT	22,683	15,130	0.04%	Advanced International Multitech Co., Ltd.	1,000	2,552	0.01%
Harmony Gold Mining Co., Ltd.	3,599	33,122	0.08%	Advanced Wireless Semiconductor Co.	1,000	4,300	0.01%
Hyprop Investments Ltd. REIT	2,447	4,208	0.01%	Advantech Co., Ltd.	2,785	31,763	0.08%
Impala Platinum Holdings Ltd.	5,236	26,028	0.06%	AGV Products Corp.	1,000	396	0.00%
Investec Ltd.	1,844	13,358	0.03%	Airtac International Group	760	23,146	0.06%
JSE Ltd.	451	2,686	0.01%	Alchip Technologies Ltd.	610	46,162	0.11%
KAP Ltd.	14,523	2,267	0.01%	ALI Corp.	1,000	686	0.00%
Kumba Iron Ore Ltd.	361	8,692	0.02%	Allied Supreme Corp.	303	3,969	0.01%
Life Healthcare Group Holdings Ltd.	9,212	6,483	0.02%	Allis Electric Co., Ltd.	1,000	4,593	0.01%
MAS plc	3,831	3,399	0.01%	Alpha Networks, Inc.	2,000	2,145	0.01%
Momentum Metropolitan Holdings	7,677	9,628	0.02%	Altek Corp.	2,000	2,460	0.01%
Motus Holdings Ltd.	907	4,589	0.01%	Amazing Microelectronic Corp.	311	945	0.00%
Mr Price Group Ltd.	1,619	18,258	0.04%	AmTRAN Technology Co., Ltd.	4,846	3,077	0.01%
MTN Group Ltd.	11,667	54,271	0.13%	Andes Technology Corp.	193	2,573	0.01%
MultiChoice Group	1,785	10,421	0.02%	Anpec Electronics Corp.	206	1,283	0.00%
				AP Memory Technology Corp.	667	7,946	0.02%
				Apex International Co., Ltd.	1,000	1,193	0.00%
				Arcadyan Technology Corp.	1,000	4,994	0.01%
				Ardentec Corp.	3,331	7,033	0.02%
				ASE Technology Holding Co., Ltd.	21,960	114,059	0.27%
				Asia Cement Corp.	16,000	21,627	0.05%
				Asia Polymer Corp.	2,000	1,082	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Asia Vital Components Co., Ltd.	1,834	43,247	0.10%	Chong Hong Construction Co., Ltd.	1,000	3,375	0.01%
ASMedia Technology, Inc.	222	15,328	0.04%	Chroma ATE, Inc.	2,292	22,467	0.05%
ASPEED Technology, Inc.	175	26,108	0.06%	Chun Yuan Steel Industry Co., Ltd.	2,000	1,248	0.00%
ASROCK, Inc.	194	1,369	0.00%	Chung Hung Steel Corp.	5,000	3,314	0.01%
Asustek Computer, Inc.	5,049	77,506	0.19%	Chung Hwa Pulp Corp.	2,000	1,322	0.00%
AUO Corp.	46,000	25,239	0.06%	Chunghwa Precision Test Tech Co., Ltd.	50	704	0.00%
AURAS Technology Co., Ltd.	401	9,975	0.02%	Chunghwa Telecom Co., Ltd.	24,859	96,167	0.23%
Bank of Kaohsiung Co., Ltd.	2,706	997	0.00%	Cleanaway Co., Ltd.	233	1,304	0.00%
Basso Industry Corp.	1,000	1,341	0.00%	CMC Magnetics Corp.	5,820	2,269	0.01%
BES Engineering Corp.	8,000	3,650	0.01%	Co.-Tech Development Corp.	1,000	2,164	0.01%
Bioteque Corp.	258	1,050	0.00%	Compal Electronics, Inc.	26,483	28,327	0.07%
Bizlink Holding, Inc.	687	7,920	0.02%	Compeq Manufacturing Co., Ltd.	7,000	17,564	0.04%
Bora Pharmaceuticals Co., Ltd.	500	12,777	0.03%	Continental Holdings Corp.	3,000	3,389	0.01%
Brighton-Best International Taiwan, Inc.	2,000	2,115	0.01%	Coretronic Corp.	2,191	6,146	0.02%
Brogent Technologies, Inc.	191	954	0.00%	CTBC Financial Holding Co., Ltd.	118,475	138,227	0.33%
Capital Securities Corp.	13,000	10,058	0.02%	Cub Elecparts, Inc.	277	1,012	0.00%
Career Technology MFG. Co., Ltd.	2,115	1,405	0.00%	CyberPower Systems, Inc.	249	2,257	0.01%
Catcher Technology Co., Ltd.	3,429	24,522	0.06%	CyberTAN Technology, Inc.	2,000	1,979	0.01%
Cathay Financial Holding Co., Ltd.	59,448	108,116	0.26%	Darfon Electronics Corp.	1,000	2,124	0.01%
Cathay Real Estate Development Co., Ltd.	4,000	3,724	0.01%	Darwin Precisions Corp.	2,000	974	0.00%
Center Laboratories, Inc.	3,198	5,363	0.01%	Delta Electronics, Inc.	14,449	172,587	0.41%
Century Iron & Steel Industrial Co., Ltd.	1,000	9,309	0.02%	Depo Auto Parts Industries Co., Ltd.	1,000	7,352	0.02%
Chailease Holding Co., Ltd.	9,117	43,138	0.10%	Dimerco Express Corp.	1,050	2,939	0.01%
Chang Hwa Commercial Bank Ltd.	43,675	24,839	0.06%	D-Link Corp.	3,000	1,692	0.00%
Chang Wah Electromaterials, Inc.	3,000	4,194	0.01%	Dyaco International, Inc.	1,000	963	0.00%
Chang Wah Technology Co., Ltd.	2,000	2,392	0.01%	Dynamic Holding Co., Ltd.	2,000	3,902	0.01%
Channel Well Technology Co., Ltd.	1,000	2,321	0.01%	Dynapack International Technology Corp.	1,311	4,017	0.01%
Charoen Pokphand Enterprise	1,382	4,494	0.01%	E Ink Holdings, Inc.	5,540	43,034	0.10%
CHC Healthcare Group	1,000	1,655	0.00%	E.Sun Financial Holding Co., Ltd.	96,295	84,744	0.20%
Chenbro Microm Co., Ltd.	269	2,496	0.01%	Eclat Textile Co., Ltd.	1,148	18,720	0.05%
Cheng Loong Corp.	6,000	5,280	0.01%	Egis Technology, Inc.	278	2,138	0.01%
Cheng Shin Rubber Industry Co., Ltd.	12,000	18,291	0.04%	EirGenix, Inc.	1,000	2,790	0.01%
Cheng Uei Precision Industry Co., Ltd.	2,000	4,870	0.01%	Elan Microelectronics Corp.	1,394	6,617	0.02%
Chia Hsin Cement Corp.	2,040	1,151	0.00%	Elite Advanced Laser Corp.	1,000	3,807	0.01%
Chicony Electronics Co., Ltd.	3,519	18,549	0.04%	Elite Material Co., Ltd.	1,737	25,433	0.06%
Chicony Power Technology Co., Ltd.	1,000	4,208	0.01%	Elite Semiconductor Microelectronics Technology, Inc.	2,000	6,196	0.02%
Chief Telecom, Inc.	101	1,124	0.00%	Elitegroup Computer Systems Co., Ltd.	1,000	1,017	0.00%
China Airlines Ltd.	18,000	13,150	0.03%	eMemory Technology, Inc.	400	31,688	0.08%
China Bills Finance Corp.	3,000	1,443	0.00%	Ennoconn Corp.	500	5,171	0.01%
China Chemical & Pharmaceutical Co., Ltd.	1,000	703	0.00%	Ennostar, Inc.	5,000	6,697	0.02%
China Development Financial Holding Corp.	102,000	47,476	0.11%	Episil Technologies, Inc.	2,000	3,724	0.01%
China Electric Manufacturing Corp.	2,000	1,218	0.00%	Eternal Materials Co., Ltd.	6,000	5,715	0.01%
China General Plastics Corp.	2,000	1,033	0.00%	Etron Technology, Inc.	2,013	3,127	0.01%
China Man-Made Fiber Corp.	7,000	1,759	0.00%	Eva Airways Corp.	18,000	21,167	0.05%
China Metal Products	2,000	2,891	0.01%	Evergreen Aviation Technologies Corp.	439	1,522	0.00%
China Motor Corp.	1,322	5,053	0.01%	Evergreen International Storage & Transport Corp.	3,000	2,936	0.01%
China Petrochemical Development Corp.	24,000	7,657	0.02%	Evergreen Marine Corp. Taiwan Ltd.	6,233	37,081	0.09%
China Steel Chemical Corp.	1,000	3,344	0.01%	EVERGREEN Steel Corp. Class Preferre	1,000	4,300	0.01%
China Steel Corp.	77,429	55,133	0.13%	Everlight Chemical Industrial Corp.	2,000	1,184	0.00%
Chin-Poon Industrial Co., Ltd.	2,000	3,021	0.01%	Everlight Electronics Co., Ltd.	2,000	4,710	0.01%
Chipbond Technology Corp.	4,000	8,273	0.02%	Far Eastern Department Stores Ltd.	7,000	7,336	0.02%
ChipMOS Technologies, Inc.	4,000	5,289	0.01%	Far Eastern International Bank	14,000	7,164	0.02%
Chlitina Holding Ltd.	283	1,400	0.00%	Far Eastern New Century Corp.	19,000	20,645	0.05%

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Far EasTone Telecommunications Co., Ltd.	11,467	29,727	0.07%	HannStar Display Corp.	15,000	4,540	0.01%
Faraday Technology Corp.	1,152	11,931	0.03%	HannsTouch Holdings Co.	2,000	533	0.00%
Farglory Land Development Co., Ltd.	2,000	4,963	0.01%	Highwealth Construction Corp.	9,600	15,417	0.04%
Federal Corp.	2,000	1,282	0.00%	Hiwin Technologies Corp.	4,481	29,421	0.07%
Feng Hsin Steel Co., Ltd.	2,000	4,753	0.01%	Ho Tung Chemical Corp.	6,000	1,842	0.00%
Feng TAY Enterprise Co., Ltd.	3,596	17,181	0.04%	Holtek Semiconductor, Inc.	1,000	1,849	0.00%
Firich Enterprises Co., Ltd.	2,030	2,284	0.01%	Holy Stone Enterprise Co., Ltd.	599	1,734	0.00%
First Financial Holding Co., Ltd.	69,320	60,043	0.14%	Hon Hai Precision Industry Co., Ltd.	77,300	509,909	1.22%
First Steamship Co., Ltd.	8,000	1,970	0.01%	Hong Pu Real Estate Development Co., Ltd.	1,000	1,033	0.00%
Fitipower Integrated Technology, Inc.	650	5,440	0.01%	Hota Industrial Manufacturing Co., Ltd.	2,000	3,409	0.01%
FLEXium Interconnect, Inc.	2,240	6,263	0.02%	Hotai Finance Co., Ltd.	1,100	3,815	0.01%
Flytech Technology Co., Ltd.	1,239	3,621	0.01%	Hotai Motor Co., Ltd.	1,964	37,656	0.09%
FocalTech Systems Co., Ltd.	1,000	2,657	0.01%	Hsin Kuang Steel Co., Ltd.	2,000	3,946	0.01%
Foresee Pharmaceuticals Co., Ltd.	317	816	0.00%	HTC Corp.	4,487	6,383	0.02%
Formosa Chemicals & Fibre Corp.	22,000	34,178	0.08%	Hu Lane Associate, Inc.	299	1,502	0.00%
Formosa Plastics Corp.	24,360	43,176	0.10%	Hua Nan Financial Holdings Co., Ltd.	66,000	53,709	0.13%
Formosa Sumco Technology Corp.	131	703	0.00%	Huaku Development Co., Ltd.	2,200	9,257	0.02%
Formosa Taffeta Co., Ltd.	6,000	4,161	0.01%	Huang Hsiang Construction Corp.	1,000	1,723	0.00%
Formosan Rubber Group, Inc.	900	748	0.00%	Hung Sheng Construction Ltd.	2,000	1,643	0.00%
Fortune Electric Co., Ltd.	1,000	29,129	0.07%	IBF Financial Holdings Co., Ltd.	20,762	10,304	0.02%
Foxconn Technology Co., Ltd.	7,000	15,385	0.04%	Ichia Technologies, Inc.	2,000	2,176	0.01%
Foxsemicon Integrated Technology, Inc.	474	4,507	0.01%	IEI Integration Corp.	281	706	0.00%
FSP Technology, Inc.	1,000	1,874	0.00%	Infortrend Technology, Inc.	2,000	2,007	0.01%
Fubon Financial Holding Co., Ltd.	49,647	121,357	0.29%	Innodisk Corp.	509	4,738	0.01%
Fulgent Sun International Holding Co., Ltd.	367	1,391	0.00%	Innolux Corp.	55,300	24,461	0.06%
Fusheng Precision Co., Ltd.	590	5,165	0.01%	International CSRC Investment Holdings Co.	4,000	2,115	0.01%
Gamania Digital Entertainment Co., Ltd.	1,000	2,565	0.01%	International Games System Co., Ltd.	560	23,390	0.06%
Gemtek Technology Corp.	2,000	2,269	0.01%	Inventec Corp.	17,000	29,240	0.07%
General Interface Solution Holding Ltd.	1,000	2,096	0.01%	ITE Technology, Inc.	1,000	5,256	0.01%
Genesys Logic, Inc.	260	805	0.00%	ITEQ Corp.	1,000	3,576	0.01%
Genius Electronic Optical Co., Ltd.	420	8,570	0.02%	Jentech Precision Industrial Co., Ltd.	551	20,381	0.05%
Getac Holdings Corp.	3,000	10,542	0.03%	Jess-Link Products Co., Ltd.	420	2,499	0.01%
Giant Manufacturing Co., Ltd.	1,824	11,920	0.03%	Johnson Health Tech Co., Ltd.	1,000	2,737	0.01%
Gigabyte Technology Co., Ltd.	2,815	26,509	0.06%	Kaimei Electronic Corp.	292	635	0.00%
Gigastorage Corp.	2,000	1,624	0.00%	Kaori Heat Treatment Co., Ltd.	500	7,429	0.02%
Global Brands Manufacture Ltd.	1,000	2,290	0.01%	KEE TAI Properties Co., Ltd.	2,000	1,128	0.00%
Global Mixed Mode Technology, Inc.	400	3,767	0.01%	Kenda Rubber Industrial Co., Ltd.	4,100	4,259	0.01%
Global Unichip Corp.	502	24,836	0.06%	Kindom Development Co., Ltd.	2,000	3,366	0.01%
Globalwafers Co., Ltd.	1,198	19,904	0.05%	King Slide Works Co., Ltd.	429	16,397	0.04%
Globe Union Industrial Corp.	1,111	661	0.00%	King Yuan Electronics Co., Ltd.	7,000	25,677	0.06%
Gloria Material Technology Corp.	3,000	4,476	0.01%	King's Town Bank Co., Ltd.	6,000	11,263	0.03%
Gold Circuit Electronics Ltd.	2,000	12,761	0.03%	Kinik Co.	524	5,298	0.01%
Goldsun Building Materials Co., Ltd.	7,000	9,300	0.02%	Kinpo Electronics	8,000	4,414	0.01%
Gourmet Master Co., Ltd.	336	892	0.00%	Kinsus Interconnect Technology Corp.	1,362	3,879	0.01%
Grand Pacific Petrochemical	6,518	2,813	0.01%	KMC Kuei Meng International, Inc.	288	1,243	0.00%
Grape King Bio Ltd.	589	2,787	0.01%	Kung Long Batteries Industrial Co., Ltd.	186	820	0.00%
Great Tree Pharmacy Co., Ltd.	290	2,203	0.01%	Kuo Toong International Co., Ltd.	1,000	2,324	0.01%
Great Wall Enterprise Co., Ltd.	4,423	7,798	0.02%	Kuo Yang Construction Co., Ltd.	2,000	1,674	0.00%
Greatek Electronics, Inc.	2,000	3,878	0.01%	L&K Engineering Co., Ltd.	1,024	7,591	0.02%
Gudeng Precision Industrial Co., Ltd.	300	4,129	0.01%	LandMark Optoelectronics Corp.	272	1,409	0.00%
Hannstar Board Corp.	2,000	3,446	0.01%	Largan Precision Co., Ltd.	886	74,968	0.18%

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Lealea Enterprise Co., Ltd.	6,120	1,834	0.00%	Parade Technologies Ltd.	390	10,074	0.02%
Li Cheng Enterprise Co., Ltd.	1,000	515	0.00%	PChome Online, Inc.	1,102	1,201	0.00%
Li Peng Enterprise Co., Ltd.	5,000	1,456	0.00%	Pegatron Corp.	13,453	43,335	0.10%
Lien Hwa Industrial Holdings Corp.	6,749	14,209	0.03%	Pegavision Corp.	206	3,042	0.01%
Lingsen Precision Industries Ltd.	2,000	1,458	0.00%	PharmaEngine, Inc.	244	733	0.00%
Lite-On Technology Corp. ADR	14,000	45,744	0.11%	Pharmaessentia Corp.	1,252	21,612	0.05%
Longchen Paper & Packaging Co., Ltd.	5,094	2,175	0.01%	Phihong Technology Co., Ltd.	2,111	3,169	0.01%
Lotes Co., Ltd.	424	21,304	0.05%	Phison Electronics Corp.	948	18,030	0.04%
Lotus Pharmaceutical Co., Ltd.	1,000	9,540	0.02%	Pixart Imaging, Inc.	1,000	5,240	0.01%
Lung Yen Life Service Corp.	2,000	3,193	0.01%	Polaris Group	2,000	4,568	0.01%
LuxNet Corp.	1,000	3,899	0.01%	Posiflex Technology, Inc.	193	1,038	0.00%
M31 Technology Corp.	180	6,297	0.02%	Pou Chen Corp.	14,000	15,104	0.04%
Machvision, Inc.	164	1,992	0.01%	Powerchip Semiconductor Manufacturing Corp.	19,000	15,696	0.04%
Macronix International Co., Ltd.	12,000	9,636	0.02%	Powertech Technology, Inc.	3,887	22,525	0.05%
Makalot Industrial Co., Ltd.	1,184	15,365	0.04%	Poya International Co., Ltd.	382	5,793	0.01%
Marketch International Corp.	315	1,646	0.00%	President Chain Store Corp.	3,302	27,838	0.07%
MediaTek, Inc.	9,544	411,867	0.98%	President Securities Corp.	6,000	5,447	0.01%
Medigen Biotechnology Corp.	1,000	1,407	0.00%	Primax Electronics Ltd.	2,462	7,149	0.02%
Medigen Vaccine Biologics Corp.	2,000	3,391	0.01%	Qisda Corp.	9,000	10,653	0.03%
Mega Financial Holding Co., Ltd.	74,487	92,760	0.22%	Quanta Computer, Inc.	17,062	164,091	0.39%
Mercuries & Associates Holding Ltd.	4,346	2,224	0.01%	Quanta Storage, Inc.	1,000	3,422	0.01%
Mercuries Life Insurance Co., Ltd.	23,025	5,209	0.01%	Radiant Opto-Electronics Corp.	2,491	14,551	0.04%
Merida Industry Co., Ltd.	1,305	8,709	0.02%	Radium Life Tech Co., Ltd.	5,319	1,730	0.00%
Merry Electronics Co., Ltd.	1,000	4,254	0.01%	Raydium Semiconductor Corp.	500	6,334	0.02%
Microbio Co., Ltd.	3,192	4,078	0.01%	RDC Semiconductor Co., Ltd.	343	4,134	0.01%
Micro-Star International Co., Ltd.	4,907	26,924	0.06%	Realtek Semiconductor Corp.	2,718	45,745	0.11%
Mitac Holdings Corp.	6,000	8,193	0.02%	Rechi Precision Co., Ltd.	2,000	1,880	0.00%
momo.com, Inc.	394	5,216	0.01%	Rexon Industrial Corp., Ltd.	1,000	1,412	0.00%
Motech Industries, Inc.	2,000	1,970	0.01%	Rich Development Co., Ltd.	4,000	1,510	0.00%
MPI Corp.	400	6,535	0.02%	RichWave Technology Corp.	314	2,221	0.01%
Namchow Holdings Co., Ltd.	1,000	1,809	0.00%	Ritek Corp.	4,000	1,399	0.00%
Nan Kang Rubber Tire Co., Ltd.	4,000	6,424	0.02%	Ruentex Development Co., Ltd.	10,000	13,440	0.03%
Nan Pao Resins Chemical Co., Ltd.	1,000	10,542	0.03%	Ruentex Industries Ltd.	4,000	8,409	0.02%
Nan Ya Plastics Corp.	33,673	51,171	0.12%	Run Long Construction Co., Ltd.	2,000	6,936	0.02%
Nan Ya Printed Circuit Board Corp.	1,000	5,733	0.01%	Sakura Development Co., Ltd.	2,000	4,654	0.01%
Nantex Industry Co., Ltd.	2,000	2,275	0.01%	Sampo Corp.	2,000	1,779	0.00%
Nanya Technology Corp.	7,925	17,027	0.04%	Sanyang Motor Co., Ltd.	4,000	9,728	0.02%
Newmax Technology Co., Ltd.	1,000	931	0.00%	Savior Lifetec Corp.	2,000	1,572	0.00%
Nichidenbo Corp.	1,000	1,957	0.01%	ScinoPharm Taiwan Ltd.	2,000	1,788	0.00%
Nidec Chaun-Choung Technology Corp.	162	1,653	0.00%	SDI Corp.	1,000	4,300	0.01%
Nien Made Enterprise Co., Ltd.	797	9,581	0.02%	Senao International Co., Ltd.	1,000	1,174	0.00%
Novatek Microelectronics Corp.	4,781	89,308	0.21%	Sensortek Technology Corp.	80	875	0.00%
Nuvoton Technology Corp.	1,000	3,946	0.01%	Sercomm Corp.	2,213	8,049	0.02%
O-Bank Co., Ltd.	12,000	3,884	0.01%	Shanghai Commercial & Savings Bank Ltd.	23,879	33,896	0.08%
OBI Pharma, Inc.	1,000	1,874	0.00%	Sheng Yu Steel Co., Ltd.	1,000	855	0.00%
Oneness Biotech Co., Ltd.	1,859	9,398	0.02%	Shihlin Electric & Engineering Corp.	1,623	14,833	0.04%
Orient Semiconductor Electronics Ltd.	3,491	6,338	0.02%	Shin Foong Specialty & Applied Materials Co., Ltd.	1,000	1,917	0.00%
Oriental Union Chemical Corp.	4,000	2,121	0.01%	Shin Kong Financial Holding Co., Ltd.	88,000	26,692	0.06%
Pan Jit International, Inc.	2,000	3,477	0.01%	Shin Zu Shing Co., Ltd.	1,000	7,552	0.02%
Pan-International Industrial Corp.	3,000	3,704	0.01%	Shining Building Business Co., Ltd.	4,000	1,344	0.00%
Panion & BF Biotech, Inc.	211	667	0.00%	Shinkong Insurance Co., Ltd.	2,000	5,931	0.01%
				Shinkong Synthetic Fibers Corp.	8,000	4,106	0.01%
				Shiny Chemical Industrial Co., Ltd.	1,000	4,624	0.01%
				Sigurd Microelectronics Corp.	3,000	7,102	0.02%
				Silergy Corp.	1,732	24,665	0.06%
				Silicon Integrated Systems Corp.	4,000	6,966	0.02%
				Simple Technology Co., Ltd.	990	13,046	0.03%
				Sinbon Electronics Co., Ltd.	1,212	10,909	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sincere Navigation Corp.	2,000	1,886	0.00%	Teco Electric & Machinery Co., Ltd.	8,000	13,193	0.03%
Sino-American Silicon Products, Inc.	3,039	20,375	0.05%	Test Research, Inc.	1,000	5,286	0.01%
Sinon Corp.	2,000	2,713	0.01%	Thinking Electronic Industrial Co., Ltd.	224	1,229	0.00%
SinoPac Financial Holdings Co., Ltd.	74,852	58,605	0.14%	Ton Yi Industrial Corp.	5,000	2,358	0.01%
Sinyi Realty, Inc.	2,000	1,954	0.01%	Tong Hsing Electronic Industries Ltd.	1,170	5,410	0.01%
Sitronix Technology Corp.	478	3,809	0.01%	Tong Yang Industry Co., Ltd.	3,365	11,202	0.03%
Soft-World International Corp.	1,000	4,531	0.01%	Tong-Tai Machine & Tool Co., Ltd.	1,000	971	0.00%
Solar Applied Materials Technology Corp.	3,000	6,039	0.01%	Topco Scientific Co., Ltd.	1,028	8,714	0.02%
Sonix Technology Co., Ltd.	1,000	1,584	0.00%	Topkey Corp.	221	1,366	0.00%
Speed Tech Corp.	1,000	1,751	0.00%	TPK Holding Co., Ltd.	2,000	2,488	0.01%
Sporton International, Inc.	231	1,588	0.00%	Transcend Information, Inc.	1,308	4,637	0.01%
St Shine Optical Co., Ltd.	251	1,455	0.00%	Tripod Technology Corp.	2,825	19,027	0.05%
Standard Foods Corp.	3,000	3,953	0.01%	TSEC Corp.	3,116	2,781	0.01%
Sunny Friend Environmental Technology Co., Ltd.	397	1,185	0.00%	TSRC Corp.	4,000	2,947	0.01%
Sunonwealth Electric Machine Industry Co., Ltd.	1,000	3,545	0.01%	TTY Biopharm Co., Ltd.	1,000	2,346	0.01%
Sunplus Technology Co., Ltd.	3,000	3,348	0.01%	Tung Ho Steel Enterprise Corp.	4,000	8,582	0.02%
Supreme Electronics Co., Ltd.	3,438	8,669	0.02%	Tung Thih Electronic Co., Ltd.	262	852	0.00%
Swancor Holding Co., Ltd.	437	1,859	0.00%	TXC Corp.	2,248	7,969	0.02%
Syncmold Enterprise Corp.	1,000	3,329	0.01%	TYC Brother Industrial Co., Ltd.	1,000	2,207	0.01%
Synmosa Biopharma Corp.	2,155	2,733	0.01%	Tyntek Corp.	1,000	601	0.00%
Synnex Technology International Corp.	9,000	20,280	0.05%	U-Ming Marine Transport Corp.	3,000	5,160	0.01%
Systech Corp.	1,000	3,838	0.01%	Unimicron Technology Corp.	8,500	47,162	0.11%
T3EX Global Holdings Corp.	1,000	3,005	0.01%	Uni-President Enterprises Corp.	31,000	77,687	0.19%
TA Chen Stainless Pipe	11,400	12,615	0.03%	Unitech Printed Circuit Board Corp.	4,000	4,550	0.01%
Ta Ya Electric Wire & Cable	4,028	6,928	0.02%	United Integrated Services Co., Ltd.	1,000	11,282	0.03%
TA-I Technology Co., Ltd.	1,000	1,631	0.00%	United Microelectronics Corp.	75,867	130,259	0.31%
Taichung Commercial Bank Co., Ltd.	23,038	12,996	0.03%	United Renewable Energy Co., Ltd.	7,000	2,945	0.01%
TaiDoc Technology Corp.	295	1,537	0.00%	Universal Cement Corp.	3,000	3,297	0.01%
Taiflex Scientific Co., Ltd.	1,000	1,794	0.00%	Universal Vision Biotechnology Co., Ltd.	252	1,938	0.00%
Taigen Biopharmaceuticals Holdings Ltd.	1,000	467	0.00%	UPC Technology Corp.	6,000	2,275	0.01%
TaiMed Biologics, Inc.	1,063	2,926	0.01%	UPI Semiconductor Corp.	166	1,479	0.00%
Tainan Spinning Co., Ltd.	7,000	3,722	0.01%	USI Corp.	6,000	2,830	0.01%
Taishin Financial Holding Co., Ltd.	76,974	44,725	0.11%	Vanguard International Semiconductor Corp.	6,000	23,951	0.06%
Taiwan Business Bank	35,528	19,932	0.05%	Via Technologies, Inc.	1,000	3,591	0.01%
Taiwan Cooperative Financial Holding Co., Ltd.	68,100	54,578	0.13%	VisEra Technologies Co., Ltd.	1,000	10,727	0.03%
Taiwan Fertilizer Co., Ltd.	5,000	9,910	0.02%	Visual Photonics Epitaxy Co., Ltd.	1,000	5,086	0.01%
Taiwan Glass Industry Corp.	9,000	5,368	0.01%	Voltronic Power Technology Corp.	376	22,311	0.05%
Taiwan High Speed Rail Corp.	13,000	12,182	0.03%	Wafer Works Corp.	3,000	3,500	0.01%
Taiwan Hon Chuan Enterprise Co., Ltd.	1,309	6,920	0.02%	Waffer Technology Corp.	1,000	2,845	0.01%
Taiwan Mask Corp.	1,000	2,346	0.01%	Wah Lee Industrial Corp.	1,000	4,377	0.01%
Taiwan Mobile Co., Ltd.	9,274	30,588	0.07%	Walsin Lihwa Corp.	18,000	19,697	0.05%
Taiwan Paiho Ltd.	2,000	3,939	0.01%	Walsin Technology Corp.	2,000	7,275	0.02%
Taiwan PCB Techvest Co., Ltd.	1,000	1,211	0.00%	Wan Hai Lines Ltd.	6,000	16,386	0.04%
Taiwan Sakura Corp.	1,000	2,805	0.01%	Wei Chuan Foods Corp.	2,000	1,156	0.00%
Taiwan Secom Co., Ltd.	1,306	5,294	0.01%	Weikeng Industrial Co., Ltd.	2,000	2,266	0.01%
Taiwan Semiconductor Co., Ltd.	1,000	2,336	0.01%	Weltrend Semiconductor	1,000	1,908	0.00%
Taiwan Semiconductor Manufacturing Co., Ltd.	155,849	4,640,665	11.09%	Win Semiconductors Corp.	3,000	16,137	0.04%
Taiwan Styrene Monomer	2,000	820	0.00%	Winbond Electronics Corp.	20,482	16,226	0.04%
Taiwan Surface Mounting Technology Corp.	1,426	5,275	0.01%	WinWay Technology Co., Ltd.	370	11,975	0.03%
Taiwan TEA Corp.	4,000	2,706	0.01%	Wisdom Marine Lines Co., Ltd.	3,000	6,288	0.02%
Taiwan Union Technology Corp.	1,275	6,386	0.02%	Wistron Corp.	18,428	60,212	0.14%
Taiwan-Asia Semiconductor Corp.	3,000	3,870	0.01%	Wistron NeWeb Corp.	2,117	10,506	0.03%
Taiyen Biotech Co., Ltd.	1,000	1,046	0.00%	Wiwynn Corp.	699	56,990	0.14%
Tatung Co., Ltd.	14,000	24,598	0.06%	WPG Holdings Ltd.	9,635	26,670	0.06%
TCI Co., Ltd.	1,000	4,824	0.01%	WT Microelectronics Co., Ltd.	3,511	13,420	0.03%
				WUS Printed Circuit Co., Ltd.	1,000	1,726	0.00%

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Xintec, Inc.	1,000	5,548	0.01%	Hana Microelectronics PCL	4,400	5,575	0.01%
Xxentria Technology Materials Corp.	1,199	2,495	0.01%	Home Product Center PCL	38,700	9,755	0.02%
Yageo Corp.	3,749	84,360	0.20%	Indorama Ventures PCL	10,800	5,739	0.01%
Yang Ming Marine Transport Corp.	11,000	25,295	0.06%	Intouch Holdings PCL Class F	5,600	10,911	0.03%
Yankey Engineering Co., Ltd.	239	3,249	0.01%	I-TAIL Corp. PCL	4,600	2,883	0.01%
YC INOX Co., Ltd.	2,000	1,560	0.00%	Italian-Thai Development PCL	24,600	449	0.00%
Yeong Guan Energy Technology Group Co., Ltd.	1,000	1,407	0.00%	Jasmine International PCL	26,300	2,164	0.01%
YFY, Inc.	8,000	7,583	0.02%	Jasmine Technology Solution PCL	1,900	2,912	0.01%
Yieh Phui Enterprise Co., Ltd.	8,000	3,798	0.01%	Jaymart Group Holdings PCL	2,700	956	0.00%
Yuanta Financial Holding Co., Ltd.	77,822	76,883	0.18%	JMT Network Services PCL	4,100	1,486	0.00%
Yulon Finance Corp.	1,346	6,203	0.02%	Kasikornbank PCL	11,300	38,644	0.09%
Yulon Motor Co., Ltd.	4,112	8,467	0.02%	KCE Electronics PCL	6,400	7,325	0.02%
YungShin Global Holding Corp.	1,000	1,624	0.00%	Kiatnakin Phatra Bank PCL	3,700	4,688	0.01%
Zeng Hsing Industrial Co., Ltd.	235	732	0.00%	Krung Thai Bank PCL	40,400	18,825	0.05%
Zhen Ding Technology Holding Ltd.	3,638	14,522	0.04%	Krungthai Card PCL	6,300	6,996	0.02%
ZillTek Technology Corp.	165	2,060	0.01%	Land & Houses PCL	55,400	8,907	0.02%
Zinwell Corp.	1,000	652	0.00%	LPN Development PCL	13,000	1,127	0.00%
Zykel Group Corp.	2,000	2,460	0.01%	Major Cineplex Group PCL	3,100	1,056	0.00%
		<b>11,298,034</b>	<b>26.99%</b>	MBK PCL	3,000	1,333	0.00%
<b>Thailand 1.87% (30 June 2023: 2.51%)</b>				Mega Lifesciences PCL	2,200	2,293	0.01%
Advanced Info Service PCL	7,200	41,006	0.10%	Minor International PCL	25,500	20,846	0.05%
AEON Thana Sinsap Thailand PCL	600	2,076	0.01%	MK Restaurants Group PCL	700	577	0.00%
Airports of Thailand PCL	27,800	43,748	0.10%	Muangthai Capital PCL	4,100	4,860	0.01%
Amata Corp. PCL	5,900	3,601	0.01%	Ngern Tid Lor PCL	8,938	4,506	0.01%
AP Thailand PCL	16,600	3,596	0.01%	Origin Property PCL Class F	1,900	238	0.00%
Asset World Corp. PCL	48,900	4,637	0.01%	Osotspa PCL	9,700	6,079	0.01%
Bangkok Airways PCL	6,300	3,605	0.01%	Plan B Media PCL Class F	15,200	3,148	0.01%
Bangkok Bank PCL	2,400	8,535	0.02%	Precious Shipping PCL	2,800	748	0.00%
Bangkok Bank PCL NVDR	1,900	6,757	0.02%	Pruksa Holding PCL	4,600	1,097	0.00%
Bangkok Chain Hospital PCL	7,100	3,308	0.01%	PTT Global Chemical PCL	12,500	10,389	0.03%
Bangkok Commercial Asset Management PCL	9,100	1,860	0.00%	Quality Houses PCL	40,300	2,010	0.01%
Bangkok Dusit Medical Services PCL	21,000	15,308	0.04%	Ratchthani Leasing PCL	17,140	1,018	0.00%
Bangkok Dusit Medical Services PCL Class F	48,800	35,572	0.09%	Sansiri PCL	95,500	4,346	0.01%
Bangkok Expressway & Metro PCL	51,700	10,777	0.03%	SCB X PCL	10,900	30,593	0.07%
Bangkok Land PCL	82,600	1,215	0.00%	SCG Packaging PCL	7,600	6,990	0.02%
Bangkok Life Assurance PCL	2,000	1,025	0.00%	Siam Cement PCL	4,600	28,204	0.07%
Bangkok Life Assurance PCL NVDR	1,500	768	0.00%	Siam City Cement PCL	500	1,771	0.00%
BPCG PCL	2,300	395	0.00%	Siam Global House PCL	11,294	4,616	0.01%
BEC World PCL	4,400	468	0.00%	Singer Thailand PCL	3,600	868	0.00%
Berli Jucker PCL	7,600	4,411	0.01%	Sino-Thai Engineering & Construction PCL	8,100	1,987	0.01%
Betagro PCL	5,200	3,174	0.01%	SPCG PCL	3,800	896	0.00%
Beyond Securities PCL	11,400	426	0.00%	Sri Trang Agro-Industry PCL	6,200	3,649	0.01%
BTS Group Holdings PCL	55,700	6,800	0.02%	Sri Trang Gloves Thailand PCL	6,500	1,789	0.00%
Bumrungrad Hospital PCL	3,600	24,231	0.06%	Srisawad Corp. PCL	5,940	5,584	0.01%
Central Pattana PCL	20,000	30,111	0.07%	Supalai PCL	7,800	3,826	0.01%
Central Plaza Hotel PCL	4,200	4,549	0.01%	Super Energy Corp. PCL	76,800	607	0.00%
Central Retail Corp. PCL	17,700	14,831	0.04%	Taokaenoi Food & Marketing PCL Class F	3,600	942	0.00%
Charoen Pokphand Foods PCL	28,400	17,722	0.04%	Thai Life Insurance PCL	15,800	3,315	0.01%
Chularat Hospital PCL Class F	38,900	2,756	0.01%	Thai Union Group PCL Class F	17,400	7,065	0.02%
Com7 PCL Class F	6,700	3,396	0.01%	Thai Vegetable Oil PCL	2,900	1,699	0.00%
CP ALL PCL	38,200	57,252	0.14%	Thaicom PCL	5,400	1,575	0.00%
CP Axtra PCL	10,600	7,871	0.02%	Thaifoods Group PCL Class F	15,200	1,698	0.00%
Delta Electronics Thailand PCL	18,300	41,514	0.10%	Thailand Future Fund	17,800	2,983	0.01%
Dhipaya Group Holdings PCL	2,600	1,913	0.00%	Thanachart Capital PCL	5,300	6,535	0.02%
Dohome PCL	6,651	1,867	0.00%	Thonburi Healthcare Group PCL	5,700	4,660	0.01%
Energy Absolute PCL	11,000	3,357	0.01%	Thoresen Thai Agencies PCL	11,400	2,237	0.01%
Forth Corp. PCL	3,700	1,190	0.00%	Tipco Asphalt PCL	5,000	2,180	0.01%
GFPT PCL	4,100	1,430	0.00%	Tisco Financial Group PCL	3,900	10,149	0.02%
				TMBThanachart Bank PCL	273,100	12,726	0.03%
				TOA Paint Thailand PCL	3,400	1,834	0.00%
				TQM Alpha PCL	2,500	1,873	0.00%
				True Corp. PCL	35,016	8,349	0.02%
				True Corp. PCL NVDR	31,500	7,511	0.02%
				TTW PCL	8,900	2,146	0.01%

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VGI PCL	23,300	946	0.00%				
		<b>782,747</b>	<b>1.87%</b>				
<b>Turkey 1.22% (30 June 2023: 0.84%)</b>							
Akbank T.A.S.	20,031	39,135	0.09%	Global Yatirim Holding A.S.	3,860	1,711	0.01%
Akcansa Cimento A.S.	234	1,024	0.00%	Gubre Fabrikalari T.A.S.	547	2,339	0.01%
Akfen Yenilenebilir Enerji A.S.	2,241	1,891	0.01%	Hektas Ticaret T.A.S.	7,735	3,015	0.01%
AKIS Gayrimenkul Yatirimi A.S. REIT	2,554	1,457	0.00%	Imas Makina Sanayi A.S.	832	327	0.00%
Aksigorta A.S.	5,061	1,240	0.00%	Investco Holding A.S.	281	2,874	0.01%
Albaraka Turk Katilim Bankasi A.S.	12,308	2,072	0.01%	Is Finansal Kiralama A.S.	2,580	1,268	0.00%
Alfa Solar Enerji Sanayi VE Ticaret A.S.	373	796	0.00%	Is Gayrimenkul Yatirim Ortakligi A.S. REIT	3,597	1,849	0.01%
Anadolu Anonim Turk Sigorta Sirketi	1,333	4,351	0.01%	Is Yatirim Menkul Degerler A.S.	3,430	4,093	0.01%
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	282	802	0.00%	Iskenderun Demir ve Celik A.S.	1,278	1,480	0.00%
Arcelik A.S.	1,447	7,698	0.02%	Izdemir Enerji Elektrik Uretim A.S.	1,266	940	0.00%
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	1,358	3,946	0.01%	Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S.	718	952	0.00%
Aydem Yenilenebilir Enerji A.S.	443	467	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	2,972	2,312	0.01%
Bagfas Bandirma Gubre Fabrikalari A.S.	322	219	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	3,961	3,806	0.01%
Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	602	575	0.00%	Karsan Otomotiv Sanayii Ve Ticaret A.S.	1,800	903	0.00%
Baticim Bati Anadolu Cimento Sanayii A.S.	467	2,335	0.01%	Kartonsan Karton Sanayi ve Ticaret A.S.	81	292	0.00%
Bera Holding A.S.	3,721	2,175	0.01%	Kayseri Seker Fabrikasi A.S.	2,018	1,699	0.00%
BIM Birlesik Magazalar A.S.	2,864	47,612	0.11%	Kerevitas Gida Sanayi ve Ticaret A.S.	830	452	0.00%
Biotrend Cevre VE Enerji Yatirimlari A.S.	1,740	1,183	0.00%	Kervan Gida Sanayi Ve Ticaret A.S. Class B	654	516	0.00%
Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	269	3,701	0.01%	Kiler Holding A.S.	1,922	1,887	0.01%
Borusan Yatirim ve Pazarlama A.S.	28	1,966	0.01%	Kimteks Poliuretan Sanayi VE Ticaret A.S.	286	499	0.00%
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	112	384	0.00%	Kizilbuk Gayrimenkul Yatirim Ortakligi A.S.	266	202	0.00%
Bursa Cimento Fabrikasi A.S.	7,458	1,886	0.01%	Kocaeli Celik Sanayi Ve Ticaret A.S.	869	1,484	0.00%
Cimsa Cimento Sanayi VE Ticaret A.S.	2,228	2,116	0.01%	Kontrolmatik Enerji Ve Muhendislik A.S.	576	2,897	0.01%
Coca-Cola Icecek A.S.	423	10,658	0.03%	Konya Cimento Sanayii A.S.	5	1,224	0.00%
CW Enerji Muhendislik Ticaret VE Sanayi A.S.	158	1,002	0.00%	Kordsa Teknik Tekstil A.S.	247	702	0.00%
Dogan Sirketler Grubu Holding A.S.	5,821	2,992	0.01%	Koza Altin Isletmeleri A.S.	5,482	3,565	0.01%
Dogus Otomotiv Servis ve Ticaret A.S.	441	3,551	0.01%	Koza Anadolu Metal Madencilik Isletmeleri A.S.	1,349	2,267	0.01%
Eczacibasi Yatirim Holding Ortakligi A.S.	178	1,226	0.00%	LDR Turizm A.S.	275	730	0.00%
EGE Endustri VE Ticaret A.S.	8	3,077	0.01%	Logo Yazilim Sanayi Ve Ticaret A.S.	626	1,953	0.01%
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	986	1,544	0.00%	Margun Enerji Uretim Sanayi VE Ticaret A.S.	2,335	1,952	0.01%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	11,504	3,407	0.01%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	1,963	7,604	0.02%
Enerjisa Enerji A.S.	1,632	3,378	0.01%	MIA Teknoloji A.S.	1,378	2,741	0.01%
Erciyas Celik Boru Sanayi A.S.	75	278	0.00%	Migros Ticaret A.S.	590	9,538	0.02%
Eregli Demir ve Celik Fabrikalari T.A.S.	11,210	18,208	0.04%	MLP Saglik Hizmetleri A.S. Class B	480	5,125	0.01%
Europen Endustri Insaat Sanayi VE Ticaret A.S.	1,205	556	0.00%	Nuh Cimento Sanayi A.S.	420	3,164	0.01%
Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S.	370	1,155	0.00%	Oyak Cimento Fabrikalari A.S.	2,242	4,278	0.01%
Ford Otomotiv Sanayi A.S.	410	14,057	0.03%	Oyak Yatirim Menkul Degerler A.S.	331	416	0.00%
Galata Wind Enerji A.S.	721	691	0.00%	Ozak Gayrimenkul Yatirim Ortakligi REIT	2,536	832	0.00%
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	670	1,369	0.00%	Pegasus Hava Tasimaciligi A.S.	1,275	8,863	0.02%
Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	516	803	0.00%	Peker Gayrimenkul Yatirim Ortakligi A.S.	2,452	583	0.00%
				Penta Teknoloji Urunleri Dagitim Ticaret A.S.	938	462	0.00%
				Petkim Petrokimya Holding A.S.	8,183	5,426	0.01%
				Polisan Holding A.S.	575	241	0.00%
				Politeknik Metal Sanayi ve Ticaret A.S.	5	1,282	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Qua Granite Hayal	2,486	255	0.00%	Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	496	532	0.00%
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	2,280	2,483	0.01%	Yayla Agro Gida Sanayi VE Nakliyat A.S.	1,101	399	0.00%
Sasa Polyester Sanayi A.S.	8,226	11,010	0.03%	YEO Teknoloji Enerji VE Endustri A.S.	252	1,442	0.00%
Sekerbank Turk A.S.	5,692	799	0.00%	Ziraat Gayrimenkul Yatirim Ortakligi A.S.	4,597	1,092	0.00%
Selcuk Ecza Deposu Ticaret ve Sanayi A.S.	393	536	0.00%			<b>510,517</b>	<b>1.22%</b>
Sinpas Gayrimenkul Yatirim Ortakligi A.S. REIT	3,731	602	0.00%	<b>United Arab Emirates 1.70% (30 June 2023: 1.89%)</b>			
Smart Gunes Enerjisi Teknolojileri ARGE Uretim Sanayi ve Ticaret A.S.	702	1,128	0.00%	Abu Dhabi Commercial Bank PJSC	19,115	41,738	0.10%
Sok Marketler Ticaret A.S.	2,110	4,058	0.01%	Abu Dhabi Islamic Bank PJSC	9,496	29,938	0.07%
Suwen Tekstil Sanayi Pazarlama A.S.	788	786	0.00%	Abu Dhabi Ports Co. PJSC	5,955	8,269	0.02%
TAB Gida Sanayi Ve Ticaret A.S.	251	1,605	0.00%	ADNOC Logistics & Services	9,289	10,597	0.03%
Tat Gida Sanayi A.S.	230	180	0.00%	Agility Global plc	20,560	6,661	0.02%
TAV Havalimanlari Holding A.S.	1,133	8,968	0.02%	Air Arabia PJSC	14,695	9,202	0.02%
Tekfen Holding A.S.	1,289	2,072	0.01%	AL Seer Marine Supplies & Equipment Co. LLC	1,702	1,909	0.00%
Tofas Turk Otomobil Fabrikasi A.S.	834	8,649	0.02%	AL Yah Satellite Communications Co.- PJSC- Yah Sat	7,017	3,802	0.01%
Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	935	1,530	0.00%	Aldar Properties PJSC	23,699	40,391	0.10%
Tukas Gida Sanayi ve Ticaret A.S.	1,949	428	0.00%	Alpha Dhabi Holding PJSC	8,933	28,698	0.07%
Turk Hava Yollari AO	3,566	33,584	0.08%	Americana Restaurants International plc	18,968	16,474	0.04%
Turk Telekomunikasyon A.S.	3,571	5,261	0.01%	Apex Investment Co. PSC	2,815	1,134	0.00%
Turk Traktor ve Ziraat Makineleri A.S.	164	4,667	0.01%	Aramex PJSC	5,277	3,563	0.01%
Turkcell Iletisim Hizmetleri A.S.	7,586	23,279	0.06%	Borouge plc	19,441	12,333	0.03%
Turkiye Garanti Bankasi A.S.	3,711	12,723	0.03%	Dubai Financial Market PJSC	10,526	3,640	0.01%
Turkiye Halk Bankasi A.S.	3,936	2,191	0.01%	Dubai Investments PJSC	14,346	8,241	0.02%
Turkiye Is Bankasi A.S. Class C	50,539	24,434	0.06%	Dubai Islamic Bank PJSC	18,935	29,591	0.07%
Turkiye Sigorta A.S.	1,293	3,086	0.01%	Emaar Development PJSC	5,276	11,491	0.03%
Turkiye Sinai Kalkinma Bankasi A.S.	7,695	2,751	0.01%	Emaar Properties PJSC	43,478	97,065	0.23%
Turkiye Sise ve Cam Fabrikalari A.S.	9,002	13,784	0.03%	Emirates Central Cooling Systems Corp.	12,678	5,039	0.01%
Turkiye Vakiflar Bankasi TAO Class D	4,405	2,961	0.01%	Emirates NBD Bank PJSC Emirates	11,630	52,245	0.13%
Ulker Biskuvi Sanayi A.S.	1,079	5,598	0.01%	Emirates Telecommunications Group Co. PJSC	22,509	98,665	0.24%
Vakif Gayrimenkul Yatirim Ortakligi A.S. REIT	11,614	730	0.00%	Fertiglobe plc	7,726	5,069	0.01%
Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S.	825	3,571	0.01%	First Abu Dhabi Bank PJSC	28,484	96,627	0.23%
Vestel Beyaz Esya Sanayi ve Ticaret A.S.	2,485	1,622	0.00%	GFH FINANCIAL GROUP BSC	21,255	6,134	0.01%
Vestel Elektronik Sanayi ve Ticaret A.S.	792	1,902	0.01%	Ghitha Holding PJSC	290	2,463	0.01%
Yapi ve Kredi Bankasi A.S.	21,427	22,091	0.05%	Multiply Group PJSC	31,041	17,325	0.04%
				National Marine Dredging Co.	1,367	8,969	0.02%
				Pure Health Holding PJSC	16,253	18,718	0.04%
				Q Holding PJSC	21,616	16,537	0.04%
				RAK Properties PJSC	5,611	1,619	0.00%
				Salik Co. PJSC	12,238	11,195	0.03%
				Sharjah Islamic Bank	7,867	4,733	0.01%
						<b>710,075</b>	<b>1.70%</b>
				<b>Total Equities</b>		<b>41,409,904</b>	<b>98.91%</b>
				<b>Total Transferable Securities</b>		<b>41,409,904</b>	<b>98.91%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: (0.03%))</b>				
<b>Futures (0.00%) (30 June 2023: (0.03%))</b>				
MSCI Emerging Markets Index September 2024	9	\$490,803	(1,113)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(1,113)</b>	<b>(0.00%)</b>

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

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: (0.00%))</b>							
INR	9,383,619	USD	(111,950)	Deutsche Bank AG	18/9/2024	300	0.00%
INR	4,075,675	USD	(48,601)	Toronto-Dominion Bank	18/9/2024	154	0.00%
USD	34,732	HKD	(270,645)	BNP Paribas	19/9/2024	(11)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	46,736	TWD	(1,519,705)	JPMorgan Chase Bank	18/9/2024	(517)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(74)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>41,408,717</b>	<b>98.91%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>455,492</b>	<b>1.09%</b>
<b>Net Assets</b>						<b>41,864,209</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					41,402,164	97.92%
(b)	Transferable securities dealt in on another regulated market					7,740	0.02%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					454	0.00%
(f)	Other Assets					871,024	2.06%
<b>Total Assets</b>						<b>42,281,382</b>	<b>100.00%</b>



## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	41,409,904	22,387,458
Financial Derivative Instruments	3,17	454	72
Cash	3	526,294	553,991
Receivables:			
Interest and Dividends		132,590	101,593
Capital Shares Issued		183,812	—
Investments Sold		1,891	1,791
Margin Cash Due from Broker	3	26,437	36,611
<b>Total Current Assets</b>		<b>42,281,382</b>	<b>23,081,516</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,641	7,372
Payables and Other Liabilities:			
Capital Shares Redeemed		183,807	—
Investments Purchased		5,277	683
Management Fees Payable	12	7,483	4,522
Deferred Capital Gains Tax	5	218,965	28,061
<b>Total Current Liabilities</b>		<b>417,173</b>	<b>40,638</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>41,864,209</b>	<b>23,040,878</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>USD Accumulating<sup>1</sup></b>		
Net Assets	\$23,182,779	\$11,102,951
Number of Shares Outstanding	3,651,667	1,949,863
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.35</b>	<b>\$5.69</b>
<b>USD Distributing<sup>1</sup></b>		
Net Assets	\$18,681,430	\$11,937,927
Number of Shares Outstanding	3,048,962	2,120,180
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.13</b>	<b>\$5.63</b>

<sup>1</sup> The share class launched on 11 October 2022.

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

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		26,991	8,746
Dividend Income		846,687	392,760
Net Gain on Financial Instruments		3,099,033	2,159,109
<b>Total Investment Income</b>		<b>3,972,711</b>	<b>2,560,615</b>
<b>Expenses</b>			
Management Fees	12	70,221	33,991
Transaction Fees and Commissions		22,694	30,140
Other Expenses		413	—
<b>Total Expenses</b>		<b>93,328</b>	<b>64,131</b>
<b>Finance Costs</b>			
Interest Expense		86	341
Distributions	6	369,962	126,825
<b>Total Finance Costs</b>		<b>370,048</b>	<b>127,166</b>
<b>Net Investment Income After Finance Costs</b>		<b>3,509,335</b>	<b>2,369,318</b>
Taxation	5	(290,072)	(77,786)
<b>Net Increase in Net Assets</b>		<b>3,219,263</b>	<b>2,291,532</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	3,219,263	2,291,532
<b>Capital Transactions</b>		
Subscriptions	18,907,563	23,656,881
Redemptions	(3,303,495)	(2,907,535)
Total Capital Transactions	15,604,068	20,749,346
<b>Total Increase for the Year</b>	<b>18,823,331</b>	<b>23,040,878</b>
<b>Net Assets</b>		
Beginning of Year	23,040,878	—
<b>End of Year</b>	<b>41,864,209</b>	<b>23,040,878</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

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

# Vanguard ESG Global All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, the ETF's benchmark index returned 19.59% for the period. The benchmark, the FTSE Global All Cap Choice Index, is constructed from the FTSE Global All Cap Index. The parent index is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Strong overall performance by US stocks, the largest market in the index, contributed most to returns. Taiwan, Japan and India were also strong contributors to returns. China was the biggest detractor.
- The largest sector, technology, had outsized performance and the biggest contribution to returns. Financials, consumer discretionary and health care also were strong contributors. Energy and consumer staples were the sole detractors.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Global All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	19.54%	6.16%
Benchmark	19.59	6.21
Tracking Difference*	-0.05	
USD Distributing	19.54%	6.16%
Benchmark	19.59	6.21
Tracking Difference*	-0.05	

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: 23 March 2021.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	17,958	6,883,623	Apple, Inc.	2,369	477,705
Apple, Inc.	33,962	6,227,802	Alphabet, Inc. Class C	2,452	422,408
NVIDIA Corp.	9,056	4,187,401	KKR & Co., Inc.	5,415	348,726
Amazon.com, Inc.	24,412	3,969,932	Roche Holding AG	859	268,919
Alphabet, Inc. Class C	15,364	2,247,895	Microsoft Corp.	360	161,921
Meta Platforms, Inc. Class A	5,369	2,223,280	Atmos Energy Corp.	1,337	153,153
Alphabet, Inc. Class A	10,476	1,575,876	Amcor plc	15,199	149,670
Broadcom, Inc.	1,209	1,529,220	Meta Platforms, Inc. Class A	298	147,444
Tesla, Inc.	6,826	1,458,529	Visa, Inc. Class A	456	122,148
Eli Lilly & Co.	2,102	1,441,661	ASMedia Technology, Inc.	2,000	109,519
Taiwan Semiconductor Manufacturing Co., Ltd.	58,000	1,252,555	Black Knight, Inc.	1,363	103,261
JPMorgan Chase & Co.	6,608	1,163,397	NVIDIA Corp.	745	94,295
UnitedHealth Group, Inc.	2,216	1,118,419	Caterpillar, Inc.	285	91,582
Visa, Inc. Class A	3,788	991,633	ZTO Express Cayman, Inc.	3,417	88,706
Procter & Gamble Co.	5,593	868,946	Regal Rexnord Corp.	531	80,362
Novo Nordisk A/S Class B	6,858	814,658	Ping An Insurance Group Co. of China Ltd. Class A	11,800	71,171
Mastercard, Inc. Class A	1,765	777,094	UnitedHealth Group, Inc.	141	68,045
ASML Holding NV	939	776,080	Novo Nordisk A/S Class B	454	64,231
Merck & Co., Inc.	6,280	748,667	DKS Co., Ltd.	2,600	63,295
Home Depot, Inc.	2,228	747,799	Exide Industries Ltd.	9,095	62,019

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.03% (30 June 2023: 99.20%)</b>				Credit Corp. Group Ltd.	282	2,819	0.00%
<b>Equities 99.03% (30 June 2023: 99.20%)</b>				Cromwell Property Group REIT	42,679	11,116	0.00%
<b>Australia 1.69% (30 June 2023: 1.73%)</b>				CSL Ltd.	4,961	978,091	0.14%
Abacus Group REIT	468	361	0.00%	Data#3 Ltd.	233	1,302	0.00%
Abacus Storage King REIT	552	426	0.00%	De Grey Mining Ltd.	12,222	9,305	0.00%
Accent Group Ltd.	784	1,013	0.00%	Deterra Royalties Ltd.	4,138	11,027	0.00%
Altium Ltd.	1,317	59,836	0.01%	Dexus Industria REIT	19,559	36,836	0.01%
Alumina Ltd.	24,123	27,307	0.01%	Dexus REIT	14,798	64,041	0.01%
Amotiv Ltd.	339	2,377	0.00%	Domain Holdings Australia Ltd.	591	1,204	0.00%
AMP Ltd.	15,413	11,271	0.00%	Domino's Pizza Enterprises Ltd.	390	9,348	0.00%
Ansell Ltd.	1,197	21,225	0.00%	Downer EDI Ltd.	7,002	21,698	0.00%
ANZ Group Holdings Ltd.	30,459	574,459	0.08%	Eagers Automotive Ltd.	942	6,618	0.00%
ARB Corp., Ltd.	448	11,259	0.00%	Elders Ltd.	1,182	6,442	0.00%
Arena REIT	489	1,264	0.00%	EML Payments Ltd.	251	156	0.00%
ASX Ltd.	1,874	75,093	0.01%	Evolution Mining Ltd.	19,263	45,027	0.01%
Atlas Arteria Ltd.	14,988	51,150	0.01%	EVT Ltd.	113	877	0.00%
AUB Group Ltd.	627	13,270	0.00%	FleetPartners Group Ltd.	10,080	24,100	0.00%
Audinate Group Ltd.	956	10,107	0.00%	Flight Centre Travel Group Ltd.	1,922	25,903	0.00%
Aurizon Holdings Ltd.	16,279	39,683	0.01%	Fortescue Ltd.	16,242	232,239	0.03%
Australian Agricultural Co., Ltd.	14,380	13,973	0.00%	G8 Education Ltd.	14,930	11,816	0.00%
Australian Ethical Investment Ltd.	291	840	0.00%	GDI Property Group Partnership REIT	43,341	16,209	0.00%
Australian Strategic Materials Ltd.	470	245	0.00%	Genesis Minerals Ltd.	23,899	28,011	0.01%
AVZ Minerals Ltd.	11,249	751	0.00%	Gold Road Resources Ltd.	14,405	16,451	0.00%
Baby Bunting Group Ltd.	392	406	0.00%	Goodman Group REIT	19,242	446,564	0.07%
Bank of Queensland Ltd.	13,177	51,130	0.01%	GPT Group REIT	30,264	80,847	0.01%
Bapcor Ltd.	1,999	6,862	0.00%	GQG Partners, Inc. Class CDI	3,995	7,551	0.00%
Bega Cheese Ltd.	1,647	4,675	0.00%	GrainCorp Ltd. Class A	1,612	9,549	0.00%
Bellevue Gold Ltd.	18,973	22,618	0.00%	Growthpoint Properties Australia Ltd. REIT	496	719	0.00%
Bendigo & Adelaide Bank Ltd.	8,461	64,926	0.01%	GWA Group Ltd.	483	774	0.00%
BlueScope Steel Ltd.	5,932	80,937	0.01%	Hansen Technologies Ltd.	189	573	0.00%
Brambles Ltd.	13,331	129,362	0.02%	Harvey Norman Holdings Ltd.	2,318	6,456	0.00%
Bravura Solutions Ltd.	822	593	0.00%	Healius Ltd.	4,222	4,230	0.00%
Breville Group Ltd.	1,038	18,814	0.00%	Helia Group Ltd.	796	2,057	0.00%
Brickworks Ltd.	101	1,767	0.00%	HMC Capital Ltd. REIT	3,535	17,022	0.00%
BWP Trust REIT	1,640	3,790	0.00%	HomeCo Daily Needs REIT	21,792	16,882	0.00%
Calix Ltd.	948	899	0.00%	HUB24 Ltd.	430	13,368	0.00%
Capricorn Metals Ltd.	2,659	8,488	0.00%	IDP Education Ltd.	3,617	36,597	0.01%
CAR Group Ltd.	4,203	98,946	0.02%	IGO Ltd.	5,546	20,890	0.00%
Cedar Woods Properties Ltd.	2,415	7,629	0.00%	Iluka Resources Ltd.	4,371	19,121	0.00%
Centuria Capital Group	8,520	9,389	0.00%	Imugene Ltd.	44,583	1,697	0.00%
Centuria Industrial REIT	2,407	4,839	0.00%	Incitec Pivot Ltd.	20,903	40,484	0.01%
Centuria Office REIT	941	694	0.00%	Ingenia Communities Group REIT	1,635	5,219	0.00%
Chalice Mining Ltd.	5,272	5,000	0.00%	Inghams Group Ltd.	4,675	11,302	0.00%
Challenger Ltd.	5,762	26,976	0.01%	Insignia Financial Ltd.	11,639	17,800	0.00%
Champion Iron Ltd.	5,598	23,927	0.00%	Insurance Australia Group Ltd.	23,489	112,006	0.02%
Charter Hall Group REIT	4,845	36,176	0.01%	Integral Diagnostics Ltd.	482	859	0.00%
Charter Hall Long Vale REIT	26,388	57,276	0.01%	ioneer Ltd.	6,846	686	0.00%
Charter Hall Retail REIT	2,689	5,837	0.00%	IPH Ltd.	6,357	26,619	0.01%
Charter Hall Social Infrastructure REIT	2,051	3,246	0.00%	IRESS Ltd.	1,069	5,747	0.00%
Cleanaway Waste Management Ltd.	33,629	62,212	0.01%	James Hardie Industries plc	4,316	136,339	0.02%
Clinuvel Pharmaceuticals Ltd.	50	513	0.00%	JB Hi-Fi Ltd.	1,443	58,989	0.01%
Coast Entertainment Holdings Ltd.	12,614	3,875	0.00%	Johns Lyng Group Ltd.	888	3,380	0.00%
Cochlear Ltd.	637	141,303	0.02%	Kelsian Group Ltd.	143	492	0.00%
Collins Foods Ltd.	170	1,033	0.00%	Kogan.com Ltd.	77	214	0.00%
Commonwealth Bank of Australia	17,067	1,451,902	0.21%	Lake Resources NL	6,595	176	0.00%
Computershare Ltd.	5,770	101,501	0.02%	Lendlease Corp., Ltd.	5,652	20,421	0.00%
Corporate Travel Management Ltd.	1,572	13,921	0.00%	Life360, Inc. Class CDI	2,613	28,567	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Lifestyle Communities Ltd.	460	3,819	0.00%	Superloop Ltd.	4,354	4,667	0.00%
Liontown Resources Ltd.	17,916	10,829	0.00%	Syrah Resources Ltd.	4,554	1,080	0.00%
Lovisa Holdings Ltd.	1,123	24,652	0.00%	Technology One Ltd.	4,254	52,843	0.01%
Lynas Rare Earths Ltd.	8,075	31,980	0.01%	Telix Pharmaceuticals Ltd.	2,311	28,784	0.01%
Macquarie Group Ltd.	3,588	490,488	0.07%	Telstra Group Ltd.	38,065	92,027	0.01%
Macquarie Technology Group Ltd.	344	21,727	0.00%	Temple & Webster Group Ltd.	214	1,342	0.00%
Magellan Financial Group Ltd.	983	5,528	0.00%	TPG Telecom Ltd.	1,137	3,478	0.00%
Mayne Pharma Group Ltd.	127	400	0.00%	Transurban Group	29,061	240,664	0.04%
Medibank Pvt Ltd.	31,734	79,052	0.01%	Tyro Payments Ltd.	358	238	0.00%
Megaport Ltd.	768	5,755	0.00%	Ventia Services Group Pty Ltd.	16,338	41,790	0.01%
Mesoblast Ltd.	1,819	1,203	0.00%	Vicinity Ltd. REIT	41,655	51,466	0.01%
Mineral Resources Ltd.	2,067	74,434	0.01%	Waypoint Ltd. REIT	3,457	5,010	0.00%
Mirvac Group REIT	51,594	64,435	0.01%	Webjet Ltd.	5,798	34,772	0.01%
Monadelphous Group Ltd.	167	1,432	0.00%	Wesfarmers Ltd.	12,162	529,417	0.08%
Nanosonics Ltd.	591	1,180	0.00%	West African Resources Ltd.	7,846	8,436	0.00%
National Australia Bank Ltd.	31,776	768,859	0.11%	Westgold Resources Ltd.	546	882	0.00%
National Storage REIT	31,448	48,306	0.01%	Westpac Banking Corp.	35,609	647,569	0.09%
Netwealth Group Ltd.	78	1,155	0.00%	WiseTech Global Ltd.	1,536	102,890	0.02%
Neuren Pharmaceuticals Ltd.	1,421	20,186	0.00%	Woolworths Group Ltd.	12,965	292,577	0.04%
NEXTDC Ltd.	7,600	89,484	0.01%	Xero Ltd.	1,709	155,681	0.02%
nib holdings Ltd.	4,445	21,819	0.00%	Zip Co., Ltd.	21,566	21,028	0.00%
Nickel Industries Ltd.	41,664	22,260	0.00%			<b>11,818,901</b>	<b>1.69%</b>
Nine Entertainment Co. Holdings Ltd.	17,893	16,730	0.00%	<b>Austria 0.06% (30 June 2023: 0.06%)</b>			
Northern Star Resources Ltd.	13,854	120,281	0.02%	ANDRITZ AG	727	45,075	0.01%
NRW Holdings Ltd.	586	1,209	0.00%	AT&S Austria Technologie & Systemtechnik AG	188	4,344	0.00%
Nufarm Ltd.	5,049	15,511	0.00%	BAWAG Group AG	990	62,707	0.01%
Omni Bridgeway Ltd.	319	236	0.00%	CA Immobilien Anlagen AG	734	24,355	0.01%
oOh!media Ltd.	657	592	0.00%	DO & CO AG	126	22,417	0.00%
Orica Ltd.	4,059	48,442	0.01%	Erste Group Bank AG	3,062	145,182	0.02%
Orora Ltd.	16,319	21,470	0.00%	Eurotelesites AG	228	894	0.00%
Perenti Ltd.	1,084	724	0.00%	IMMOFINANZ AG	313	8,688	0.00%
Perpetual Ltd.	1,024	14,573	0.00%	Lenzing AG	102	3,580	0.00%
Perseus Mining Ltd.	8,472	13,296	0.00%	Oesterreichische Post AG	149	4,783	0.00%
PEXA Group Ltd.	2,235	20,584	0.00%	Porr AG	806	12,094	0.00%
Pilbara Minerals Ltd.	28,165	57,747	0.01%	Raiffeisen Bank International AG	1,157	20,113	0.00%
Pinnacle Investment Management Group Ltd.	102	966	0.00%	Strabag SE	80	3,340	0.00%
Platinum Asset Management Ltd.	705	490	0.00%	Telekom Austria AG Class A	913	9,120	0.00%
PolyNovo Ltd.	1,288	2,107	0.00%	Vienna Insurance Group AG Wiener Versicherung Gruppe	561	18,338	0.00%
Premier Investments Ltd.	1,646	34,243	0.01%	Wienerberger AG	1,287	42,704	0.01%
Pro Medicus Ltd.	501	47,934	0.01%			<b>427,734</b>	<b>0.06%</b>
Qantas Airways Ltd.	6,653	25,993	0.00%	<b>Belgium 0.21% (30 June 2023: 0.23%)</b>			
QBE Insurance Group Ltd.	15,012	174,348	0.03%	Ackermans & van Haaren NV	240	41,541	0.01%
Qube Holdings Ltd.	27,188	66,275	0.01%	Aedifica SA REIT	1,199	72,797	0.01%
Ramelius Resources Ltd.	15,882	20,365	0.00%	Ageas SA	1,480	67,699	0.01%
Ramsay Health Care Ltd.	2,075	65,770	0.01%	Argenx SE	585	256,181	0.04%
REA Group Ltd.	734	96,403	0.02%	Azelis Group NV	2,335	41,942	0.01%
Red 5 Ltd.	103,158	24,802	0.00%	Barco Group	521	5,785	0.00%
Reece Ltd.	3,662	61,557	0.01%	Bekaert SA	231	9,675	0.00%
Region RE Ltd. REIT	5,640	7,910	0.00%	bpost SA	102	331	0.00%
Regis Resources Ltd.	1,380	1,617	0.00%	Cofinimmo SA REIT	278	16,789	0.00%
Reliance Worldwide Corp., Ltd.	6,618	19,978	0.00%	Colruyt Group NV	537	25,657	0.00%
Resolute Mining Ltd.	8,798	3,055	0.00%	Deme Group NV	61	10,604	0.00%
Rural Funds Group REIT	769	1,025	0.00%	D'ieteren Group	189	40,127	0.01%
Sandfire Resources Ltd.	2,957	17,240	0.00%	Elia Group SA	288	26,993	0.00%
Sayona Mining Ltd.	55,226	1,328	0.00%	Euronav NV	1,075	17,708	0.00%
Scentre Group REIT	73,220	152,568	0.02%	Fagron	233	4,550	0.00%
Seek Ltd.	5,394	76,947	0.01%	Gimv NV	536	25,305	0.00%
Select Harvests Ltd.	222	584	0.00%	Groupe Bruxelles Lambert NV	766	54,717	0.01%
Sigma Healthcare Ltd.	20,526	17,478	0.00%	KBC Ancora	387	18,042	0.00%
Sims Ltd.	958	6,590	0.00%	KBC Group NV	2,624	185,329	0.03%
Sonic Healthcare Ltd.	6,371	111,903	0.02%	Kinopolis Group NV	14	511	0.00%
St Barbara Ltd.	647	86	0.00%	Lotus Bakeries NV	5	51,605	0.01%
Steadfast Group Ltd.	12,232	50,485	0.01%	Melexis NV	211	18,182	0.00%
Stockland REIT	22,570	62,856	0.01%	Montea NV REIT	696	59,004	0.01%
Suncorp Group Ltd.	12,076	140,411	0.02%	Ontex Group NV	100	869	0.00%
Super Retail Group Ltd.	683	6,363	0.00%				

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Proximus SADP	548	4,375	0.00%	Cyrela Brazil Realty SA			
Retail Estates NV REIT	16	1,063	0.00%	Empreendimentos e Participacoes	3,700	12,557	0.00%
Shurgard Self Storage Ltd. REIT	1,008	38,946	0.01%	Dexco SA	363	429	0.00%
Sofina SA	151	34,503	0.00%	Direcional Engenharia SA	3,125	14,960	0.00%
Solvay SA	678	23,885	0.00%	Energisa SA	3,900	32,032	0.01%
Syensqo SA	707	63,323	0.01%	Equatorial Energia SA	10,528	58,182	0.01%
UCB SA	1,220	181,355	0.03%	Ez Tec Empreendimentos e Participacoes SA	1,000	2,330	0.00%
VGP NV	38	4,236	0.00%	Fleury SA	2,181	5,902	0.00%
Warehouses de Pauw CVA REIT	1,458	39,534	0.01%	Gerdau SA - Preference Shares	12,150	40,205	0.01%
Xior Student Housing NV REIT	243	7,800	0.00%	Gol Linhas Aereas Inteligentes SA - Preference Shares	396	73	0.00%
		<b>1,450,963</b>	<b>0.21%</b>	GPS Participacoes e Empreendimentos SA	5,100	15,829	0.00%
<b>Brazil 0.34% (30 June 2023: 0.49%)</b>				Grendene SA	900	933	0.00%
AES Brasil Energia SA	6,126	12,562	0.00%	Grupo Casas Bahia SA	144	141	0.00%
Allos SA	8,097	30,788	0.01%	Grupo de Moda Soma SA	825	912	0.00%
Alpargatas SA - Preference Shares	600	985	0.00%	Grupo Mateus SA	1,100	1,372	0.00%
Alupar Investimento SA	433	2,319	0.00%	Grupo SBF SA	200	432	0.00%
Anima Holding SA	400	227	0.00%	Hapvida Participacoes e Investimentos SA	39,234	27,053	0.00%
Arezzo Industria e Comercio SA	100	924	0.00%	Hidrovias do Brasil SA	1,400	935	0.00%
Atacadao SA	6,300	10,231	0.00%	Hospital Mater Dei SA	9,100	7,454	0.00%
Auren Energia SA	772	1,715	0.00%	Hypera SA	5,600	28,935	0.00%
Azul SA - Preference Shares	4,800	6,343	0.00%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	2,500	10,393	0.00%
B3 SA - Brasil Bolsa Balcao	56,952	104,995	0.02%	IRB-Brasil Resseguros SA	76	432	0.00%
Banco Bradesco SA	20,482	41,263	0.01%	Itau Unibanco Holding SA	11,200	56,641	0.01%
Banco Bradesco SA - Preference Shares	46,712	104,114	0.02%	Itau Unibanco Holding SA - Preference Shares	45,200	263,740	0.04%
Banco BTG Pactual SA	12,600	70,118	0.01%	Itausa SA - Preference Shares	83,522	147,663	0.02%
Banco do Brasil SA	18,500	88,962	0.01%	Klabin SA	15,580	60,138	0.01%
Banco do Estado do Rio Grande do Sul SA - Preference Shares Class B	5,800	11,852	0.00%	Localiza Rent a Car SA	9,843	74,428	0.01%
Banco Pan SA - Preference Shares	600	874	0.00%	Localiza Rent a Car SA - Rights Issue 31/12/2049	99	160	0.00%
Banco Santander Brasil SA	4,800	23,730	0.00%	Lojas Quero-Quero SA	418	280	0.00%
BB Seguridade Participacoes SA	6,200	36,757	0.01%	Lojas Renner SA	8,282	18,608	0.00%
Bradespar SA	5,300	17,128	0.00%	LWSA SA	800	583	0.00%
Bradespar SA - Preference Shares	3,803	12,673	0.00%	M Dias Branco SA	300	1,584	0.00%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	2,000	9,232	0.00%	Magazine Luiza SA	2,695	5,847	0.00%
BRF SA	7,784	31,770	0.01%	Marrig Global Foods SA	1,287	2,864	0.00%
Caixa Seguridade Participacoes SA	4,100	10,563	0.00%	Metalurgica Gerdau SA - Preference Shares	19,800	37,964	0.01%
CCR SA	31,100	65,174	0.01%	MRV Engenharia e Participacoes SA	4,400	5,292	0.00%
Cielo SA	11,500	11,656	0.00%	Multiplan Empreendimentos Imobiliarios SA	500	2,029	0.00%
Cogna Educacao SA	3,600	1,147	0.00%	Natura & Co. Holding SA	7,300	20,424	0.00%
Compania Brasileira de Distribuicao	362	176	0.00%	Odontoprev SA	550	1,125	0.00%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	3,100	41,842	0.01%	Pet Center Comercio e Participacoes SA	600	392	0.00%
Compania de Saneamento de Minas Gerais Copasa MG	500	1,880	0.00%	Porto Seguro SA	400	2,229	0.00%
Compania de Sanena Do Parana	300	1,489	0.00%	Raia Drogasil SA	11,908	55,054	0.01%
Compania Energetica de Minas Gerais	2,260	4,972	0.00%	Raizen SA - Preference Shares	11,200	5,948	0.00%
Compania Energetica de Minas Gerais - Preference Shares	23,072	41,081	0.01%	Randon SA Implementos e Participacoes - Preference Shares	7,300	14,352	0.00%
Compania Siderurgica Nacional SA	7,000	16,270	0.00%	Rede D'Or Sao Luiz SA	8,003	39,190	0.01%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	300	1,418	0.00%	Rumo SA	11,000	41,034	0.01%
CVC Brasil Operadora e Agencia de Viagens SA	415	146	0.00%	Santos Brasil Participacoes SA	10,100	24,821	0.00%
				Sao Martinho SA	1,200	7,071	0.00%
				Sendas Distribuidora SA	16,935	31,526	0.01%
				Serena Energia SA	452	717	0.00%
				SLC Agricola SA	3,520	11,059	0.00%
				Suzano SA	6,500	66,715	0.01%
				Telefonica Brasil SA	4,400	35,916	0.01%
				TIM SA	6,100	17,440	0.00%

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TOTVS SA	3,062	16,775	0.00%	Finning International, Inc.	1,335	39,132	0.01%
Transmissora Alianca de Energia Eletrica SA	1,800	11,093	0.00%	First Capital REIT	1,589	17,070	0.00%
Tres Tentos Agroindustrial SA	4,800	8,538	0.00%	First Majestic Silver Corp.	4,597	27,212	0.00%
Tupy SA	7,100	30,205	0.00%	First National Financial Corp.	24	624	0.00%
Unipar Carbocloro SA - Preference Shares Class B	121	1,063	0.00%	First Quantum Minerals Ltd.	7,517	98,718	0.01%
Usinas Siderurgicas de Minas Gerais SA Usiminas	4,400	6,044	0.00%	FirstService Corp.	432	65,731	0.01%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	6,800	9,684	0.00%	Franco-Nevada Corp.	1,833	217,278	0.03%
Vivara Participacoes SA	2,000	7,540	0.00%	George Weston Ltd.	615	88,447	0.01%
WEG SA	14,700	111,657	0.02%	GFL Environmental, Inc.	2,111	82,197	0.01%
YDUQS Participacoes SA	3,900	7,309	0.00%	Gildan Activewear, Inc. Class A	1,948	73,871	0.01%
Zamp SA	800	539	0.00%	Granite REIT	614	30,418	0.00%
		<b>2,342,148</b>	<b>0.34%</b>	Great-West Lifeco, Inc.	2,778	81,025	0.01%
<b>Canada 2.18% (30 June 2023: 2.48%)</b>				H&R REIT	3,328	21,768	0.00%
Agnico Eagle Mines Ltd.	5,818	380,454	0.06%	Hudbay Minerals, Inc.	6,981	63,160	0.01%
Air Canada	1,594	20,852	0.00%	Hydro One Ltd.	2,560	74,554	0.01%
Alamos Gold, Inc. Class A	4,098	64,269	0.01%	iA Financial Corp., Inc.	1,059	66,488	0.01%
Allied Properties REIT	1,318	14,747	0.00%	IAMGOLD Corp.	3,257	12,232	0.00%
Aritzia, Inc.	1,007	28,495	0.00%	IGM Financial, Inc.	1,599	44,137	0.01%
B2Gold Corp.	12,875	34,532	0.01%	Innergex Renewable Energy, Inc.	2,392	17,883	0.00%
Ballard Power Systems, Inc.	2,813	6,352	0.00%	Intact Financial Corp.	1,834	305,602	0.04%
Bank of Montreal	7,269	610,004	0.09%	Ivanhoe Mines Ltd. Class A	6,740	86,938	0.01%
Bank of Nova Scotia	12,666	579,266	0.08%	Kinaxis, Inc.	196	22,597	0.00%
Bausch Health Cos, Inc.	3,441	23,990	0.00%	Kinross Gold Corp.	12,380	103,050	0.02%
BCE, Inc.	2,775	89,860	0.01%	Laurentian Bank of Canada	83	1,610	0.00%
BlackBerry Ltd.	5,947	14,864	0.00%	Lightspeed Commerce, Inc.	869	11,876	0.00%
Boardwalk REIT	232	11,950	0.00%	Linamar Corp.	513	24,927	0.00%
Boralex, Inc. Class A	1,437	35,191	0.01%	Lithium Americas Argentina Corp.	486	1,549	0.00%
Boyd Group Services, Inc.	236	44,320	0.01%	Loblaw Cos Ltd.	1,512	175,360	0.03%
BRP, Inc.	217	13,900	0.00%	Lundin Gold, Inc.	1,541	22,760	0.00%
Canadian Apartment Properties REIT	1,647	53,502	0.01%	Lundin Mining Corp.	6,237	69,419	0.01%
Canadian Imperial Bank of Commerce	9,649	458,704	0.07%	Magna International, Inc.	3,248	136,106	0.02%
Canadian National Railway Co.	5,729	676,837	0.10%	Manulife Financial Corp.	18,894	503,021	0.07%
Canadian Pacific Kansas City Ltd.	9,827	773,750	0.11%	Maple Leaf Foods, Inc.	279	4,673	0.00%
Canadian Western Bank	1,401	44,415	0.01%	Methanex Corp.	680	32,823	0.01%
Canfor Corp.	125	1,326	0.00%	Metro, Inc.	2,301	127,448	0.02%
Capstone Copper Corp.	5,357	37,975	0.01%	Mullen Group Ltd.	104	999	0.00%
Cargojet, Inc.	89	9,106	0.00%	National Bank of Canada	3,492	276,915	0.04%
Cascades, Inc.	138	911	0.00%	North West Co., Inc.	576	17,444	0.00%
Celestica, Inc.	1,274	72,938	0.01%	NorthWest Healthcare Properties REIT	4,839	16,480	0.00%
Centerra Gold, Inc.	956	6,428	0.00%	Novagold Resources, Inc.	1,860	6,511	0.00%
CGI, Inc.	2,096	209,163	0.03%	Nutrien Ltd.	5,238	266,618	0.04%
Chartwell Retirement Residences	1,546	14,518	0.00%	Nuvei Corp.	450	14,572	0.00%
Choice Properties REIT	817	7,666	0.00%	OceanaGold Corp.	4,518	10,368	0.00%
CI Financial Corp.	2,152	22,647	0.00%	Onex Corp.	716	48,673	0.01%
Cogeco Communications, Inc.	56	2,111	0.00%	Open Text Corp.	3,110	93,367	0.01%
Colliers International Group, Inc.	343	38,294	0.01%	Osisko Gold Royalties Ltd.	2,009	31,302	0.00%
Constellation Software, Inc.	200	576,151	0.08%	Power Corp. of Canada	5,429	150,846	0.02%
Constellation Software, Inc. - Warrants 31/3/2040	172	—	0.00%	Premium Brands Holdings Corp.	491	33,812	0.01%
Definity Financial Corp.	815	26,790	0.00%	Primaris REIT	261	2,531	0.00%
Descartes Systems Group, Inc.	892	86,407	0.01%	Primo Water Corp.	1,188	25,959	0.00%
Dollarama, Inc.	2,660	242,818	0.04%	Quebecor, Inc. Class B	1,292	27,259	0.00%
Dream Industrial REIT	3,477	32,195	0.01%	RB Global, Inc.	1,795	136,873	0.02%
Eldorado Gold Corp.	3,403	50,261	0.01%	Restaurant Brands International, Inc.	3,482	245,306	0.04%
Element Fleet Management Corp.	4,412	80,253	0.01%	RioCan REIT	3,843	47,211	0.01%
Enghouse Systems Ltd.	302	6,659	0.00%	Royal Bank of Canada	14,435	1,536,491	0.22%
Equinox Gold Corp.	5,097	26,596	0.00%	Russel Metals, Inc.	210	5,720	0.00%
Fairfax Financial Holdings Ltd.	229	260,459	0.04%	Saputo, Inc.	2,384	53,522	0.01%
				Shopify, Inc. Class A	12,713	839,977	0.12%
				SmartCentres REIT	2,280	36,641	0.01%
				SSR Mining, Inc.	1,434	6,477	0.00%
				Stelco Holdings, Inc.	424	11,518	0.00%
				Stella-Jones, Inc.	672	43,841	0.01%
				Sun Life Financial, Inc.	6,527	319,970	0.05%
				TELUS Corp.	4,822	72,981	0.01%
				TFI International, Inc.	810	117,586	0.02%
				Thomson Reuters Corp.	1,543	260,044	0.04%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
TMX Group Ltd.	2,540	70,686	0.01%	Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	8,800	5,026	0.00%
Torex Gold Resources, Inc.	1,053	16,314	0.00%	ANTA Sports Products Ltd.	12,400	119,118	0.02%
Toromont Industries Ltd.	826	73,120	0.01%	Ascentage Pharma Group International	300	982	0.00%
Toronto-Dominion Bank	18,511	1,017,303	0.15%	Asialnfo Technologies Ltd.	800	719	0.00%
Transcontinental, Inc. Class A	139	1,536	0.00%	Asymchem Laboratories Tianjin Co., Ltd. Class A	140	1,262	0.00%
Waste Connections, Inc.	2,570	450,818	0.07%	Autohome, Inc. ADR	328	9,004	0.00%
West Fraser Timber Co., Ltd.	768	58,972	0.01%	BAIC Motor Corp., Ltd. Class H	3,500	897	0.00%
Westshore Terminals Investment Corp.	61	1,012	0.00%	Bank of Beijing Co., Ltd. Class A	14,600	11,679	0.00%
Wheaton Precious Metals Corp.	4,544	238,200	0.03%	Bank of China Ltd. Class A	44,300	28,033	0.01%
Winpak Ltd.	264	8,614	0.00%	Bank of China Ltd. Class H	849,000	418,660	0.06%
		<b>15,238,019</b>	<b>2.18%</b>	Bank of Chongqing Co., Ltd. Class H	1,000	646	0.00%
<b>Chile 0.05% (30 June 2023: 0.06%)</b>				Bank of Communications Co., Ltd. Class A	43,700	44,712	0.01%
Aguas Andinas SA Class A	7,934	2,160	0.00%	Bank of Communications Co., Ltd. Class H	47,000	36,902	0.01%
Banco de Chile	481,564	54,614	0.01%	Bank of Hangzhou Co., Ltd. Class A	12,300	21,986	0.00%
Banco de Credito e Inversiones SA	704	19,749	0.00%	Bank of Jiangsu Co., Ltd. Class A	28,200	28,699	0.01%
Banco Santander Chile	803,938	37,645	0.01%	Bank of Nanjing Co., Ltd. Class A	15,500	22,058	0.00%
CAP SA	152	952	0.00%	Bank of Ningbo Co., Ltd. Class A	3,190	9,639	0.00%
Cencosud SA	15,984	30,057	0.01%	Bank of Shanghai Co., Ltd. Class A	19,800	19,689	0.00%
Cencosud Shopping SA	736	1,111	0.00%	BBMG Corp. Class H	75,000	5,380	0.00%
Compania Sud Americana de Vapores SA	118,344	7,492	0.00%	BeiGene Ltd.	9,100	100,471	0.02%
Empresa Nacional de Telecomunicaciones SA	285	841	0.00%	Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	29,400	10,792	0.00%
Empresas CMPC SA	17,199	32,251	0.01%	Beijing Capital International Airport Co., Ltd. Class H	34,000	11,235	0.00%
Falabella SA	7,236	22,239	0.00%	Beijing Enterprises Water Group Ltd.	32,000	9,837	0.00%
Latam Airlines Group SA	1,410,883	19,192	0.00%	Beijing Kingsoft Office Software, Inc. Class A	280	8,725	0.00%
Parque Arauco SA	12,120	18,246	0.00%	Beijing New Building Materials plc Class A	300	1,219	0.00%
Quinenco SA	2,266	7,406	0.00%	Beijing SL Pharmaceutical Co., Ltd. Class A	7,000	7,066	0.00%
Ripley Corp. SA	85,047	23,155	0.00%	Beijing Tongrentang Co., Ltd. Class A	2,900	15,178	0.00%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	1,266	51,002	0.01%	Beijing Water Business Doctor Co., Ltd. Class A	115,700	64,182	0.01%
SONDA SA	12,261	5,443	0.00%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	55,400	40,748	0.01%
		<b>333,555</b>	<b>0.05%</b>	Bilibili, Inc. Class Z	2,957	48,063	0.01%
<b>China 2.30% (30 June 2023: 2.78%)</b>				Blue Moon Group Holdings Ltd.	25,500	6,761	0.00%
360 Security Technology, Inc. Class A	5,400	5,680	0.00%	BOE Technology Group Co., Ltd. Class A	11,900	6,666	0.00%
3SBio, Inc.	14,000	11,548	0.00%	BOE Technology Group Co., Ltd. Class B	36,600	11,954	0.00%
Advanced Micro-Fabrication Equipment, Inc. China Class A	465	8,997	0.00%	BOE Varitronix Ltd.	9,000	5,487	0.00%
AECC Aviation Power Co., Ltd. Class A	1,900	9,512	0.00%	Bosideng International Holdings Ltd.	22,000	13,723	0.00%
Agile Group Holdings Ltd.	6,000	392	0.00%	Brilliance China Automotive Holdings Ltd.	38,000	39,960	0.01%
Agricultural Bank of China Ltd. Class A	82,400	49,209	0.01%	By-health Co., Ltd. Class A	300	557	0.00%
Agricultural Bank of China Ltd. Class H	297,000	127,056	0.02%	C&D International Investment Group Ltd.	4,000	7,439	0.00%
Aier Eye Hospital Group Co., Ltd. Class A	6,396	9,041	0.00%	C&S Paper Co., Ltd. Class A	12,200	11,564	0.00%
Air China Ltd. Class A	35,200	35,582	0.01%	Cambricon Technologies Corp., Ltd. Class A	611	16,626	0.00%
Air China Ltd. Class H	16,000	7,439	0.00%	Canaan, Inc. ADR	395	395	0.00%
AK Medical Holdings Ltd.	2,000	1,104	0.00%	Canadian Solar, Inc.	316	4,661	0.00%
Akeso, Inc.	10,000	48,352	0.01%				
Alibaba Group Holding Ltd.	175,404	1,583,880	0.23%				
Alibaba Health Information Technology Ltd.	40,000	16,036	0.00%				
Alibaba Pictures Group Ltd.	120,000	6,379	0.00%				
A-Living Smart City Services Co., Ltd.	5,750	2,062	0.00%				
Alphamab Oncology	4,000	1,230	0.00%				
Angang Steel Co., Ltd. Class H	80,000	12,501	0.00%				
Angelalign Technology, Inc.	200	1,454	0.00%				
Anhui Construction Engineering Group Co., Ltd. Class A	4,600	2,709	0.00%				
Anhui Expressway Co., Ltd. Class H	2,000	2,395	0.00%				

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Canmax Technologies Co., Ltd. Class A	130	306	0.00%	China Jinmao Holdings Group Ltd.	40,000	3,176	0.00%
CanSino Biologics, Inc. Class H	600	1,502	0.00%	China Jushi Co., Ltd. Class A	457	692	0.00%
Canvest Environmental Protection Group Co., Ltd.	3,000	1,614	0.00%	China Kepei Education Group Ltd.	2,000	389	0.00%
CECEP Solar Energy Co., Ltd. Class A	19,200	12,386	0.00%	China Lesso Group Holdings Ltd.	7,000	2,797	0.00%
Central China Securities Co., Ltd. Class A	12,300	5,745	0.00%	China Life Insurance Co., Ltd. Class H	86,000	121,608	0.02%
Central China Securities Co., Ltd. Class H	130,000	16,817	0.00%	China Lilang Ltd.	3,000	1,775	0.00%
Changchun High-Tech Industry Group Co., Ltd. Class A	100	1,257	0.00%	China Medical System Holdings Ltd.	7,000	5,935	0.00%
Changjiang Securities Co., Ltd. Class A	6,900	4,565	0.00%	China Meidong Auto Holdings Ltd.	2,000	538	0.00%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	100	1,535	0.00%	China Mengniu Dairy Co., Ltd.	28,231	50,623	0.01%
Chaozhou Three-Circle Group Co., Ltd. Class A	400	1,599	0.00%	China Merchants Bank Co., Ltd. Class A	19,900	93,192	0.01%
Chengdu Xingrong Environment Co., Ltd. Class A	12,900	13,287	0.00%	China Merchants Bank Co., Ltd. Class H	37,000	168,001	0.03%
Chengtun Mining Group Co., Ltd. Class A	28,400	14,276	0.00%	China Merchants Securities Co., Ltd. Class A	1,400	2,667	0.00%
China BlueChemical Ltd. Class H	2,000	569	0.00%	China Merchants Securities Co., Ltd. Class H	31,800	25,131	0.01%
China Cinda Asset Management Co., Ltd. Class H	169,000	14,070	0.00%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	7,800	9,391	0.00%
China CITIC Bank Corp., Ltd. Class A	33,000	30,284	0.01%	China Minsheng Banking Corp., Ltd. Class A	66,100	34,314	0.01%
China CITIC Bank Corp., Ltd. Class H	94,000	60,320	0.01%	China Minsheng Banking Corp., Ltd. Class H	17,000	5,879	0.00%
China CITIC Financial Asset Management Co., Ltd. Class H	323,000	14,480	0.00%	China Modern Dairy Holdings Ltd.	8,000	717	0.00%
China Communications Services Corp., Ltd. Class H	38,000	20,491	0.00%	China National Accord Medicines Corp., Ltd. Class B	3,120	5,834	0.00%
China Conch Environment Protection Holdings Ltd.	8,500	947	0.00%	China National Building Material Co., Ltd. Class H	38,000	13,628	0.00%
China Conch Venture Holdings Ltd.	13,500	12,588	0.00%	China New Higher Education Group Ltd.	2,000	517	0.00%
China Construction Bank Corp. Class A	39,600	40,138	0.01%	China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	8,100	5,636	0.00%
China Construction Bank Corp. Class H	895,000	661,443	0.10%	China Nonferrous Mining Corp., Ltd.	12,000	10,467	0.00%
China Dili Group	10,000	845	0.00%	China Oriental Group Co., Ltd.	4,000	589	0.00%
China East Education Holdings Ltd.	500	145	0.00%	China Overseas Grand Oceans Group Ltd.	3,000	753	0.00%
China Eastern Airlines Corp., Ltd. Class H	14,000	3,515	0.00%	China Overseas Land & Investment Ltd.	46,000	79,776	0.01%
China Education Group Holdings Ltd.	4,000	2,311	0.00%	China Overseas Property Holdings Ltd.	15,000	8,991	0.00%
China Everbright Bank Co., Ltd. Class A	43,400	18,844	0.00%	China Pacific Insurance Group Co., Ltd. Class A	12,000	45,792	0.01%
China Everbright Bank Co., Ltd. Class H	23,000	7,159	0.00%	China Pacific Insurance Group Co., Ltd. Class H	17,200	41,990	0.01%
China Everbright Environment Group Ltd.	32,000	16,067	0.00%	China Railway Group Ltd. Class A	24,300	21,701	0.00%
China Everbright Ltd.	2,000	1,012	0.00%	China Railway Group Ltd. Class H	25,000	13,801	0.00%
China Feihe Ltd.	32,000	14,796	0.00%	China Railway Signal & Communication Corp., Ltd. Class H	47,000	20,227	0.00%
China Foods Ltd.	28,000	10,221	0.00%	China Reinsurance Group Corp. Class H	13,000	949	0.00%
China Galaxy Securities Co., Ltd. Class H	66,500	34,837	0.01%	China Resources Building Materials Technology Holdings Ltd.	22,000	3,889	0.00%
China Hongqiao Group Ltd.	21,500	32,550	0.01%	China Resources Double Crane Pharmaceutical Co., Ltd. Class A	1,800	4,827	0.00%
China International Capital Corp., Ltd. Class H	32,400	36,063	0.01%	China Resources Land Ltd.	28,000	95,217	0.02%
China International Marine Containers Group Co., Ltd. Class A	750	951	0.00%				
China International Marine Containers Group Co., Ltd. Class H	10,900	9,829	0.00%				

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China Resources Medical Holdings Co., Ltd.	1,500	678	0.00%	Contemporary Amperex Technology Co., Ltd. Class A	2,820	69,538	0.01%
China Resources Microelectronics Ltd. Class A	4,786	24,543	0.01%	COSCO SHIPPING Development Co., Ltd. Class A	50,000	17,669	0.00%
China Resources Mixc Lifestyle Services Ltd.	3,800	12,582	0.00%	COSCO SHIPPING Development Co., Ltd. Class H	22,000	3,184	0.00%
China Resources Pharmaceutical Group Ltd.	17,500	12,978	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class A	4,600	9,835	0.00%
China Risun Group Ltd.	34,000	12,977	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	16,000	20,780	0.00%
China Ruyi Holdings Ltd.	24,000	6,455	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class A	20,600	43,706	0.01%
China Shineway Pharmaceutical Group Ltd.	3,000	2,955	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class H	12,350	21,608	0.00%
China South Publishing & Media Group Co., Ltd. Class A	7,200	12,248	0.00%	COSCO SHIPPING Ports Ltd.	24,000	16,569	0.00%
China Southern Airlines Co., Ltd. Class H	64,000	23,936	0.00%	Country Garden Holdings Co., Ltd.	112,000	6,957	0.00%
China Taiping Insurance Holdings Co., Ltd.	18,800	19,216	0.00%	Country Garden Services Holdings Co., Ltd.	13,890	8,575	0.00%
China Three Gorges Renewables Group Co., Ltd. Class A	14,700	8,779	0.00%	CRRC Corp., Ltd. Class H	70,000	45,188	0.01%
China Tourism Group Duty Free Corp., Ltd. Class A	2,700	23,110	0.00%	CSC Financial Co., Ltd. Class A	3,900	10,278	0.00%
China Tourism Group Duty Free Corp., Ltd. Class H	1,200	7,355	0.00%	CSC Financial Co., Ltd. Class H	10,000	7,416	0.00%
China Tower Corp., Ltd. Class H	500,000	64,682	0.01%	CSG Holding Co., Ltd. Class B	2,000	661	0.00%
China Traditional Chinese Medicine Holdings Co., Ltd.	28,000	13,018	0.00%	CSPC Pharmaceutical Group Ltd.	76,000	60,548	0.01%
China United Network Communications Ltd. Class A	27,200	17,510	0.00%	CStone Pharmaceuticals	1,000	146	0.00%
China Vanke Co., Ltd. Class A	12,400	11,770	0.00%	Dada Nexus Ltd. ADR	127	160	0.00%
China Vanke Co., Ltd. Class H	11,744	6,995	0.00%	Daqin Railway Co., Ltd. Class A	11,593	11,369	0.00%
China Water Affairs Group Ltd.	10,000	6,430	0.00%	Daqo New Energy Corp. ADR	601	8,775	0.00%
China Yangtze Power Co., Ltd. Class A	16,900	66,944	0.01%	Digital China Holdings Ltd.	2,000	856	0.00%
China Yongda Automobiles Services Holdings Ltd.	8,000	1,762	0.00%	Digital China Information Service Group Co., Ltd. Class A	6,300	8,042	0.00%
Chinasoft International Ltd.	60,000	31,585	0.01%	Dongyue Group Ltd.	42,000	45,672	0.01%
Chongqing Changan Automobile Co., Ltd. Class A	6,702	12,328	0.00%	East Buy Holding Ltd.	3,000	4,849	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	34,000	15,982	0.00%	East Money Information Co., Ltd. Class A	11,817	17,092	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class A	5,700	3,919	0.00%	Eastern Air Logistics Co., Ltd. Class A	3,600	10,034	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	6,000	2,943	0.00%	Ecovacs Robotics Co., Ltd. Class A	100	646	0.00%
Chongqing Water Group Co., Ltd. Class A	12,400	8,152	0.00%	EHang Holdings Ltd. ADR	143	1,942	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	1,200	4,607	0.00%	Eoptolink Technology, Inc. Ltd. Class A	1,100	15,903	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	9,900	18,401	0.00%	Eve Energy Co., Ltd. Class A	1,000	5,468	0.00%
CITIC Securities Co., Ltd. Class A	17,125	42,761	0.01%	Everbright Securities Co., Ltd. Class H	23,800	15,059	0.00%
CITIC Securities Co., Ltd. Class H	12,356	18,200	0.00%	Far East Horizon Ltd.	18,000	11,712	0.00%
CMGE Technology Group Ltd.	24,000	2,797	0.00%	Fenbi Ltd.	19,000	10,148	0.00%
CMOC Group Ltd. Class H	57,000	52,127	0.01%	FinVolution Group ADR	843	4,021	0.00%
COFCO Joycome Foods Ltd.	59,000	12,545	0.00%	First Capital Securities Co., Ltd. Class A	26,400	18,406	0.00%
Concord New Energy Group Ltd.	20,000	1,537	0.00%	Flat Glass Group Co., Ltd. Class A	4,200	11,563	0.00%
Consun Pharmaceutical Group Ltd.	2,000	1,424	0.00%	Flat Glass Group Co., Ltd. Class H	1,000	1,473	0.00%
				Focus Media Information Technology Co., Ltd. Class A	23,800	19,755	0.00%
				Foshan Haitian Flavouring & Food Co., Ltd. Class A	2,819	13,310	0.00%
				Fosun International Ltd.	43,500	23,401	0.00%
				Founder Securities Co., Ltd. Class A	25,200	26,681	0.01%
				Foxconn Industrial Internet Co., Ltd. Class A	9,300	34,903	0.01%

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Fu Shou Yuan International Group Ltd.	15,000	9,376	0.00%	Guangzhou R&F Properties Co., Ltd. Class H	3,600	406	0.00%
Fufeng Group Ltd.	5,000	3,401	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	1,200	2,886	0.00%
Full Truck Alliance Co., Ltd. ADR	5,968	47,983	0.01%	Guotai Junan Securities Co., Ltd. Class A	6,100	11,321	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	7,600	44,145	0.01%	Guotai Junan Securities Co., Ltd. Class H	32,000	31,765	0.01%
Ganfeng Lithium Group Co., Ltd. Class A	1,180	4,631	0.00%	Gushengtang Holdings Ltd.	2,000	9,606	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	4,360	8,500	0.00%	H World Group Ltd.	22,450	74,762	0.01%
Gansu Yasheng Industrial Group Co., Ltd. Class A	117,600	38,175	0.01%	Haichang Ocean Park Holdings Ltd.	20,000	1,793	0.00%
Gaotu Techedu, Inc. ADR	2,321	11,373	0.00%	Haier Smart Home Co., Ltd. Class A	12,900	50,145	0.01%
GCL Technology Holdings Ltd.	238,000	35,361	0.01%	Haier Smart Home Co., Ltd. Class H	10,800	36,104	0.01%
GDS Holdings Ltd. Class A	5,944	7,103	0.00%	Hainan Meilan International Airport Co., Ltd. Class H	1,000	985	0.00%
Geely Automobile Holdings Ltd.	70,000	78,810	0.01%	Haitian International Holdings Ltd.	4,000	11,374	0.00%
Gemdale Properties & Investment Corp., Ltd.	12,000	378	0.00%	Haitong Securities Co., Ltd. Class A	16,100	18,877	0.00%
Genertec Universal Medical Group Co., Ltd.	27,500	14,970	0.00%	Haitong Securities Co., Ltd. Class H	39,200	18,226	0.00%
Genscript Biotech Corp.	6,000	6,394	0.00%	Hangzhou Silan Microelectronics Co., Ltd. Class A	700	1,679	0.00%
GF Securities Co., Ltd. Class A	3,700	6,168	0.00%	Hangzhou Steam Turbine Power Group Co., Ltd. Class B	1,560	1,383	0.00%
GF Securities Co., Ltd. Class H	4,800	3,978	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class A	400	2,663	0.00%
Giant Biogene Holding Co., Ltd.	5,000	29,363	0.01%	Hangzhou Tigermed Consulting Co., Ltd. Class H	500	1,768	0.00%
GigaDevice Semiconductor, Inc. Class A	240	3,143	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	8,000	16,723	0.00%
Ginlong Technologies Co., Ltd. Class A	300	1,711	0.00%	Health & Happiness H&H International Holdings Ltd.	500	573	0.00%
GoerTek, Inc. Class A	1,400	3,741	0.00%	Hello Group, Inc. ADR	1,283	7,852	0.00%
Golden Solar New Energy Technology Holdings Ltd.	12,000	5,641	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	7,100	23,116	0.00%
Goldwind Science & Technology Co., Ltd. Class A	3,400	3,130	0.00%	Hengan International Group Co., Ltd.	8,500	25,911	0.01%
Goldwind Science & Technology Co., Ltd. Class H	9,600	3,910	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	400	1,766	0.00%
Grand Pharmaceutical Group Ltd.	3,500	2,085	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	3,000	9,875	0.00%
Great Wall Motor Co., Ltd. Class A	600	2,079	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	100	1,420	0.00%
Great Wall Motor Co., Ltd. Class H	27,000	41,637	0.01%	Hopson Development Holdings Ltd.	2,283	1,047	0.00%
Gree Electric Appliances, Inc. of Zhuhai Class A	5,700	30,620	0.01%	Horizon Construction Development Ltd.	3,333	640	0.00%
Greentown China Holdings Ltd.	8,000	6,291	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	100	640	0.00%
Greentown Service Group Co., Ltd.	2,000	863	0.00%	Hoyuan Green Energy Co., Ltd. Class A	619	1,449	0.00%
Guangdong Haid Group Co., Ltd. Class A	5,200	33,511	0.01%	Hua Hong Semiconductor Ltd.	10,000	28,242	0.01%
Guangdong Provincial Expressway Development Co., Ltd. Class B	14,800	13,705	0.00%	Huadong Medicine Co., Ltd. Class A	200	762	0.00%
Guangshen Railway Co., Ltd. Class H	16,000	4,345	0.00%	Hualan Biological Engineering, Inc. Class A	200	433	0.00%
Guangxi Liugong Machinery Co., Ltd. Class A	16,200	24,830	0.01%	Huatai Securities Co., Ltd. Class A	8,100	13,746	0.00%
Guangzhou Automobile Group Co., Ltd. Class A	3,800	4,029	0.00%	Huatai Securities Co., Ltd. Class H	16,400	18,128	0.00%
Guangzhou Automobile Group Co., Ltd. Class H	70,000	24,746	0.01%	Huaxi Securities Co., Ltd. Class A	6,900	6,228	0.00%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	6,000	15,870	0.00%	Huaxia Bank Co., Ltd. Class A	22,100	19,373	0.00%
Guangzhou Haige Communications Group, Inc. Co. Class A	15,100	21,427	0.00%				
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	100	372	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Huaxin Cement Co., Ltd. Class H	12,100	11,686	0.00%	Kingdee International Software Group Co., Ltd.	35,000	32,815	0.01%
Huayu Automotive Systems Co., Ltd. Class A	500	1,122	0.00%	Kingsoft Cloud Holdings Ltd.	2,610	458	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	300	3,579	0.00%	Kingsoft Corp., Ltd.	7,000	20,218	0.00%
Hundsun Technologies, Inc. Class A	364	880	0.00%	Kuaishou Technology Class B	34,400	203,340	0.03%
Hygeia Healthcare Holdings Co., Ltd.	2,447	8,823	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	500	1,188	0.00%
Hygon Information Technology Co., Ltd. Class A	2,700	26,006	0.01%	Lao Feng Xiang Co., Ltd. Class B	5,700	20,936	0.00%
Iflytek Co., Ltd. Class A	2,100	12,354	0.00%	LB Group Co., Ltd. Class A	200	509	0.00%
Imeik Technology Development Co., Ltd. Class A	280	6,600	0.00%	Lee & Man Paper Manufacturing Ltd.	3,000	888	0.00%
Industrial & Commercial Bank of China Ltd. Class A	71,400	55,744	0.01%	Legend Holdings Corp. Class H	11,400	8,586	0.00%
Industrial & Commercial Bank of China Ltd. Class H	793,000	471,286	0.07%	Lens Technology Co., Ltd. Class A	24,700	61,743	0.01%
Industrial Bank Co., Ltd. Class A	15,800	38,132	0.01%	Lepu Medical Technology Beijing Co., Ltd. Class A	400	813	0.00%
Industrial Securities Co., Ltd. Class A	1,820	1,261	0.00%	Li Auto, Inc. Class A	10,688	96,238	0.02%
INESA Intelligent Tech, Inc. Class B	106,300	50,174	0.01%	Li Ning Co., Ltd.	20,628	44,652	0.01%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	7,700	27,253	0.01%	Liaoning Chengda Biotechnology Co., Ltd. Class A	4,620	15,339	0.00%
InnoCare Pharma Ltd.	8,000	4,939	0.00%	Lifetech Scientific Corp. Class A	36,000	6,409	0.00%
Innovent Biologics, Inc.	16,000	75,416	0.01%	Lingyi iTech Guangdong Co. Class A	3,100	3,023	0.00%
J&T Global Express Ltd.	83,400	76,164	0.01%	Linklogis, Inc. Class B	9,500	2,640	0.00%
JA Solar Technology Co., Ltd. Class A	1,768	2,712	0.00%	Livzon Pharmaceutical Group, Inc. Class A	1,998	10,183	0.00%
Jafron Biomedical Co., Ltd. Class A	100	373	0.00%	Longfor Group Holdings Ltd.	28,500	39,132	0.01%
JCET Group Co., Ltd. Class A	600	2,606	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	4,000	7,681	0.00%
JD Health International, Inc.	10,650	28,987	0.01%	Lonking Holdings Ltd.	3,000	561	0.00%
JD Logistics, Inc.	13,800	14,812	0.00%	Lufax Holding Ltd. ADR	1,104	2,616	0.00%
JD.com, Inc. Class A	25,487	337,219	0.05%	Luxshare Precision Industry Co., Ltd. Class A	9,000	48,459	0.01%
Jiangsu Expressway Co., Ltd. Class H	22,000	23,473	0.00%	Luye Pharma Group Ltd.	17,500	6,052	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	2,200	14,036	0.00%	Maanshan Iron & Steel Co., Ltd. Class H	64,000	9,263	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	4,900	25,813	0.01%	Mango Excellent Media Co., Ltd. Class A	300	859	0.00%
Jiangsu Shagang Co., Ltd. Class A	23,700	12,238	0.00%	Maoyan Entertainment	3,000	3,093	0.00%
Jiangsu Zhongtian Technology Co., Ltd. Class A	5,300	11,506	0.00%	Maxscend Microelectronics Co., Ltd. Class A	160	1,704	0.00%
Jiangxi Copper Co., Ltd. Class A	8,300	26,921	0.01%	Meitu, Inc.	33,000	11,159	0.00%
Jiangxi Copper Co., Ltd. Class H	9,000	17,960	0.00%	Meituan Class B	55,372	787,949	0.11%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	6,100	11,196	0.00%	Microport Scientific Corp.	11,200	7,560	0.00%
Jinko Solar Co., Ltd. Class A	20,679	20,110	0.00%	Midea Real Estate Holding Ltd.	600	511	0.00%
JinkoSolar Holding Co., Ltd. ADR	233	4,828	0.00%	Ming Yuan Cloud Group Holdings Ltd.	6,000	1,560	0.00%
Jinxin Fertility Group Ltd.	13,500	4,807	0.00%	MINISO Group Holding Ltd.	2,172	10,419	0.00%
Jiumaojiu International Holdings Ltd.	5,000	2,594	0.00%	Minth Group Ltd.	6,000	9,330	0.00%
Joinn Laboratories China Co., Ltd. Class H	784	753	0.00%	Montage Technology Co., Ltd. Class A	451	3,531	0.00%
JOYY, Inc. ADR	234	7,041	0.00%	Muyuan Foods Co., Ltd. Class A	5,100	30,457	0.01%
Kangji Medical Holdings Ltd.	1,000	715	0.00%	National Silicon Industry Group Co., Ltd. Class A	12,574	23,784	0.00%
Kanzhun Ltd. ADR	3,553	66,832	0.01%	NAURA Technology Group Co., Ltd. Class A	300	13,145	0.00%
KE Holdings, Inc. ADR	6,185	87,518	0.01%	NetDragon Websoft Holdings Ltd.	500	756	0.00%
Keymed Biosciences, Inc.	1,000	4,323	0.00%	NetEase, Inc.	20,130	384,428	0.06%
Kingboard Holdings Ltd.	8,000	18,833	0.00%	New China Life Insurance Co., Ltd. Class A	4,800	19,743	0.00%
Kingboard Laminates Holdings Ltd.	6,000	6,455	0.00%	New China Life Insurance Co., Ltd. Class H	8,200	15,649	0.00%
				New Hope Liuhe Co., Ltd. Class A	300	376	0.00%
				New Horizon Health Ltd.	3,000	5,433	0.00%
				New Oriental Education & Technology Group, Inc.	14,440	110,417	0.02%

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Nine Dragons Paper Holdings Ltd.	22,000	9,158	0.00%	SenseTime Group, Inc. Class B	317,000	53,595	0.01%
Ningbo Deye Technology Co., Ltd. Class A	504	5,132	0.00%	Seres Group Co., Ltd. Class A	2,100	26,210	0.01%
Ningbo Tuopu Group Co., Ltd. Class A	700	5,140	0.00%	SF Holding Co., Ltd. Class A	6,100	29,820	0.01%
NIO, Inc. Class A	11,937	52,060	0.01%	SG Micro Corp. Class A	195	2,211	0.00%
Nongfu Spring Co., Ltd. Class H	18,400	87,317	0.01%	Shandong Gold Mining Co., Ltd. Class A	1,900	7,125	0.00%
Nuode New Materials Co., Ltd. Class A	28,600	11,948	0.00%	Shandong Gold Mining Co., Ltd. Class H	6,250	12,440	0.00%
Offcn Education Technology Co., Ltd. Class A	400	84	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	400	1,460	0.00%
Orient Securities Co., Ltd. Class A	32,220	33,540	0.01%	Shandong Nanshan Aluminum Co., Ltd. Class A	66,300	34,599	0.01%
Ovctek China, Inc. Class A	140	301	0.00%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	21,200	10,101	0.00%
PAX Global Technology Ltd.	1,000	751	0.00%	Shanghai Baosight Software Co., Ltd. Class A	561	2,454	0.00%
PDD Holdings, Inc. ADR	7,293	969,604	0.14%	Shanghai Baosight Software Co., Ltd. Class B	6,475	10,483	0.00%
People's Insurance Co. Group of China Ltd. Class H	148,000	50,803	0.01%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	1,100	3,336	0.00%
Pharmaron Beijing Co., Ltd. Class A	675	1,718	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	4,500	7,620	0.00%
Pharmaron Beijing Co., Ltd. Class H	675	731	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	2,000	3,115	0.00%
PICC Property & Casualty Co., Ltd. Class H	70,000	86,969	0.01%	Shanghai Haohai Biological Technology Co., Ltd. Class H	140	570	0.00%
Ping An Bank Co., Ltd. Class A	11,200	15,571	0.00%	Shanghai International Airport Co., Ltd. Class A	2,300	10,160	0.00%
Ping An Healthcare & Technology Co., Ltd.	5,400	7,912	0.00%	Shanghai Jinjiang International Hotels Co., Ltd. Class B	600	809	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	8,500	48,153	0.01%	Shanghai Junshi Biosciences Co., Ltd. Class H	1,200	1,798	0.00%
Ping An Insurance Group Co. of China Ltd. Class H	65,000	294,720	0.04%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	10,100	12,202	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	6,200	7,439	0.00%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	2,100	825	0.00%
Poly Property Group Co., Ltd.	6,000	1,137	0.00%	Shanghai MicroPort MedBot Group Co., Ltd.	3,000	3,385	0.00%
Poly Property Services Co., Ltd. Class H	200	740	0.00%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	17,600	26,465	0.01%
Pop Mart International Group Ltd.	10,400	50,952	0.01%	Shanghai Pudong Development Bank Co., Ltd. Class A	22,800	25,702	0.01%
Postal Savings Bank of China Co., Ltd. Class A	39,600	27,500	0.01%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	1,450	2,806	0.00%
Postal Savings Bank of China Co., Ltd. Class H	99,000	58,076	0.01%	Shanghai RAAS Blood Products Co., Ltd. Class A	18,000	19,280	0.00%
Q Technology Group Co., Ltd.	1,000	528	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	25,100	23,103	0.00%
Qifu Technology, Inc. ADR	938	18,507	0.00%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	900	635	0.00%
Qingdao East Steel Tower Stock Co., Ltd. Class A	13,100	12,219	0.00%	Shanying International Holding Co., Ltd. Class A	68,200	14,012	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	4,800	11,473	0.00%	Shengyi Technology Co., Ltd. Class A	1,000	2,885	0.00%
Red Star Macalline Group Corp., Ltd. Class H	16,600	2,913	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	49,200	29,045	0.01%
Remegen Co., Ltd. Class H	500	1,569	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	74,400	14,104	0.00%
RiseSun Real Estate Development Co., Ltd. Class A	17,700	3,612	0.00%	Shenzhen Airport Co., Ltd. Class A	8,900	7,790	0.00%
SAIC Motor Corp., Ltd. Class A	12,900	24,489	0.01%	Shenzhen Expressway Corp., Ltd. Class H	2,000	1,865	0.00%
Sanan Optoelectronics Co., Ltd. Class A	14,000	22,474	0.00%				
Sany Heavy Equipment International Holdings Co., Ltd.	14,000	8,715	0.00%				
Sany Heavy Industry Co., Ltd. Class A	6,500	14,690	0.00%				
Satellite Chemical Co., Ltd. Class A	586	1,443	0.00%				
Sealand Securities Co., Ltd. Class A	16,300	6,497	0.00%				
Seazen Group Ltd.	20,190	3,517	0.00%				
Seazen Holdings Co., Ltd. Class A	200	243	0.00%				

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Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	8,000	9,500	0.00%	Thunder Software Technology Co., Ltd. Class A	400	2,498	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	14,000	5,846	0.00%	Tiangong International Co., Ltd.	2,000	466	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	18,800	22,918	0.00%	Tianjin Teda Co., Ltd. Class A	51,700	21,102	0.00%
Shenzhen Inovance Technology Co., Ltd. Class A	2,650	18,620	0.00%	Tianneng Power International Ltd.	2,000	1,437	0.00%
Shenzhen International Holdings Ltd.	20,000	15,959	0.00%	Tianqi Lithium Corp. Class A	1,300	5,326	0.00%
Shenzhen Investment Ltd.	34,000	4,050	0.00%	Tingyi Cayman Islands Holding Corp.	22,000	26,516	0.01%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	160	342	0.00%	Tong Ren Tang Technologies Co., Ltd. Class H	12,000	7,746	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	1,100	43,831	0.01%	Tongcheng Travel Holdings Ltd.	16,000	31,847	0.01%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	1,100	307	0.00%	Tongkun Group Co., Ltd. Class A	500	1,093	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	809	8,481	0.00%	Tongling Jingda Special Magnet Wire Co., Ltd. Class A	29,600	16,096	0.00%
Shenzhen International Group Holdings Ltd.	10,900	106,733	0.02%	Tongwei Co., Ltd. Class A	2,800	7,329	0.00%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	1,600	3,360	0.00%	Topchoice Medical Corp. Class A	100	740	0.00%
Shimao Services Holdings Ltd.	2,000	197	0.00%	Topsports International Holdings Ltd.	31,000	16,478	0.00%
Shoucheng Holdings Ltd.	8,000	1,383	0.00%	Transfar Zhilian Co., Ltd. Class A	21,600	11,361	0.00%
Shui On Land Ltd.	11,000	930	0.00%	TravelSky Technology Ltd. Class H	8,000	9,386	0.00%
Sichuan Expressway Co., Ltd. Class H	20,000	8,761	0.00%	Trina Solar Co., Ltd. Class A	1,199	2,779	0.00%
Sichuan Meifeng Chemical IND Class A	45,400	41,228	0.01%	Trip.com Group Ltd.	5,472	262,547	0.04%
Sichuan Road & Bridge Group Co., Ltd. Class A	13,820	14,935	0.00%	Tuya, Inc. ADR	1,026	1,754	0.00%
Sihuan Pharmaceutical Holdings Group Ltd.	9,000	599	0.00%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	419	3,019	0.00%
Sino Biopharmaceutical Ltd.	118,000	40,354	0.01%	Uni-President China Holdings Ltd.	20,000	18,265	0.00%
Sino-Ocean Group Holding Ltd.	9,500	408	0.00%	Venus MedTech Hangzhou, Inc. Class H	500	360	0.00%
Sinopharm Group Co., Ltd. Class H	13,600	36,145	0.01%	Vipshop Holdings Ltd. ADR	3,468	45,153	0.01%
Sinotrans Ltd. Class A	18,800	14,497	0.00%	Vnet Group, Inc. ADR	245	513	0.00%
Sinotrans Ltd. Class H	6,000	2,920	0.00%	Walvax Biotechnology Co., Ltd. Class A	200	312	0.00%
Sinotruk Hong Kong Ltd.	6,000	15,601	0.00%	Wanhua Chemical Group Co., Ltd. Class A	2,800	31,011	0.01%
Skshu Paint Co., Ltd. Class A	140	696	0.00%	Want Want China Holdings Ltd.	40,000	24,182	0.00%
Skyworth Group Ltd.	6,000	2,367	0.00%	Wanxiang Qianchao Co., Ltd. Class A	35,100	21,442	0.00%
SOHO China Ltd.	93,500	8,024	0.00%	Weichai Power Co., Ltd. Class A	17,100	38,037	0.01%
Sohu.com Ltd. ADR	95	1,322	0.00%	Weichai Power Co., Ltd. Class H	21,000	40,185	0.01%
SSY Group Ltd.	2,000	1,081	0.00%	Weifu High-Technology Group Co., Ltd. Class B	3,600	5,372	0.00%
Sun Art Retail Group Ltd.	3,500	668	0.00%	Weimob, Inc.	17,000	3,005	0.00%
Sunac China Holdings Ltd.	102,000	15,024	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	13,800	37,464	0.01%
Sunac Services Holdings Ltd.	1,400	325	0.00%	West China Cement Ltd.	10,000	1,319	0.00%
Sungrow Power Supply Co., Ltd. Class A	1,260	10,705	0.00%	Will Semiconductor Co., Ltd. Shanghai Class A	540	7,350	0.00%
Sunny Optical Technology Group Co., Ltd.	5,700	35,226	0.01%	Wingtech Technology Co., Ltd. Class A	400	1,548	0.00%
Suzhou Maxwell Technologies Co., Ltd. Class A	256	4,190	0.00%	WUS Printed Circuit Kunshan Co., Ltd. Class A	4,400	21,997	0.00%
TAL Education Group ADR	3,547	37,846	0.01%	WuXi AppTec Co., Ltd. Class A	1,680	9,018	0.00%
Tangrenshen Group Co., Ltd. Class A	3,900	2,863	0.00%	WuXi AppTec Co., Ltd. Class H	2,860	10,697	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	3,800	2,113	0.00%	Wuxi Biologics Cayman, Inc.	34,500	50,994	0.01%
TCL Electronics Holdings Ltd.	13,000	10,523	0.00%	XCMG Construction Machinery Co., Ltd. Class A	19,200	18,803	0.00%
TCL Technology Group Corp. Class A	60,350	35,710	0.01%	XD, Inc.	2,400	5,785	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	1,900	2,251	0.00%				

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Xiabuxiabu Catering Management China Holdings Co., Ltd.	500	88	0.00%	ZhongAn Online P&C Insurance Co., Ltd. Class H	5,600	9,741	0.00%
Xiaomi Corp. Class B	152,800	322,533	0.05%	Zhongji Innolight Co., Ltd. Class A	1,280	24,173	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	2,000	2,490	0.00%	Zhongshan Broad Ocean Motor Co., Ltd. Class A	100,900	65,370	0.01%
Xinjiang Joinworld Co., Ltd. Class A	13,300	12,879	0.00%	Zhongsheng Group Holdings Ltd.	6,000	8,776	0.00%
Xinte Energy Co., Ltd. Class H	2,800	2,905	0.00%	Zhou Hei Ya International Holdings Co., Ltd.	2,000	443	0.00%
Xinyi Energy Holdings Ltd.	4,400	569	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	4,334	29,313	0.01%
Xinyi Solar Holdings Ltd.	34,000	17,115	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	3,900	15,385	0.00%
XJ International Holdings Co., Ltd.	8,000	185	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	3,900	4,103	0.00%
XPeng, Inc. Class A	15,593	59,017	0.01%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	20,200	13,066	0.00%
Xtep International Holdings Ltd.	9,500	5,853	0.00%	ZTE Corp. Class A	1,600	6,130	0.00%
Yadea Group Holdings Ltd.	8,000	10,113	0.00%	ZTE Corp. Class H	9,600	21,248	0.00%
Yangzijiang Financial Holding Ltd.	11,300	2,918	0.00%			<b>16,022,304</b>	<b>2.30%</b>
Yangzijiang Shipbuilding Holdings Ltd.	24,300	44,108	0.01%	<b>Colombia 0.01% (30 June 2023: 0.01%)</b>			
Yanlord Land Group Ltd.	10,000	3,247	0.00%	Bancolumbia SA - Preference Shares	4,989	41,028	0.01%
Yeahka Ltd.	400	512	0.00%			<b>41,028</b>	<b>0.01%</b>
Yealink Network Technology Corp., Ltd. Class A	280	1,410	0.00%	<b>Czech Republic 0.01% (30 June 2023: 0.00%)</b>			
Yidu Tech, Inc.	1,600	783	0.00%	Komercni Banka A.S.	1,436	48,084	0.01%
Yihai International Holding Ltd.	4,000	6,712	0.00%	Moneta Money Bank A.S.	3,369	14,734	0.00%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	10,389	38,919	0.01%			<b>62,818</b>	<b>0.01%</b>
Yonyou Network Technology Co., Ltd. Class A	4,300	5,890	0.00%	<b>Denmark 0.94% (30 June 2023: 0.79%)</b>			
Youdao, Inc. ADR	65	255	0.00%	ALK-Abello A/S	1,515	33,334	0.01%
YTO Express Group Co., Ltd. Class A	2,500	5,359	0.00%	Alm Brand A/S	4,293	8,539	0.00%
Yuexiu Property Co., Ltd.	19,760	12,908	0.00%	Ambu A/S Class B	1,987	38,265	0.01%
Yuexiu REIT	32,705	3,980	0.00%	AP Moller-Maersk A/S Class A	21	35,673	0.01%
Yuexiu Transport Infrastructure Ltd.	20,000	10,400	0.00%	AP Moller-Maersk A/S Class B	64	111,339	0.02%
Yum China Holdings, Inc.	4,129	127,666	0.02%	Bavarian Nordic A/S	503	12,477	0.00%
Yunnan Baiyao Group Co., Ltd. Class A	6,140	43,017	0.01%	Chemometec A/S	117	5,122	0.00%
Yunnan Copper Co., Ltd. Class A	6,300	10,752	0.00%	Coloplast A/S Class B	1,413	169,888	0.02%
Zai Lab Ltd.	7,020	12,049	0.00%	D/S Norden A/S	189	8,236	0.00%
Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	400	11,350	0.00%	Demant A/S	758	32,833	0.01%
Zhaojin Mining Industry Co., Ltd. Class H	11,500	19,296	0.00%	Dfds A/S	163	4,613	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	1,600	752	0.00%	DSV A/S	1,833	281,080	0.04%
Zhejiang Dahua Technology Co., Ltd. Class A	600	1,271	0.00%	Genmab A/S	686	172,037	0.02%
Zhejiang Expressway Co., Ltd. Class H	5,520	3,726	0.00%	GN Store Nord A/S	1,924	53,670	0.01%
Zhejiang Huayou Cobalt Co., Ltd. Class A	1,060	3,213	0.00%	H Lundbeck A/S	2,689	15,018	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	400	1,574	0.00%	H Lundbeck A/S Class A	115	552	0.00%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	1,900	2,725	0.00%	Jyske Bank A/S	373	29,698	0.00%
Zhejiang Leapmotor Technology Co., Ltd.	7,800	26,775	0.01%	Netcompany Group A/S	140	6,012	0.00%
Zhejiang NHU Co., Ltd. Class A	720	1,893	0.00%	NKT A/S	561	49,141	0.01%
Zhejiang Runtu Co., Ltd. Class A	5,000	3,719	0.00%	Novo Nordisk A/S Class B	31,730	4,585,624	0.66%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	900	2,352	0.00%	Novonesis (Novozymes) B Class B	3,451	211,329	0.03%
Zhejiang Supor Co., Ltd. Class A	400	2,745	0.00%	NTG Nordic Transport Group A/S	45	1,966	0.00%
				Pandora A/S	823	124,310	0.02%
				Ringkjoebing Landbobank A/S	281	47,088	0.01%
				ROCKWOOL A/S Class B	109	44,269	0.01%
				Schouw & Co. A/S	225	17,688	0.00%
				Spar Nord Bank A/S	711	13,692	0.00%
				Sydbank A/S	491	26,038	0.00%
				Topdanmark A/S	336	17,760	0.00%
				TORM plc Class A	337	13,174	0.00%
				Tryg A/S	3,361	73,517	0.01%
				Vestas Wind Systems A/S	9,899	229,400	0.03%
				Zealand Pharma A/S	627	80,273	0.01%
						<b>6,553,655</b>	<b>0.94%</b>
				<b>Egypt 0.01% (30 June 2023: 0.01%)</b>			



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Commercial International Bank - Egypt (CIB) GDR	23,233	37,440	0.01%	Gecina SA REIT	501	46,151	0.01%
EFG Holding SAE	3,251	1,333	0.00%	Getlink SE	3,840	63,585	0.01%
Talaat Moustafa Group	10,374	12,288	0.00%	Hermes International SCA	351	805,034	0.12%
		51,061	0.01%	ICADE REIT	1,198	29,454	0.00%
<b>Finland 0.23% (30 June 2023: 0.28%)</b>				ID Logistics Group SACA	12	4,521	0.00%
Citycon OYJ	248	1,050	0.00%	Imerys SA	682	24,545	0.00%
Elisa OYJ	1,393	63,958	0.01%	Interparfums SA	128	5,240	0.00%
Finnair OYJ	144	405	0.00%	Ipsen SA	296	36,324	0.01%
F-Secure OYJ	152	316	0.00%	IPSOS SA	491	30,995	0.01%
Huhtamaki OYJ	728	29,228	0.00%	JCDecaux SE	407	8,013	0.00%
Kemira OYJ	1,679	40,956	0.01%	Kering SA	785	284,788	0.04%
Kesko OYJ Class B	2,559	44,951	0.01%	Klepierre SA REIT	2,413	64,602	0.01%
Kojamo OYJ	1,618	16,673	0.00%	Lagardere SA	21	466	0.00%
Kone OYJ Class B	3,190	157,576	0.02%	Legrand SA	2,627	260,827	0.04%
Mandatum OYJ	3,949	17,683	0.00%	LISI SA	26	646	0.00%
Nokia OYJ	56,441	215,256	0.03%	L'Oreal SA	1,230	540,549	0.08%
Nokian Renkaat OYJ	936	7,714	0.00%	L'Oreal SA - EUR	720	316,419	0.05%
Nordea Bank Abp	33,540	399,545	0.06%	L'Oreal SA (Prime De Fidelite)	455	199,959	0.03%
Orion OYJ Class B	1,038	44,343	0.01%	Mercialys SA REIT	1,926	21,323	0.00%
QT Group OYJ	141	11,719	0.00%	Metropole Television SA	554	6,971	0.00%
Revenio Group OYJ	91	2,682	0.00%	Neoen SA	1,098	44,318	0.01%
Sampo OYJ Class A	4,539	195,074	0.03%	Nexity SA	265	2,367	0.00%
Sanoma OYJ	332	2,309	0.00%	Opmobility	110	1,070	0.00%
Stora Enso OYJ Class R	7,402	101,187	0.01%	Orange SA	18,811	188,583	0.03%
Terveystalo OYJ	814	7,503	0.00%	Peugeot Invest SA	141	13,570	0.00%
TietoEVRY OYJ	1,089	21,055	0.00%	Pluxee NV	751	21,084	0.00%
Tokmanni Group Corp.	195	2,738	0.00%	Publicis Groupe SA	2,300	244,974	0.04%
UPM-Kymmene OYJ	5,306	185,500	0.03%	Quadient SA	33	617	0.00%
Valmet OYJ	1,658	47,427	0.01%	Renault SA	1,940	99,469	0.01%
YIT OYJ	293	707	0.00%	Rexel SA	2,748	71,155	0.01%
		1,617,555	0.23%	Rubis SCA	788	22,178	0.00%
<b>France 1.33% (30 June 2023: 1.65%)</b>				Sanofi SA	11,510	1,109,486	0.16%
Accor SA	1,832	75,200	0.01%	Sartorius Stedim Biotech	230	37,789	0.01%
Aeroports de Paris SA	252	30,681	0.00%	SCOR SE	1,559	39,532	0.01%
Air France-KLM	892	7,866	0.00%	SEB SA	128	13,115	0.00%
Amundi SA	731	47,203	0.01%	SEB SA (Prime De Fidelite)	58	5,943	0.00%
Antin Infrastructure Partners SA	458	5,547	0.00%	SEB SA (XPAR)	94	9,631	0.00%
ARGAN SA REIT	278	21,690	0.00%	SES SA Class A	3,911	19,935	0.00%
Arkema SA	733	63,751	0.01%	Societe BIC SA	238	14,029	0.00%
AXA SA	18,276	598,784	0.09%	Societe Generale SA	7,627	179,179	0.03%
Ayvens SA	1,220	7,080	0.00%	Sodexo SA	158	14,224	0.00%
Beneteau SACA	66	691	0.00%	Sodexo SA (XPAR)	481	43,303	0.01%
BioMerieux	464	44,135	0.01%	Sodexo SA 2026	315	28,358	0.00%
BNP Paribas SA	10,377	662,066	0.10%	SOITEC	266	29,706	0.00%
Bonduelle SCA	54	352	0.00%	Sopra Steria Group	190	36,878	0.01%
Carmila SA REIT	1,068	17,902	0.00%	STMicroelectronics NV	6,696	264,559	0.04%
Carrefour SA	5,560	78,658	0.01%	Teleperformance SE	599	63,132	0.01%
Cie Generale des Etablissements Michelin SCA	7,529	291,379	0.04%	Television Francaise 1 SA	108	844	0.00%
Coface SA	753	10,499	0.00%	Trigano SA	95	11,139	0.00%
Covivio SA REIT	510	24,258	0.00%	Ubisoft Entertainment SA	1,237	27,098	0.00%
Credit Agricole SA	10,741	146,659	0.02%	Unibail-Rodamco-Westfield REIT	908	71,546	0.01%
Danone SA	6,381	390,361	0.06%	Valeo SE	1,692	18,022	0.00%
Edenred SE	2,875	121,433	0.02%	Valneva SE	446	1,522	0.00%
Elior Group SA	112	317	0.00%	Verallia SA	537	19,499	0.00%
Elis SA	2,206	47,806	0.01%	Vicat SACA	32	1,151	0.00%
Equasens	98	5,598	0.00%	Virbac SACA	27	9,448	0.00%
EssilorLuxottica SA	3,134	675,804	0.10%	Vivendi SE	6,593	68,936	0.01%
Eurazeo SA	89	7,092	0.00%	Volitalia SA	47	436	0.00%
Eurazeo SE	306	24,383	0.00%	VusionGroup	70	9,775	0.00%
Eurazeo SE (XPAR)	196	15,618	0.00%	Wendel SE	498	44,086	0.01%
Euroapi SA	209	571	0.00%	Worldline SA	1,920	20,825	0.00%
Eurofins Scientific SE	1,151	57,423	0.01%			9,249,729	1.33%
Euronext NV	775	71,847	0.01%	<b>Germany 1.67% (30 June 2023: 1.88%)</b>			
Eutelsat Communications SACA	2,031	8,176	0.00%	1&1 AG	123	2,101	0.00%
Fnac Darty SA	112	3,535	0.00%	Adesso SE	26	2,335	0.00%
Forvia SE	1,050	12,441	0.00%	Adidas AG	1,695	405,105	0.06%
				Aixtron SE	983	19,316	0.00%
				Allianz SE	4,070	1,131,945	0.16%
				Aroundtown SA	6,094	12,837	0.00%

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Atoss Software SE	10	1,200	0.00%	Infineon Technologies AG	13,328	490,022	0.07%
Aurubis AG	219	17,193	0.00%	Jenoptik AG	909	26,323	0.00%
Auto1 Group SE	246	1,604	0.00%	K+S AG	1,532	20,647	0.00%
Bayer AG	10,440	295,168	0.04%	KION Group AG	516	21,618	0.00%
Bayerische Motoren Werke AG	2,609	247,128	0.04%	Knorr-Bremse AG	573	43,786	0.01%
Bayerische Motoren Werke AG - Preference Shares	1,001	88,454	0.01%	Kontron AG	105	2,163	0.00%
BayWa AG	37	803	0.00%	Krones AG	258	32,407	0.01%
Bechtle AG	874	41,159	0.01%	KWS Saat SE & Co. KGaA	357	22,804	0.00%
Befesa SA	249	8,289	0.00%	LANXESS AG	654	16,107	0.00%
Beiersdorf AG	1,089	159,372	0.02%	LEG Immobilien SE	823	67,265	0.01%
Brenntag SE	1,422	95,953	0.01%	Mercedes-Benz Group AG	8,598	595,006	0.09%
Cancom SE	170	5,878	0.00%	Merck KGaA	1,380	228,878	0.03%
Carl Zeiss Meditec AG	316	22,234	0.00%	METRO AG	944	4,285	0.00%
Ceconomy AG	169	538	0.00%	MorphoSys AG	46	3,333	0.00%
Commerzbank AG	10,163	154,506	0.02%	Nagarro SE	86	6,996	0.00%
CompuGroup Medical SE & Co. KGaA	299	7,627	0.00%	Nemetschek SE	684	67,333	0.01%
Continental AG	1,109	62,875	0.01%	New Work SE	5	352	0.00%
Covestro AG	1,858	109,124	0.02%	Nordex SE	2,430	29,794	0.01%
CTS Eventim AG & Co. KGaA	570	47,589	0.01%	Norma Group SE	242	4,482	0.00%
Daimler Truck Holding AG	5,308	211,455	0.03%	PATRIZIA SE	310	2,366	0.00%
Delivery Hero SE Class A	1,862	44,202	0.01%	PNE AG	383	5,574	0.00%
Dermapharm Holding SE	33	1,273	0.00%	ProSiebenSat.1 Media SE	1,735	12,300	0.00%
Deutsche Bank AG	20,525	327,941	0.05%	Puma SE	933	42,868	0.01%
Deutsche Beteiligungs AG	41	1,107	0.00%	QIAGEN NV	2,281	94,242	0.01%
Deutsche Boerse AG	1,906	390,371	0.06%	Rational AG	61	50,830	0.01%
Deutsche EuroShop AG	65	1,540	0.00%	Redcare Pharmacy NV	89	10,874	0.00%
Deutsche Lufthansa AG	5,967	36,516	0.01%	RTL Group SA	370	11,262	0.00%
Deutsche Pfandbriefbank AG	685	3,711	0.00%	Salzgitter AG	202	3,908	0.00%
Deutsche Post AG	10,011	405,460	0.06%	SAP SE	11,384	2,312,296	0.33%
Deutsche Telekom AG	34,431	866,445	0.13%	Sartorius AG	16	3,076	0.00%
Deutsche Wohnen SE	205	3,946	0.00%	Sartorius AG - Preference Shares	244	57,270	0.01%
Deutz AG	175	1,131	0.00%	Schott Pharma AG & Co. KGaA	892	29,254	0.01%
Draegerwerk AG & Co. KGaA	126	5,982	0.00%	Scout24 SE	877	66,923	0.01%
Draegerwerk AG & Co. KGaA - Preference Shares	98	5,220	0.00%	Secunet Security Networks AG	4	538	0.00%
Duerr AG	659	13,984	0.00%	Siemens Healthineers AG	2,879	166,004	0.02%
DWS Group GmbH & Co. KGaA	729	25,892	0.00%	Siltronic AG	126	9,777	0.00%
Eckert & Ziegler SE	34	1,671	0.00%	Sixt SE	467	33,159	0.01%
Encavis AG	698	12,762	0.00%	SMA Solar Technology AG	106	2,995	0.00%
Evonik Industries AG	2,244	45,815	0.01%	Stabilus SE	249	11,409	0.00%
Evotec SE	1,193	11,475	0.00%	STRATEC SE	41	2,004	0.00%
Fielmann Group AG	184	8,460	0.00%	Stroer SE & Co. KGaA	619	39,705	0.01%
flatexDEGIRO AG	468	6,646	0.00%	Suedzucker AG	327	4,766	0.00%
Fraport AG Frankfurt Airport Services Worldwide	162	8,369	0.00%	Symrise AG Class A	1,292	158,271	0.02%
Freenet AG	1,878	49,916	0.01%	TAG Immobilien AG	1,682	24,643	0.00%
Fresenius Medical Care AG	2,352	90,142	0.01%	Takkt AG	511	6,528	0.00%
Fresenius SE & Co. KGaA	4,076	121,792	0.02%	Talanx AG	643	51,375	0.01%
FUCHS SE	110	3,926	0.00%	TeamViewer SE	1,681	18,872	0.00%
FUCHS SE - Preference Shares	1,015	46,428	0.01%	TUI AG	4,177	29,758	0.01%
GEA Group AG	1,959	81,673	0.01%	United Internet AG	1,183	25,510	0.00%
Gerresheimer AG	410	44,074	0.01%	Varta AG	60	566	0.00%
GFT Technologies SE	144	3,851	0.00%	Verbio SE	171	3,196	0.00%
Grand City Properties SA	486	5,625	0.00%	Vitesco Technologies Group AG	89	5,737	0.00%
GRENKE AG	63	1,394	0.00%	Vonovia SE	6,802	193,551	0.03%
Hamburger Hafen und Logistik AG	52	895	0.00%	Vossloh AG	23	1,154	0.00%
Hannover Rueck SE	625	158,552	0.02%	Wacker Chemie AG	114	12,438	0.00%
Heidelberg Materials AG	1,321	137,076	0.02%	Wacker Neuson SE	261	4,313	0.00%
HelloFresh SE	1,255	6,080	0.00%	Zalando SE	1,972	46,264	0.01%
Henkel AG & Co. KGaA	1,179	92,811	0.01%			<b>11,639,498</b>	<b>1.67%</b>
Henkel AG & Co. KGaA - Preference Shares	1,533	136,730	0.02%	<b>Greece 0.05% (30 June 2023: 0.04%)</b>			
Hornbach Holding AG & Co. KGaA	47	3,964	0.00%	Alpha Services & Holdings SA	17,063	27,861	0.01%
HUGO BOSS AG	645	28,875	0.01%	Eurobank Ergasias Services & Holdings SA	26,451	57,293	0.01%
Hypoport SE	15	4,810	0.00%	Fourlis Holdings SA	2,709	11,265	0.00%
				GEK TERNA SA	1,624	28,788	0.01%
				Hellenic Exchanges - Athens Stock Exchange SA	2,104	10,914	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hellenic Telecommunications Organization SA	1,396	20,108	0.00%	Man Wah Holdings Ltd.	6,000	4,119	0.00%
JUMBO SA	918	26,446	0.00%	MMG Ltd.	20,000	7,634	0.00%
LAMDA Development SA	148	1,069	0.00%	MMG Ltd. - Rights Issue 31/12/2049	8,000	353	0.00%
National Bank of Greece SA	9,188	76,651	0.01%	MTR Corp., Ltd.	13,500	42,623	0.01%
Piraeus Financial Holdings SA	8,498	31,021	0.01%	Nexteer Automotive Group Ltd.	10,000	4,509	0.00%
Terna Energy SA	514	10,737	0.00%	Orient Overseas International Ltd.	1,000	16,228	0.00%
Titan Cement International SA	364	11,411	0.00%	Pacific Basin Shipping Ltd.	65,000	20,481	0.00%
Viohalco SA	620	3,781	0.00%	PCCW Ltd.	116,000	58,094	0.01%
		<b>317,345</b>	<b>0.05%</b>	Powerlong Real Estate Holdings Ltd.	3,000	223	0.00%
<b>Hong Kong 0.44% (30 June 2023: 0.63%)</b>				Prada SpA	5,600	41,888	0.01%
AAC Technologies Holdings, Inc.	6,000	23,593	0.00%	Prosperity REIT	14,000	2,475	0.00%
AIA Group Ltd.	116,600	791,531	0.11%	Samsonite International SA	15,300	45,661	0.01%
Asia Cement China Holdings Corp.	1,500	557	0.00%	Shangri-La Asia Ltd.	22,000	15,132	0.00%
ASMPT Ltd.	2,800	39,055	0.01%	Sino Land Co., Ltd.	44,000	45,367	0.01%
Bank of East Asia Ltd.	5,400	6,861	0.00%	SITC International Holdings Co., Ltd.	10,000	27,154	0.00%
BOC Aviation Ltd.	1,100	7,890	0.00%	Sun Hung Kai Properties Ltd.	18,000	155,737	0.02%
BOC Hong Kong Holdings Ltd.	47,500	146,319	0.02%	SUNeVision Holdings Ltd.	2,000	651	0.00%
Cafe de Coral Holdings Ltd.	4,000	4,119	0.00%	Sunlight REIT	140,000	30,663	0.01%
Cathay Pacific Airways Ltd.	1,000	1,023	0.00%	Swire Pacific Ltd. Class A	5,000	44,189	0.01%
Champion REIT	2,000	402	0.00%	Swire Pacific Ltd. Class B	10,000	13,423	0.00%
China Travel International Investment Hong Kong Ltd.	196,000	29,121	0.01%	Swire Properties Ltd.	5,800	9,241	0.00%
Chow Tai Fook Jewellery Group Ltd.	13,600	14,719	0.00%	Techtronic Industries Co., Ltd.	13,000	148,526	0.02%
CITIC Telecom International Holdings Ltd.	40,000	13,423	0.00%	Texhong International Group Ltd.	1,000	560	0.00%
C-Mer Medical Holdings Ltd.	2,000	712	0.00%	United Laboratories International Holdings Ltd.	14,000	14,776	0.00%
Cowell e Holdings, Inc.	2,000	6,289	0.00%	Value Partners Group Ltd.	17,000	3,397	0.00%
DFI Retail Group Holdings Ltd.	600	1,140	0.00%	Vitasoy International Holdings Ltd.	8,000	6,046	0.00%
ESR Group Ltd.	34,200	44,943	0.01%	Vobile Group Ltd.	4,000	640	0.00%
Everest Medicines Ltd.	500	1,254	0.00%	VTech Holdings Ltd.	2,200	16,456	0.00%
First Pacific Co., Ltd.	44,000	20,457	0.00%	WH Group Ltd.	90,875	59,828	0.01%
Fortune REIT	2,000	963	0.00%	Wharf Holdings Ltd.	8,000	22,491	0.00%
Frontage Holdings Corp.	2,000	205	0.00%	Wharf Real Estate Investment Co., Ltd.	21,000	55,678	0.01%
Hang Lung Group Ltd.	27,000	29,395	0.01%	Xinyi Glass Holdings Ltd.	18,000	19,735	0.00%
Hang Lung Properties Ltd.	19,000	16,208	0.00%	Yue Yuen Industrial Holdings Ltd.	6,000	11,604	0.00%
Hang Seng Bank Ltd.	7,200	92,589	0.01%			<b>3,060,838</b>	<b>0.44%</b>
Henderson Land Development Co., Ltd.	15,000	40,250	0.01%	<b>Hungary 0.02% (30 June 2023: 0.02%)</b>			
HKBN Ltd.	7,000	2,206	0.00%	Magyar Telekom Telecommunications plc ADR	1,542	4,369	0.00%
Hong Kong Exchanges & Clearing Ltd.	14,600	467,879	0.07%	OTP Bank Nyrt	2,554	127,011	0.02%
Hong Kong Technology Venture Co., Ltd.	1,000	218	0.00%	Richter Gedeon Nyrt	1,290	33,538	0.00%
Hongkong Land Holdings Ltd.	10,600	34,238	0.01%			<b>164,918</b>	<b>0.02%</b>
HUTCHMED China Ltd.	5,500	19,373	0.00%	<b>Iceland 0.01% (30 June 2023: 0.01%)</b>			
Hysan Development Co., Ltd.	3,000	4,311	0.00%	Alvotek SA	1,645	19,299	0.00%
IGG, Inc.	1,000	386	0.00%	Arion Banki HF	34,395	31,315	0.01%
IMAX China Holding, Inc.	2,600	2,864	0.00%	Hagar hf	24,444	14,338	0.00%
Jacobio Pharmaceuticals Group Co., Ltd.	1,500	300	0.00%	Icelandair Group HF	1,334,586	8,972	0.00%
Johnson Electric Holdings Ltd.	500	753	0.00%	Islandsbanki HF	10,588	7,316	0.00%
JS Global Lifestyle Co., Ltd.	12,500	2,466	0.00%	Marel HF	4,000	14,308	0.00%
K Wah International Holdings Ltd.	5,000	1,108	0.00%			<b>95,548</b>	<b>0.01%</b>
Kerry Logistics Network Ltd.	1,000	963	0.00%	<b>India 1.99% (30 June 2023: 1.54%)</b>			
Kerry Properties Ltd.	4,000	6,957	0.00%	360 ONE WAM Ltd.	3,327	39,106	0.01%
Lenovo Group Ltd.	78,000	110,096	0.02%	Aarti Industries Ltd.	1,287	10,592	0.00%
Link REIT	26,400	102,626	0.02%	Aavas Financiers Ltd.	843	18,734	0.00%
LK Technology Holdings Ltd.	2,500	1,025	0.00%	ACC Ltd.	1,099	34,518	0.01%
L'Occitane International SA	2,250	9,568	0.00%	Adani Green Energy Ltd.	4,573	98,098	0.01%
Luk Fook Holdings International Ltd.	7,000	14,901	0.00%	Adani Ports & Special Economic Zone Ltd.	7,257	128,635	0.02%
				Aditya Birla Capital Ltd.	536	1,534	0.00%
				Aditya Birla Fashion & Retail Ltd.	2,356	8,819	0.00%
				Affle India Ltd.	160	2,578	0.00%
				ALA Engineering Ltd.	278	13,931	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ajanta Pharma Ltd.	48	1,317	0.00%	Computer Age Management Services Ltd.	366	15,857	0.00%
Akzo Nobel India Ltd.	213	7,243	0.00%	Coromandel International Ltd.	1,253	24,055	0.00%
Alembic Pharmaceuticals Ltd.	402	4,226	0.00%	Craftsman Automation Ltd.	376	24,987	0.00%
Alkem Laboratories Ltd.	632	37,830	0.01%	CRISIL Ltd.	265	13,512	0.00%
Alok Industries Ltd.	7,220	2,417	0.00%	Crompton Greaves Consumer Electricals Ltd.	6,066	29,483	0.01%
Amara Raja Energy & Mobility Ltd.	1,232	24,572	0.00%	Dabur India Ltd.	7,153	51,528	0.01%
Amber Enterprises India Ltd.	44	2,386	0.00%	Dalmia Bharat Ltd.	996	21,660	0.00%
Angel One Ltd.	333	10,391	0.00%	DCB Bank Ltd.	4,536	7,507	0.00%
APL Apollo Tubes Ltd.	1,607	29,973	0.01%	DCM Shriram Ltd.	121	1,459	0.00%
Apollo Hospitals Enterprise Ltd.	1,014	75,219	0.01%	Deepak Nitrite Ltd.	399	11,972	0.00%
Apollo Tyres Ltd.	5,916	38,446	0.01%	Delhivery Ltd.	5,626	26,997	0.00%
Aptus Value Housing Finance India Ltd.	2,295	9,081	0.00%	Devyani International Ltd.	7,731	15,271	0.00%
Asahi India Glass Ltd.	1,594	12,827	0.00%	Dhani Services Ltd.	3,048	1,827	0.00%
Ashok Leyland Ltd.	13,746	39,874	0.01%	Divi's Laboratories Ltd.	1,163	64,106	0.01%
Asian Paints Ltd.	4,387	153,465	0.02%	Dixon Technologies India Ltd.	368	52,831	0.01%
Aster DM Healthcare Ltd.	1,470	6,111	0.00%	DLF Ltd.	6,459	63,883	0.01%
Astral Ltd.	878	25,068	0.00%	Dr Lal PathLabs Ltd.	67	2,234	0.00%
AstraZeneca Pharma India Ltd.	126	9,445	0.00%	Dr Reddy's Laboratories Ltd.	1,219	93,593	0.01%
Atul Ltd.	88	6,838	0.00%	Edelweiss Financial Services Ltd.	1,357	1,061	0.00%
AU Small Finance Bank Ltd.	6,801	54,812	0.01%	Eicher Motors Ltd.	1,403	78,623	0.01%
Aurobindo Pharma Ltd.	3,234	46,834	0.01%	EID Parry India Ltd.	272	2,491	0.00%
Avenue Supermarts Ltd.	1,848	104,531	0.02%	Elgi Equipments Ltd.	2,096	18,059	0.00%
Axis Bank Ltd.	25,315	384,108	0.06%	Emami Ltd.	2,608	21,558	0.00%
Bajaj Auto Ltd.	587	66,886	0.01%	Embassy Office Parks REIT	13,194	56,221	0.01%
Bajaj Consumer Care Ltd.	2,239	7,087	0.00%	Endurance Technologies Ltd.	326	10,470	0.00%
Bajaj Finance Ltd.	2,402	204,965	0.03%	Equitas Small Finance Bank Ltd.	15,077	17,567	0.00%
Bajaj Finserv Ltd.	3,420	65,135	0.01%	Escorts Kubota Ltd.	162	8,056	0.00%
Bajaj Holdings & Investment Ltd.	160	16,379	0.00%	Exide Industries Ltd.	7,492	50,718	0.01%
Balkrishna Industries Ltd.	1,375	53,244	0.01%	Federal Bank Ltd.	31,914	67,837	0.01%
Balrampur Chini Mills Ltd.	352	1,814	0.00%	Finolex Cables Ltd.	1,527	28,556	0.00%
Bandhan Bank Ltd.	5,806	14,189	0.00%	Finolex Industries Ltd.	8,049	31,414	0.01%
Bank of Baroda	7,709	25,460	0.00%	Firstsource Solutions Ltd.	439	1,105	0.00%
Bank of India	13,103	18,936	0.00%	Fortis Healthcare Ltd.	3,112	17,740	0.00%
Bata India Ltd.	413	7,497	0.00%	FSN E-Commerce Ventures Ltd.	13,389	28,330	0.00%
Bayer CropScience Ltd.	33	2,656	0.00%	Gateway Distriparks Ltd.	18,140	22,304	0.00%
Berger Paints India Ltd.	7,569	45,766	0.01%	General Insurance Corp. of India	311	1,413	0.00%
Bharti Airtel Ltd.	30,181	504,273	0.07%	GlaxoSmithKline Pharmaceuticals Ltd.	78	2,480	0.00%
Biocon Ltd.	2,430	10,231	0.00%	Glenmark Pharmaceuticals Ltd.	1,306	19,272	0.00%
Birlasoft Ltd.	288	2,384	0.00%	Global Health Ltd.	865	13,571	0.00%
Blue Dart Express Ltd.	125	11,949	0.00%	GMR Airports Infrastructure Ltd.	21,078	24,410	0.00%
Blue Star Ltd.	1,332	26,110	0.00%	Godrej Consumer Products Ltd.	4,327	71,393	0.01%
Bosch Ltd.	137	55,998	0.01%	Granules India Ltd.	6,800	40,186	0.01%
Brigade Enterprises Ltd.	1,950	31,532	0.01%	Graphite India Ltd.	95	640	0.00%
Britannia Industries Ltd.	1,189	78,074	0.01%	Grasim Industries Ltd.	4,161	133,254	0.02%
BSE Ltd.	531	16,445	0.00%	Great Eastern Shipping Co., Ltd.	1,103	16,204	0.00%
Can Finance Homes Ltd.	1,140	12,512	0.00%	Grindwell Norton Ltd.	339	11,113	0.00%
Canara Bank	21,675	31,054	0.01%	Gujarat Fluorochemicals Ltd.	473	18,108	0.00%
Carborundum Universal Ltd.	917	18,362	0.00%	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	729	6,211	0.00%
Care Ratings Ltd.	416	5,303	0.00%	Happiest Minds Technologies Ltd.	182	1,784	0.00%
Central Depository Services India Ltd.	122	3,493	0.00%	Havells India Ltd.	4,585	100,203	0.02%
Century Textiles & Industries Ltd.	947	26,296	0.00%	HCL Technologies Ltd.	10,479	183,423	0.03%
CG Power & Industrial Solutions Ltd.	7,787	65,807	0.01%	HDFC Asset Management Co., Ltd.	980	46,931	0.01%
Chambal Fertilisers & Chemicals Ltd.	177	1,076	0.00%	HDFC Bank Ltd.	57,916	1,169,467	0.17%
Cholamandalam Financial Holdings Ltd.	1,358	23,671	0.00%	HDFC Life Insurance Co., Ltd.	8,708	62,140	0.01%
Cholamandalam Investment & Finance Co., Ltd.	3,639	62,121	0.01%	Hero MotoCorp Ltd.	1,719	115,021	0.02%
Cipla Ltd.	5,399	95,876	0.01%	Himadri Speciality Chemical Ltd.	3,702	17,501	0.00%
City Union Bank Ltd.	3,722	7,458	0.00%				
Coforge Ltd.	738	48,312	0.01%				
Colgate-Palmolive India Ltd.	1,669	56,906	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hindustan Copper Ltd.	5,008	19,140	0.00%	Marico Ltd.	6,025	44,291	0.01%
Hindustan Unilever Ltd.	8,784	260,510	0.04%	Maruti Suzuki India Ltd.	1,281	184,864	0.03%
Hindustan Zinc Ltd.	3,767	30,251	0.01%	Max Financial Services Ltd.	4,140	48,243	0.01%
Hitachi Energy India Ltd.	119	18,426	0.00%	Max Healthcare Institute Ltd.	6,160	69,488	0.01%
Housing & Urban Development Corp., Ltd.	8,347	28,148	0.00%	Medplus Health Services Ltd.	1,165	9,534	0.00%
ICICI Bank Ltd.	33,413	480,674	0.07%	Metropolis Healthcare Ltd.	33	783	0.00%
ICICI Lombard General Insurance Co., Ltd.	3,038	65,197	0.01%	Motherson Sumi Wiring India Ltd.	18,614	16,811	0.00%
ICICI Prudential Life Insurance Co., Ltd.	2,579	18,733	0.00%	Motilal Oswal Financial Services Ltd.	1,898	13,988	0.00%
ICICI Securities Ltd.	188	1,708	0.00%	Mphasis Ltd.	814	23,980	0.00%
IDFC First Bank Ltd.	35,103	34,586	0.01%	MRF Ltd.	26	40,365	0.01%
IDFC Ltd.	21,336	31,257	0.01%	Multi Commodity Exchange of India Ltd.	382	17,975	0.00%
IIFL Finance Ltd.	2,990	18,559	0.00%	Muthoot Finance Ltd.	1,788	38,507	0.01%
Indiabulls Housing Finance Ltd.	4,272	8,531	0.00%	Narayana Hrudayalaya Ltd.	1,614	23,318	0.00%
Indiabulls Real Estate Ltd.	12,651	22,008	0.00%	Natco Pharma Ltd.	92	1,287	0.00%
IndiaMart InterMesh Ltd.	576	18,518	0.00%	National Aluminium Co., Ltd.	4,901	10,997	0.00%
Indian Bank	2,745	17,957	0.00%	Navin Fluorine International Ltd.	326	13,973	0.00%
Indian Energy Exchange Ltd.	957	2,072	0.00%	Nazara Technologies Ltd.	3,030	31,580	0.01%
Indian Hotels Co., Ltd. Class A	11,871	88,982	0.01%	NBCC India Ltd.	7,243	13,633	0.00%
Indian Railway Catering & Tourism Corp., Ltd.	3,110	36,895	0.01%	NCC Ltd.	6,031	22,887	0.00%
Indian Railway Finance Corp., Ltd.	19,772	41,212	0.01%	Nestle India Ltd.	3,935	120,411	0.02%
Indus Towers Ltd.	10,000	45,007	0.01%	NHPC Ltd.	36,671	44,284	0.01%
Infibeam Avenues Ltd.	4,918	1,821	0.00%	Nippon Life India Asset Management Ltd.	3,101	23,966	0.00%
Info Edge India Ltd.	867	70,554	0.01%	NMDC Ltd.	12,417	36,639	0.01%
Infosys Ltd.	37,100	697,064	0.10%	NOCIL Ltd.	4,710	15,584	0.00%
Intellect Design Arena Ltd.	2,100	26,899	0.00%	Oberoi Realty Ltd.	2,125	44,997	0.01%
InterGlobe Aviation Ltd.	1,878	95,226	0.01%	Olectra Greentech Ltd.	992	21,166	0.00%
Ipca Laboratories Ltd.	1,093	14,807	0.00%	One 97 Communications Ltd.	3,258	15,697	0.00%
IRB Infrastructure Developers Ltd.	9,742	7,579	0.00%	Oracle Financial Services Software Ltd.	271	32,116	0.01%
IRB InvIT Fund	38,519	30,219	0.01%	Orient Electric Ltd.	303	982	0.00%
JB Chemicals & Pharmaceuticals Ltd.	162	3,409	0.00%	Page Industries Ltd.	61	28,602	0.01%
JBM Auto Ltd.	423	10,406	0.00%	Patanjali Foods Ltd.	1,189	22,691	0.00%
Jio Financial Services Ltd.	33,757	144,987	0.02%	PB Fintech Ltd.	2,585	43,315	0.01%
JK Cement Ltd.	158	8,316	0.00%	Persistent Systems Ltd.	978	49,745	0.01%
Jubilant Foodworks Ltd.	2,603	17,582	0.00%	Pfizer Ltd.	98	5,322	0.00%
Jubilant Ingrevia Ltd.	298	1,854	0.00%	Phoenix Mills Ltd.	1,036	44,581	0.01%
Jubilant Pharmova Ltd. Class A	1,909	16,935	0.00%	PI Industries Ltd.	647	29,474	0.01%
Jupiter Wagons Ltd.	1,812	14,977	0.00%	Pidilite Industries Ltd.	1,589	60,196	0.01%
Just Dial Ltd.	16	197	0.00%	Piramal Enterprises Ltd.	1,647	18,309	0.00%
Jyothy Labs Ltd.	3,911	20,243	0.00%	PNB Housing Finance Ltd.	205	1,929	0.00%
Kajaria Ceramics Ltd.	554	9,355	0.00%	Poly Medicare Ltd.	364	8,427	0.00%
Kalpataru Projects International Ltd.	984	13,874	0.00%	Poonawalla Fincorp Ltd.	3,683	18,069	0.00%
Kalyan Jewellers India Ltd.	3,779	22,711	0.00%	Power Finance Corp., Ltd.	13,241	77,028	0.01%
Kansai Nerolac Paints Ltd.	448	1,451	0.00%	Power Grid Corp. of India Ltd.	42,703	169,481	0.03%
Kaynes Technology India Ltd.	450	20,795	0.00%	Prestige Estates Projects Ltd.	1,780	40,400	0.01%
KEC International Ltd.	312	3,318	0.00%	Procter & Gamble Health Ltd.	119	7,207	0.00%
KEI Industries Ltd.	825	43,729	0.01%	Punjab National Bank	28,946	42,787	0.01%
Kotak Mahindra Bank Ltd.	6,899	149,128	0.02%	PVR Inox Ltd.	824	14,104	0.00%
KPIT Technologies Ltd.	2,190	42,933	0.01%	Quess Corp., Ltd.	87	628	0.00%
KPR Mill Ltd.	913	9,659	0.00%	Rail Vikas Nigam Ltd.	8,453	42,231	0.01%
Krishna Institute of Medical Sciences Ltd.	1,058	26,446	0.00%	Rajesh Exports Ltd.	741	2,507	0.00%
Lakshmi Machine Works Ltd.	81	16,535	0.00%	Rallis India Ltd.	4,325	16,174	0.00%
Laurus Labs Ltd.	4,420	22,503	0.00%	Raymond Ltd.	463	16,229	0.00%
LIC Housing Finance Ltd.	3,103	29,650	0.01%	RBL Bank Ltd.	7,122	22,461	0.00%
Linde India Ltd.	304	30,256	0.01%	REC Ltd.	11,113	70,020	0.01%
Lupin Ltd.	2,486	48,337	0.01%	Redington Ltd.	11,501	29,546	0.01%
Macrotech Developers Ltd.	2,211	39,866	0.01%	Relaxo Footwears Ltd.	114	1,131	0.00%
Mahindra & Mahindra Financial Services Ltd.	5,209	18,778	0.00%	Samvardhana Motherson International Ltd.	26,737	61,020	0.01%
Manappuram Finance Ltd.	2,029	5,059	0.00%	SBI Cards & Payment Services Ltd.	2,529	21,976	0.00%
Mankind Pharma Ltd.	609	15,550	0.00%	SBI Life Insurance Co., Ltd.	3,868	69,205	0.01%
				Schaeffler India Ltd.	547	31,096	0.01%
				Shriram Finance Ltd.	3,101	108,272	0.02%
				SJVN Ltd.	12,130	19,148	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SKF India Ltd.	119	9,230	0.00%	Aspirasi Hidup Indonesia Tbk PT	11,600	606	0.00%
Sobha Ltd.	834	19,569	0.00%	Avia Avian Tbk PT	61,900	1,947	0.00%
Sona Blw Precision Forgings Ltd.	5,060	38,896	0.01%	Bank Central Asia Tbk PT	558,200	338,329	0.05%
Sonata Software Ltd.	2,438	17,321	0.00%	Bank Mandiri Persero Tbk PT	484,000	181,777	0.03%
SRF Ltd.	2,247	65,643	0.01%	Bank Negara Indonesia Persero Tbk PT	134,900	38,390	0.01%
Star Health & Allied Insurance Co., Ltd.	3,427	22,959	0.00%	Bank Neo Commerce Tbk PT	50,983	766	0.00%
State Bank of India	18,517	188,518	0.03%	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	186,900	11,071	0.00%
Sterlite Technologies Ltd.	3,645	5,984	0.00%	Bank Rakyat Indonesia Persero Tbk PT	735,118	206,506	0.03%
Strides Pharma Science Ltd.	76	865	0.00%	Barito Pacific Tbk PT	192,753	11,653	0.00%
Sun Pharmaceutical Industries Ltd.	10,915	199,072	0.03%	BFI Finance Indonesia Tbk PT	49,700	2,868	0.00%
Sun TV Network Ltd.	3,408	30,742	0.01%	Bukalapak.com PT Tbk	1,047,000	8,888	0.00%
Sundaram Finance Ltd.	782	44,000	0.01%	Bumi Resources Minerals Tbk PT	1,628,800	14,522	0.00%
Sundram Fasteners Ltd.	1,022	16,583	0.00%	Bumi Serpong Damai Tbk PT	89,000	5,191	0.00%
Supreme Industries Ltd.	678	48,426	0.01%	Charoen Pokphand Indonesia Tbk PT	50,300	15,589	0.00%
Suven Pharmaceuticals Ltd.	252	2,430	0.00%	Ciputra Development Tbk PT	150,200	10,365	0.00%
Suzlon Energy Ltd.	121,097	76,764	0.01%	Dayamitra Telekomunikasi PT	253,700	9,993	0.00%
Swan Energy Ltd.	2,231	15,702	0.00%	Elang Mahkota Teknologi Tbk PT	168,300	3,988	0.00%
Symphony Ltd.	370	5,213	0.00%	GoTo Gojek Tokopedia Tbk PT Class A	11,795,300	36,016	0.01%
Syngene International Ltd.	3,728	31,742	0.01%	Indah Kiat Pulp & Paper Tbk PT	19,500	10,599	0.00%
Tamilnad Mercantile Bank Ltd.	4,341	24,535	0.00%	Indocement Tunggal Prakarsa Tbk PT	13,500	5,977	0.00%
Tanla Platforms Ltd.	351	3,963	0.00%	Indofood CBP Sukses Makmur Tbk PT	41,000	25,789	0.01%
Tata Chemicals Ltd.	1,860	24,605	0.00%	Indofood Sukses Makmur Tbk PT	56,200	20,850	0.00%
Tata Communications Ltd.	694	15,434	0.00%	Indosat Tbk PT	10,100	6,600	0.00%
Tata Consumer Products Ltd.	6,724	88,493	0.01%	Japfa Comfeed Indonesia Tbk PT	7,000	609	0.00%
Tata Elxsi Ltd.	234	19,647	0.00%	Jasa Marga Persero Tbk PT	5,400	1,642	0.00%
Tata Teleservices Maharashtra Ltd.	2,886	2,690	0.00%	Kalbe Farma Tbk PT	202,600	18,868	0.00%
Tejas Networks Ltd.	1,429	24,216	0.00%	Matahari Department Store Tbk PT	15,400	1,335	0.00%
Thermax Ltd.	357	22,909	0.00%	Mayora Indah Tbk PT	6,500	933	0.00%
Titan Co., Ltd.	4,624	188,770	0.03%	Merdeka Copper Gold Tbk PT	189,000	27,470	0.01%
Torrent Pharmaceuticals Ltd.	1,269	42,478	0.01%	Mitra Adiperkasa Tbk PT	110,500	9,953	0.00%
Trent Ltd.	1,591	104,553	0.02%	Mitra Keluarga Karyasehat Tbk PT	44,600	8,225	0.00%
Trident Ltd.	7,889	3,603	0.00%	Pakuwon Jati Tbk PT	822,900	18,393	0.00%
Triveni Turbine Ltd.	3,391	25,233	0.00%	PT Tower Bersama Infrastructure Tbk	52,612	6,089	0.00%
TTK Prestige Ltd.	3,839	36,223	0.01%	Sarana Menara Nusantara Tbk PT	124,900	5,606	0.00%
Tube Investments of India Ltd.	948	48,422	0.01%	Smartfren Telecom Tbk PT	248,000	576	0.00%
TVS Motor Co., Ltd.	2,020	57,287	0.01%	Sumber Alfaria Trijaya Tbk PT	147,000	24,687	0.01%
UltraTech Cement Ltd.	1,117	156,295	0.02%	Summarecon Agung Tbk PT	18,308	559	0.00%
Union Bank of India Ltd.	13,407	21,977	0.00%	Surya Citra Media Tbk PT	44,000	382	0.00%
UNO Minda Ltd.	2,788	36,512	0.01%	Telkom Indonesia Persero Tbk PT	433,200	82,804	0.01%
UPL Ltd.	5,395	36,933	0.01%	Unilever Indonesia Tbk PT	37,300	6,879	0.00%
UTI Asset Management Co., Ltd.	642	7,703	0.00%	Vale Indonesia Tbk PT	14,744	3,800	0.00%
Vaibhav Global Ltd.	70	259	0.00%	Waskita Karya Persero Tbk PT	229,000	2,825	0.00%
Vardhman Textiles Ltd.	1,290	7,432	0.00%	XL Axiata Tbk PT	8,699	1,147	0.00%
Varun Beverages Ltd.	4,987	97,452	0.01%			<b>1,277,719</b>	<b>0.18%</b>
Vedant Fashions Ltd.	1,024	12,914	0.00%	<b>Ireland 0.07% (30 June 2023: 0.08%)</b>			
V-Guard Industries Ltd.	281	1,453	0.00%	AIB Group plc	16,013	84,711	0.01%
Vinati Organics Ltd.	158	3,596	0.00%	Bank of Ireland Group plc	11,837	123,920	0.02%
Vodafone Idea Ltd.	282,393	60,585	0.01%	Dalata Hotel Group plc	504	2,150	0.00%
Voltas Ltd.	2,777	49,028	0.01%	Glanbia plc	2,577	50,266	0.00%
Welspun Corp., Ltd.	2,000	13,169	0.00%	Kerry Group plc Class A	1,529	123,968	0.02%
Whirlpool of India Ltd.	50	1,198	0.00%				
Wipro Ltd.	15,525	95,854	0.01%				
Yes Bank Ltd.	186,336	52,937	0.01%				
Zee Entertainment Enterprises Ltd.	7,481	13,618	0.00%				
Zensar Technologies Ltd.	3,360	30,114	0.01%				
ZF Commercial Vehicle Control Systems India Ltd.	47	8,765	0.00%				
Zomato Ltd.	70,275	169,022	0.03%				
Zydu Lifesciences Ltd.	1,959	25,230	0.00%				
Zydu Wellnes Ltd.	226	4,840	0.00%				
		<b>13,905,055</b>	<b>1.99%</b>				
<b>Indonesia 0.18% (30 June 2023: 0.24%)</b>							
Amman Mineral Internasional PT	129,000	86,657	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kingspan Group plc	1,483	126,358	0.02%	Alerion Cleanpower SpA	976	17,113	0.00%
		511,373	0.07%	Amplifon SpA	1,142	40,684	0.01%
<b>Israel 0.14% (30 June 2023: 0.17%)</b>				Amplifon SpA - Rights Issue 10/8/2024	1,142	—	0.00%
AFI Properties Ltd.	419	18,029	0.00%	Anima Holding SpA	2,365	11,812	0.00%
Airport City Ltd.	403	5,688	0.00%	Ariston Holding NV	2,843	11,767	0.00%
Alony Hetz Properties & Investments Ltd.	681	4,555	0.00%	Arnoldo Mondadori Editore SpA	11,048	28,891	0.01%
Amot Investments Ltd.	6,000	24,305	0.00%	Assicurazioni Generali SpA	12,643	315,583	0.05%
Ashtrom Group Ltd.	76	867	0.00%	Azimit Holding SpA	1,418	33,465	0.01%
AudioCodes Ltd.	50	516	0.00%	Banca Generali SpA	1,338	53,718	0.01%
Azrieli Group Ltd.	434	25,460	0.00%	Banca IFIS SpA	725	15,097	0.00%
Bank Hapoalim BM	12,175	107,653	0.02%	Banca Mediolanum SpA	1,099	12,144	0.00%
Bank Leumi Le-Israel BM	14,600	118,980	0.02%	Banca Monte dei Paschi di Siena SpA	10,446	49,092	0.01%
Bezeq The Israeli Telecommunication Corp., Ltd.	26,965	30,321	0.01%	Banca Popolare di Sondrio SpA	3,023	21,642	0.00%
Big Shopping Centers Ltd.	234	22,535	0.00%	Banco BPM SpA	13,418	86,486	0.01%
Camtek Ltd.	393	48,822	0.01%	BFF Bank SpA	1,477	14,041	0.00%
Clal Insurance Enterprises Holdings Ltd.	360	5,102	0.00%	Biesse SpA	1,752	19,960	0.00%
Danel Adir Yeoshua Ltd.	32	2,626	0.00%	BPER Banca SpA	11,094	56,133	0.01%
Delta Galil Ltd.	61	2,571	0.00%	Brembo NV	1,046	11,495	0.00%
Elco Ltd.	98	2,562	0.00%	Brunello Cucinelli SpA	272	27,257	0.00%
Electra Ltd.	4	1,336	0.00%	Buzzi SpA	782	31,496	0.01%
Energix-Renewable Energies Ltd.	192	721	0.00%	Carel Industries SpA	762	14,128	0.00%
Enlight Renewable Energy Ltd.	1,753	27,850	0.01%	Cementir Holding NV	84	839	0.00%
FIBI Holdings Ltd.	45	1,774	0.00%	Credito Emiliano SpA	192	1,914	0.00%
First International Bank Of Israel Ltd.	1,213	45,980	0.01%	Danieli & C Officine Meccaniche SpA	94	3,586	0.00%
Fox Wizel Ltd.	38	2,575	0.00%	Danieli & C Officine Meccaniche SpA - RSP	65	1,857	0.00%
Gav-Yam Lands Corp., Ltd.	119	783	0.00%	De' Longhi SpA	722	22,595	0.00%
Harel Insurance Investments & Financial Services Ltd.	551	4,422	0.00%	DiaSorin SpA	155	15,459	0.00%
Hilan Ltd.	30	1,551	0.00%	El.En. SpA	730	7,386	0.00%
Isracard Ltd.	457	1,527	0.00%	Enav SpA	4,081	16,297	0.00%
Israel Canada T.R Ltd.	1,481	4,698	0.00%	Ferrari NV	1,183	482,682	0.07%
Israel Corp., Ltd.	19	4,247	0.00%	FincoBank Banca Fineco SpA	7,141	106,535	0.02%
Israel Discount Bank Ltd. Class A	11,332	56,522	0.01%	GVS SpA	122	859	0.00%
Matrix IT Ltd.	1,394	25,236	0.00%	Infrastrutture Wireless Italiane SpA	3,491	36,479	0.01%
Maytronics Ltd.	58	216	0.00%	Interpump Group SpA	1,161	51,614	0.01%
Mega Or Holdings Ltd.	51	1,221	0.00%	Intesa Sanpaolo SpA	165,709	616,445	0.09%
Melisron Ltd.	74	4,895	0.00%	Juventus Football Club SpA	496	1,177	0.00%
Menora Mivtachim Holdings Ltd.	246	5,910	0.00%	Maire SpA	1,591	13,198	0.00%
Mivne Real Estate KD Ltd.	8,314	19,465	0.00%	MARR SpA	46	599	0.00%
Mizrahi Tefahot Bank Ltd.	1,554	52,636	0.01%	Mediobanca Banca di Credito Finanziario SpA	7,044	103,351	0.02%
Nice Ltd.	662	108,266	0.02%	MFE-MediaForEurope NV Class B	4,999	21,699	0.00%
Nova Ltd.	339	79,549	0.01%	Multiply Group SpA	20	731	0.00%
One Software Technologies Ltd.	1,402	17,004	0.00%	Moncler SpA	2,084	127,445	0.02%
OPC Energy Ltd.	—	2	0.00%	Nexi SpA	8,499	51,865	0.01%
Partner Communications Co., Ltd.	674	2,718	0.00%	Piaggio & C SpA	220	655	0.00%
Perion Network Ltd.	275	2,315	0.00%	Pirelli & C SpA	3,752	22,358	0.00%
Phoenix Holdings Ltd.	2,819	25,742	0.00%	Poste Italiane SpA	4,893	62,378	0.01%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	24	1,264	0.00%	RAI Way SpA	208	1,095	0.00%
Sapiens International Corp. NV	46	1,536	0.00%	Recordati Industria Chimica e Farmaceutica SpA	1,043	54,439	0.01%
Shapir Engineering & Industry Ltd.	4,562	23,142	0.00%	Reply SpA	182	26,879	0.00%
Shikun & Binui Ltd.	958	1,780	0.00%	Salvatore Ferragamo SpA	359	3,041	0.00%
Shufersal Ltd.	3,369	22,089	0.00%	Sesa SpA	44	5,437	0.00%
Strauss Group Ltd.	216	3,199	0.00%	SOL SpA	669	23,733	0.00%
Summit Real Estate Holdings Ltd.	353	3,992	0.00%	Stellantis NV	21,174	419,144	0.06%
Tower Semiconductor Ltd.	876	33,764	0.01%	Tamburi Investment Partners SpA	206	2,066	0.00%
		1,010,519	0.14%	Tamburi Investment Partners SpA - Rights Issue 31/12/2049	206	—	0.00%
<b>Italy 0.58% (30 June 2023: 0.59%)</b>				Technogym SpA	1,223	12,609	0.00%
				Technoprobe SpA	1,947	19,198	0.00%
				Telecom Italia SpA	107,089	25,652	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Telecom Italia SpA (Non CVA)	77,302	20,124	0.00%	BIPROGY, Inc.	900	24,942	0.00%
Terna - Rete Elettrica Nazionale	12,879	99,630	0.02%	BML, Inc.	100	1,789	0.00%
Tinexta SpA	30	519	0.00%	Bridgestone Corp.	5,800	227,947	0.03%
UniCredit SpA	16,874	625,821	0.09%	Brother Industries Ltd.	2,600	45,758	0.01%
Unipol Gruppo SpA	3,981	39,594	0.01%	Bunka Shutter Co., Ltd.	200	2,189	0.00%
Webuild SpA	631	1,385	0.00%	CAC Holdings Corp.	700	8,146	0.00%
Webuild SpA - Warrants 31/8/2030	57	53	0.00%	Calbee, Inc.	400	7,681	0.00%
Zignago Vetro SpA	49	620	0.00%	Canon Marketing Japan, Inc.	100	2,781	0.00%
		<b>4,023,046</b>	<b>0.58%</b>	Canon, Inc.	9,600	259,843	0.04%
<b>Japan 5.77% (30 June 2023: 6.35%)</b>				Capcom Co., Ltd.	4,200	79,191	0.01%
77 Bank Ltd.	800	22,255	0.00%	Casio Computer Co., Ltd.	1,400	10,457	0.00%
ABC-Mart, Inc.	1,200	21,074	0.00%	Central Glass Co., Ltd.	100	2,328	0.00%
Acom Co., Ltd.	1,700	4,322	0.00%	Central Japan Railway Co.	9,300	200,789	0.03%
Activia Properties, Inc. REIT	5	11,345	0.00%	Central Security Patrols Co., Ltd.	700	13,729	0.00%
Adastria Co., Ltd.	100	2,260	0.00%	Central Sports Co., Ltd.	500	7,836	0.00%
ADEKA Corp.	2,100	42,272	0.01%	Change Holdings, Inc.	100	747	0.00%
Advance Logistics Investment Corp. REIT	1	747	0.00%	Chiba Bank Ltd.	6,100	54,303	0.01%
Advance Residence Investment Corp. REIT	20	40,719	0.01%	Chiyoda Co., Ltd.	3,900	22,669	0.00%
Advantest Corp.	8,000	319,533	0.05%	Chiyoda Integre Co., Ltd.	400	7,883	0.00%
Aeon Co., Ltd.	6,900	147,514	0.02%	Chofu Seisakusho Co., Ltd.	400	5,490	0.00%
AEON Financial Service Co., Ltd.	900	7,380	0.00%	Chori Co., Ltd.	700	15,579	0.00%
Aeon Hokkaido Corp.	400	2,258	0.00%	Chubu Shiryo Co., Ltd.	2,800	28,216	0.01%
AEON Investment Corp. REIT	14	11,593	0.00%	Chudenko Corp.	700	14,012	0.00%
Aeon Mall Co., Ltd.	1,000	11,784	0.00%	Chugai Pharmaceutical Co., Ltd.	6,800	241,631	0.04%
Ai Holdings Corp.	100	1,477	0.00%	Chugin Financial Group, Inc.	2,500	26,211	0.00%
Aica Kogyo Co., Ltd.	300	6,524	0.00%	Citizen Watch Co., Ltd.	2,400	16,039	0.00%
Aichi Financial Group, Inc.	1,000	16,698	0.00%	CKD Corp.	1,000	19,769	0.00%
Aiful Corp.	2,800	6,632	0.00%	Coca-Cola Bottlers Japan Holdings, Inc.	1,300	16,301	0.00%
Ain Holdings, Inc.	300	11,167	0.00%	COLOPL, Inc.	2,300	9,351	0.00%
Air Water, Inc.	3,000	40,573	0.01%	Comforia Residential, Inc. REIT	17	33,607	0.01%
Airport Facilities Co., Ltd.	2,200	8,261	0.00%	COMSYS Holdings Corp.	1,200	23,059	0.00%
Aisin Corp.	2,000	65,187	0.01%	Concordia Financial Group Ltd.	12,200	71,762	0.01%
Ajinomoto Co., Inc.	5,000	175,339	0.03%	Cosmos Pharmaceutical Corp.	100	8,066	0.00%
Alconix Corp.	2,400	23,335	0.00%	CRE Logistics, Inc. REIT	1	891	0.00%
Alfresa Holdings Corp.	1,800	24,651	0.00%	Credit Saison Co., Ltd.	1,700	35,171	0.01%
Alps Alpine Co., Ltd.	1,000	9,552	0.00%	Curves Holdings Co., Ltd.	200	974	0.00%
Amada Co., Ltd.	2,500	27,617	0.01%	CyberAgent, Inc.	3,800	23,800	0.00%
Amano Corp.	400	10,329	0.00%	Cybozu, Inc.	100	1,243	0.00%
Amuse, Inc.	600	6,084	0.00%	Dai Nippon Printing Co., Ltd.	2,400	80,746	0.01%
Amvis Holdings, Inc.	300	4,288	0.00%	Daicel Corp.	2,000	19,178	0.00%
ANA Holdings, Inc.	1,200	22,152	0.00%	Daifuku Co., Ltd.	3,095	57,913	0.01%
Anicom Holdings, Inc.	100	418	0.00%	Daihen Corp.	200	10,320	0.00%
Anritsu Corp.	700	5,366	0.00%	Daiho Corp.	100	2,083	0.00%
Aozora Bank Ltd.	900	14,701	0.00%	Dai-ichi Life Holdings, Inc.	9,900	264,517	0.04%
Appier Group, Inc.	1,400	10,513	0.00%	Daiichi Sankyo Co., Ltd.	19,300	662,770	0.10%
Arcs Co., Ltd.	100	1,807	0.00%	Daiichikoshu Co., Ltd.	200	2,060	0.00%
ARE Holdings, Inc.	500	6,524	0.00%	Daiki Aluminium Industry Co., Ltd.	3,500	27,676	0.01%
Ariake Japan Co., Ltd.	100	3,251	0.00%	Daikyonishikawa Corp.	7,800	34,088	0.01%
Artnature, Inc.	3,000	15,591	0.00%	Daio Paper Corp.	1,200	6,641	0.00%
As One Corp.	400	7,129	0.00%	Daiseki Co., Ltd.	420	9,765	0.00%
Asahi Intecc Co., Ltd.	1,900	26,641	0.00%	Daishi Hokuetsu Financial Group, Inc.	100	3,189	0.00%
Asahi Kasei Corp.	10,600	67,906	0.01%	Daito Trust Construction Co., Ltd.	600	61,861	0.01%
Asics Corp.	6,400	97,914	0.02%	Daiwa House Industry Co., Ltd.	6,000	152,070	0.02%
ASKA Pharmaceutical Holdings Co., Ltd.	1,300	20,050	0.00%	Daiwa House Investment Corp. REIT Class A	23	35,145	0.01%
ASKUL Corp.	100	1,358	0.00%	Daiwa Office Investment Corp. REIT Class A	2	3,524	0.00%
Astellas Pharma, Inc.	20,200	199,664	0.03%	Daiwa Securities Group, Inc.	16,100	122,807	0.02%
Autobacs Seven Co., Ltd.	100	967	0.00%	Daiwa Securities Living Investments Corp. REIT Class A	17	11,097	0.00%
Awa Bank Ltd.	200	3,514	0.00%	Daiwabo Holdings Co., Ltd.	1,600	28,661	0.01%
Azbil Corp.	1,800	50,142	0.01%	DCM Holdings Co., Ltd.	800	7,261	0.00%
AZ-COM MARUWA Holdings, Inc.	100	727	0.00%				
Bandai Namco Holdings, Inc.	6,007	117,257	0.02%				
BayCurrent Consulting, Inc.	1,320	26,587	0.00%				
Belluna Co., Ltd.	200	955	0.00%				
Bic Camera, Inc.	1,200	11,436	0.00%				



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DeNA Co., Ltd.	3,400	33,713	0.01%	Gakken Holdings Co., Ltd.	3,700	24,335	0.00%
Denka Co., Ltd.	800	10,760	0.00%	Global One Real Estate Investment Corp. REIT	1	633	0.00%
Denso Corp.	22,000	341,639	0.05%	Glory Ltd.	700	12,200	0.00%
Dentsu Group, Inc.	2,200	55,431	0.01%	GLP J-Reit REIT	50	40,812	0.01%
Dentsu Soken, Inc.	100	3,282	0.00%	GMO internet group, Inc.	400	6,107	0.00%
Denyo Co., Ltd.	900	16,337	0.00%	GMO Payment Gateway, Inc.	300	16,511	0.00%
Descente Ltd.	400	8,392	0.00%	Goldcrest Co., Ltd.	900	15,050	0.00%
Dexterials Corp.	300	13,900	0.00%	Goldwin, Inc.	400	21,917	0.00%
DIC Corp.	500	9,483	0.00%	GS Yuasa Corp.	1,300	25,756	0.00%
Digital Arts, Inc.	100	2,804	0.00%	G-Tekt Corp.	1,500	18,249	0.00%
Digital Garage, Inc.	600	9,213	0.00%	GungHo Online Entertainment, Inc.	100	1,686	0.00%
dip Corp.	100	1,701	0.00%	Gunma Bank Ltd.	6,000	38,307	0.01%
Disco Corp.	920	349,104	0.05%	Gunze Ltd.	200	7,162	0.00%
DKS Co., Ltd.	300	7,479	0.00%	Gurunavi, Inc.	2,600	5,124	0.00%
DMG Mori Co., Ltd.	900	23,370	0.00%	H.U. Group Holdings, Inc.	500	7,301	0.00%
Doutor Nichires Holdings Co., Ltd.	700	9,748	0.00%	H2O Retailing Corp.	1,700	25,173	0.00%
Dowa Holdings Co., Ltd.	300	10,647	0.00%	Hachijuni Bank Ltd.	4,900	31,969	0.01%
DTS Corp.	100	2,620	0.00%	Hakuhodo DY Holdings, Inc.	1,500	10,957	0.00%
Duskin Co., Ltd.	100	2,280	0.00%	Hamamatsu Photonics KK	2,500	66,953	0.01%
Earth Corp.	100	3,003	0.00%	Hankyu Hanshin Holdings, Inc.	2,500	66,424	0.01%
East Japan Railway Co.	11,100	183,861	0.03%	Hankyu Hanshin, Inc. REIT Class A	1	820	0.00%
EDION Corp.	1,100	11,112	0.00%	Hanwa Co., Ltd.	600	22,976	0.00%
eGuarantee, Inc.	100	901	0.00%	Harmonic Drive Systems, Inc.	600	16,971	0.00%
Eiken Chemical Co., Ltd.	100	1,393	0.00%	Haseko Corp.	2,900	32,054	0.01%
Eisai Co., Ltd.	2,600	106,547	0.02%	Hazama Ando Corp.	800	5,799	0.00%
Elecom Co., Ltd.	100	1,015	0.00%	Heiwa Real Estate Co., Ltd.	100	2,437	0.00%
Elematec Corp.	2,100	26,292	0.00%	Heiwa Real Estate, Inc. REIT	5	4,109	0.00%
EM Systems Co., Ltd.	7,800	29,530	0.01%	Hikari Tsushin, Inc.	200	37,256	0.01%
en-japan, Inc.	100	1,627	0.00%	Hino Motors Ltd.	1,500	3,898	0.00%
Enplas Corp.	100	4,992	0.00%	Hirogin Holdings, Inc.	1,400	10,818	0.00%
eRex Co., Ltd.	100	443	0.00%	Hirose Electric Co., Ltd.	500	55,234	0.01%
ESPEC Corp.	500	9,900	0.00%	HIS Co., Ltd.	100	1,011	0.00%
euglena Co., Ltd.	200	673	0.00%	Hisaka Works Ltd.	900	5,931	0.00%
Exedy Corp.	2,000	36,653	0.01%	Hisamitsu Pharmaceutical Co., Inc.	500	11,554	0.00%
EXEO Group, Inc.	2,200	21,876	0.00%	Hogy Medical Co., Ltd.	100	2,452	0.00%
Ezaki Glico Co., Ltd.	1,200	31,190	0.01%	Hokkoku Financial Holdings, Inc.	200	6,565	0.00%
FAN Communications, Inc.	2,600	6,740	0.00%	Hokuetsu Corp.	2,200	14,470	0.00%
Fancl Corp.	300	5,129	0.00%	Hokuhoku Financial Group, Inc.	600	7,708	0.00%
FANUC Corp.	9,956	272,883	0.04%	Hokuto Corp.	700	8,268	0.00%
Fast Retailing Co., Ltd.	1,645	414,778	0.06%	Honda Motor Co., Ltd.	49,100	525,003	0.08%
Ferrotec Holdings Corp.	800	13,781	0.00%	Hoshino Resorts, Inc. REIT	1	3,239	0.00%
FP Corp.	300	4,498	0.00%	Hoshizaki Corp.	1,200	38,060	0.01%
Frontier Real Estate Investment Corp. REIT	6	16,393	0.00%	House Foods Group, Inc.	700	12,385	0.00%
Fuji Co., Ltd.	1,600	20,072	0.00%	Hoya Corp.	3,600	418,612	0.06%
Fuji Corp.	2,000	31,692	0.01%	Hulic Co., Ltd.	4,119	36,476	0.01%
Fuji Kyuko Co., Ltd.	100	1,983	0.00%	Hulic, Inc. REIT	13	11,799	0.00%
Fuji Oil Holdings, Inc.	100	1,747	0.00%	Hyakugo Bank Ltd.	400	1,721	0.00%
Fuji Pharma Co., Ltd.	1,300	12,090	0.00%	Ibiden Co., Ltd.	900	36,636	0.01%
Fuji Seal International, Inc.	100	1,531	0.00%	Ichibanya Co., Ltd.	500	3,438	0.00%
Fuji Soft, Inc.	800	36,106	0.01%	Ichigo Office Investment Corp. REIT	2	1,027	0.00%
FUJIFILM Holdings Corp.	12,300	287,658	0.04%	Ichigo, Inc.	500	1,246	0.00%
Fujikura Ltd.	2,800	55,283	0.01%	Ichiyoshi Securities Co., Ltd.	8,200	44,043	0.01%
Fujimi, Inc.	300	5,660	0.00%	Idec Corp.	100	1,836	0.00%
Fujita Kanko, Inc.	200	12,110	0.00%	Iida Group Holdings Co., Ltd.	900	11,847	0.00%
Fujitec Co., Ltd.	700	18,695	0.00%	Iino Kaiun Kaisha Ltd.	400	3,183	0.00%
Fujitsu General Ltd.	600	7,784	0.00%	Inaba Denki Sangyo Co., Ltd.	300	7,311	0.00%
Fujitsu Ltd.	18,000	281,649	0.04%	Inabata & Co., Ltd.	200	4,389	0.00%
Fukuoka Corp. REIT	1	980	0.00%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	20	15,740	0.00%
Fukuoka Financial Group, Inc.	1,900	50,790	0.01%	Infocom Corp.	100	3,767	0.00%
Fukuyama Transporting Co., Ltd.	100	2,468	0.00%	Infomart Corp.	1,200	2,305	0.00%
Funai Soken Holdings, Inc.	100	1,425	0.00%	INFRONEER Holdings, Inc.	1,228	9,959	0.00%
Furukawa Electric Co., Ltd.	1,900	48,120	0.01%	Internet Initiative Japan, Inc.	1,500	22,095	0.00%
Fuso Chemical Co., Ltd.	100	2,543	0.00%				
Fuso Pharmaceutical Industries Ltd.	700	10,635	0.00%				
Futaba Corp.	6,700	27,281	0.00%				
Fuyo General Lease Co., Ltd.	200	15,299	0.00%				

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Invincible Investment Corp. REIT	48	19,455	0.00%	Keiyo Bank Ltd.	700	3,821	0.00%
IR Japan Holdings Ltd.	100	753	0.00%	Kenko Mayonnaise Co., Ltd.	1,500	18,799	0.00%
Iriso Electronics Co., Ltd.	100	1,890	0.00%	Kewpie Corp.	1,400	27,842	0.01%
Isetan Mitsukoshi Holdings Ltd.	3,800	71,342	0.01%	Keyence Corp.	2,000	877,160	0.13%
Isuzu Motors Ltd.	5,300	70,212	0.01%	KH Neochem Co., Ltd.	100	1,422	0.00%
Ito En Ltd.	800	17,317	0.00%	Kintetsu Group Holdings Co., Ltd.	2,400	52,249	0.01%
Iyogin Holdings, Inc.	2,400	22,223	0.00%	Kissei Pharmaceutical Co., Ltd.	100	2,027	0.00%
Izumi Co., Ltd.	700	13,999	0.00%	Kitz Corp.	200	1,414	0.00%
J Front Retailing Co., Ltd.	2,400	25,028	0.00%	Kiyo Bank Ltd.	100	1,165	0.00%
Jaccs Co., Ltd.	100	2,894	0.00%	Kobayashi Pharmaceutical Co., Ltd.	700	22,728	0.00%
JAFCO Group Co., Ltd.	300	3,542	0.00%	Kobe Bussan Co., Ltd.	1,200	26,736	0.00%
Japan Airlines Co., Ltd.	2,100	33,140	0.01%	Koei Tecmo Holdings Co., Ltd.	2,000	17,270	0.00%
Japan Airport Terminal Co., Ltd.	800	27,288	0.00%	Kohnan Shoji Co., Ltd.	100	2,595	0.00%
Japan Aviation Electronics Industry Ltd.	100	1,610	0.00%	Koito Manufacturing Co., Ltd.	2,400	33,107	0.01%
Japan Elevator Service Holdings Co., Ltd.	400	6,428	0.00%	Kokusai Electric Corp.	1,300	37,903	0.01%
Japan Excellent, Inc. REIT	7	5,165	0.00%	Kokuyo Co., Ltd.	900	15,090	0.00%
Japan Exchange Group, Inc.	4,900	114,291	0.02%	Komatsu Matere Co., Ltd.	4,600	22,134	0.00%
Japan Hotel Investment Corp. REIT Class A	53	25,601	0.00%	KOMEDA Holdings Co., Ltd.	200	3,379	0.00%
Japan Lifeline Co., Ltd.	100	704	0.00%	Komeri Co., Ltd.	100	2,173	0.00%
Japan Logistics Fund, Inc. REIT	10	16,536	0.00%	Konica Minolta, Inc.	2,000	5,535	0.00%
Japan Material Co., Ltd.	800	11,011	0.00%	Konishi Co., Ltd.	1,200	9,705	0.00%
Japan Metropolitan Fund Invest REIT	57	32,068	0.01%	Kose Corp.	500	31,813	0.01%
Japan Post Bank Co., Ltd.	14,774	139,557	0.02%	Kotobuki Spirits Co., Ltd.	500	5,805	0.00%
Japan Post Holdings Co., Ltd.	18,349	181,939	0.03%	Kourakuen Holdings Corp.	4,100	34,638	0.01%
Japan Post Insurance Co., Ltd.	2,100	40,744	0.01%	K's Holdings Corp.	700	6,582	0.00%
Japan Prime Realty Investment Corp. REIT	13	26,184	0.00%	Kubota Corp.	10,600	148,266	0.02%
Japan Real Estate Investment Corp. REIT	13	41,054	0.01%	Kumiai Chemical Industry Co., Ltd.	100	500	0.00%
Japan Securities Finance Co., Ltd.	200	1,986	0.00%	Kuraray Co., Ltd.	5,300	60,937	0.01%
Japan Wool Textile Co., Ltd.	400	3,384	0.00%	Kureha Corp.	300	5,211	0.00%
JCR Pharmaceuticals Co., Ltd.	100	377	0.00%	Kurita Water Industries Ltd.	1,200	50,869	0.01%
JCU Corp.	100	2,484	0.00%	Kusuri no Aoki Holdings Co., Ltd.	300	5,670	0.00%
Jeol Ltd.	200	9,036	0.00%	KYB Corp.	400	13,478	0.00%
JINS Holdings, Inc.	100	2,434	0.00%	Kyocera Corp.	11,600	133,516	0.02%
JMDC, Inc.	400	8,258	0.00%	Kyorin Pharmaceutical Co., Ltd.	1,900	20,103	0.00%
J-Oil Mills, Inc.	1,600	19,823	0.00%	Kyoritsu Maintenance Co., Ltd.	400	7,460	0.00%
Joyful Honda Co., Ltd.	100	1,388	0.00%	Kyoto Financial Group, Inc.	3,300	58,549	0.01%
JTEKT Corp.	1,200	8,351	0.00%	Kyowa Kirin Co., Ltd.	2,700	46,116	0.01%
Juroku Financial Group, Inc.	100	2,962	0.00%	Kyudenko Corp.	700	25,731	0.00%
Justsystems Corp.	100	1,871	0.00%	Kyushu Financial Group, Inc.	4,100	24,040	0.00%
Kadokawa Corp.	700	11,225	0.00%	Kyushu Railway Co.	2,100	45,496	0.01%
Kaga Electronics Co., Ltd.	100	3,587	0.00%	LaSalle Logiport REIT	25	22,939	0.00%
Kagome Co., Ltd.	800	16,253	0.00%	Lasertec Corp.	900	201,921	0.03%
Kakaku.com, Inc.	800	10,486	0.00%	Life Corp.	100	2,449	0.00%
Kaken Pharmaceutical Co., Ltd.	200	4,787	0.00%	Lintec Corp.	100	2,123	0.00%
Kamigumi Co., Ltd.	600	12,357	0.00%	Lion Corp.	4,100	31,962	0.01%
Kanamic Network Co., Ltd.	1,000	3,463	0.00%	Lixil Corp.	2,400	25,267	0.00%
Kaneka Corp.	400	10,506	0.00%	LY Corp.	24,100	58,265	0.01%
Kanematsu Corp.	1,300	21,772	0.00%	M&A Research Institute Holdings, Inc.	300	7,488	0.00%
Kansai Paint Co., Ltd.	2,200	35,422	0.01%	M3, Inc.	3,700	35,273	0.01%
Kao Corp.	4,900	198,729	0.03%	Mabuchi Motor Co., Ltd.	2,700	40,074	0.01%
Katitas Co., Ltd.	300	3,251	0.00%	Macnica Holdings, Inc.	400	16,785	0.00%
Kawasaki Kisen Kaisha Ltd.	4,800	69,825	0.01%	Maeda Kosen Co., Ltd.	400	4,205	0.00%
KDDI Corp.	15,800	417,837	0.06%	Makino Milling Machine Co., Ltd.	100	4,196	0.00%
KDX Realty Investment Corp. REIT Class A	37	35,997	0.01%	Makita Corp.	2,300	62,511	0.01%
Keihan Holdings Co., Ltd.	900	16,102	0.00%	Mandom Corp.	100	752	0.00%
Keikyu Corp.	3,200	23,384	0.00%	Mani, Inc.	1,200	14,808	0.00%
Keio Corp.	1,100	25,527	0.00%	Marudai Food Co., Ltd.	1,600	17,257	0.00%
Keisei Electric Railway Co., Ltd.	1,700	54,701	0.01%	Maruha Nichiro Corp.	400	7,850	0.00%
				Marui Group Co., Ltd.	1,800	25,390	0.00%
				Maruwa Co., Ltd.	100	23,903	0.00%
				Matsui Securities Co., Ltd.	200	1,044	0.00%

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MatsukiyoCocokara & Co.	3,710	53,277	0.01%	Nabtesco Corp.	1,100	18,655	0.00%
Max Co., Ltd.	100	2,390	0.00%	Nachi-Fujikoshi Corp.	100	2,182	0.00%
Maxell Ltd.	100	1,109	0.00%	Nagaiben Co., Ltd.	100	1,643	0.00%
Maxvalu Tokai Co., Ltd.	600	11,600	0.00%	Nagase & Co., Ltd.	1,100	21,534	0.00%
Mazda Motor Corp.	5,700	55,136	0.01%	Nagawa Co., Ltd.	100	5,110	0.00%
McDonald's Holdings Co. Japan Ltd.	800	31,531	0.01%	Nagoya Railroad Co., Ltd.	2,400	26,162	0.00%
MCJ Co., Ltd.	200	1,879	0.00%	Nakanishi, Inc.	1,100	17,451	0.00%
Mebuki Financial Group, Inc.	13,700	53,349	0.01%	Nankai Electric Railway Co., Ltd.	700	11,623	0.00%
Medical Data Vision Co., Ltd.	1,400	5,213	0.00%	Nanto Bank Ltd.	200	4,432	0.00%
Medipal Holdings Corp.	3,300	50,220	0.01%	NEC Corp.	2,800	230,548	0.03%
Megachips Corp.	100	2,536	0.00%	NEC Networks & System Integration Corp.	500	7,594	0.00%
Megmilk Snow Brand Co., Ltd.	100	1,617	0.00%	NET One Systems Co., Ltd.	500	9,163	0.00%
MEIJI Holdings Co., Ltd.	2,757	59,456	0.01%	Neturen Co., Ltd.	1,600	11,021	0.00%
MEITEC Group Holdings, Inc.	2,200	44,558	0.01%	Nexon Co., Ltd.	4,000	73,977	0.01%
Menicon Co., Ltd.	200	1,642	0.00%	Nextage Co., Ltd.	100	1,494	0.00%
Mercari, Inc.	1,000	12,418	0.00%	NH Foods Ltd.	1,500	44,853	0.01%
METAWATER Co., Ltd.	100	1,211	0.00%	NHK Spring Co., Ltd.	1,200	11,962	0.00%
Micronics Japan Co., Ltd.	400	16,636	0.00%	Nichiban Co., Ltd.	700	8,368	0.00%
Mie Kotsu Group Holdings, Inc.	7,900	29,712	0.01%	Nichicon Corp.	200	1,492	0.00%
Milbon Co., Ltd.	100	2,067	0.00%	Nichiha Corp.	100	2,129	0.00%
MINEBEA MITSUMI, Inc.	4,300	88,080	0.01%	Nichirei Corp.	600	13,204	0.00%
Mirai Corp. REIT	9	2,509	0.00%	Nidec Corp.	5,100	227,797	0.03%
MIRAIT ONE Corp.	400	5,206	0.00%	Nifco, Inc.	500	11,927	0.00%
MISUMI Group, Inc.	2,700	46,167	0.01%	Nihon Kohden Corp.	1,200	17,337	0.00%
Mitsubishi Chemical Group Corp.	11,700	64,959	0.01%	Nihon M&A Center Holdings, Inc.	2,000	10,337	0.00%
Mitsubishi Estate Co., Ltd.	10,600	166,057	0.02%	Nihon Parkerizing Co., Ltd.	100	813	0.00%
Mitsubishi Estate Logistics Investment Corp. REIT	6	14,211	0.00%	Nikkon Holdings Co., Ltd.	1,100	24,884	0.00%
Mitsubishi HC Capital, Inc.	6,600	43,573	0.01%	Nikon Corp.	3,600	36,389	0.01%
Mitsubishi Logisnext Co., Ltd.	100	995	0.00%	Nintendo Co., Ltd.	10,820	575,506	0.08%
Mitsubishi Logistics Corp.	1,400	45,953	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	4	15,890	0.00%
Mitsubishi Materials Corp.	2,600	47,697	0.01%	Nippon Beet Sugar Manufacturing Co., Ltd.	800	11,543	0.00%
Mitsubishi Motors Corp.	4,500	12,398	0.00%	Nippon Building Fund, Inc. REIT	13	45,499	0.01%
Mitsubishi UFJ Financial Group, Inc.	112,500	1,209,204	0.17%	Nippon Carbon Co., Ltd.	1,000	32,202	0.01%
Mitsui Chemicals, Inc.	2,300	63,484	0.01%	Nippon Chemi-Con Corp.	100	1,016	0.00%
Mitsui DM Sugar Holdings Co., Ltd.	500	10,537	0.00%	Nippon Densetsu Kogyo Co., Ltd.	100	1,227	0.00%
Mitsui Fudosan Co., Ltd.	28,600	261,091	0.04%	Nippon Electric Glass Co., Ltd.	400	9,099	0.00%
Mitsui Fudosan Logistics Park, Inc. REIT	4	10,780	0.00%	Nippon Express Holdings, Inc.	600	27,658	0.01%
Mitsui High-Tec, Inc.	100	3,907	0.00%	NIPPON Investment Corp. REIT	1	2,051	0.00%
Mitsui OSK Lines Ltd.	3,200	95,845	0.01%	Nippon Kayaku Co., Ltd.	1,700	12,972	0.00%
Mitsui-Soko Holdings Co., Ltd.	100	2,968	0.00%	Nippon Light Metal Holdings Co., Ltd.	100	1,120	0.00%
Miura Co., Ltd.	1,100	22,272	0.00%	Nippon Paint Holdings Co., Ltd.	8,986	58,544	0.01%
Miyazaki Bank Ltd.	100	2,207	0.00%	Nippon Paper Industries Co., Ltd.	600	3,581	0.00%
Mizuho Financial Group, Inc.	26,500	553,195	0.08%	Nippon Prologis, Inc. REIT	25	39,009	0.01%
Mizuho Leasing Co., Ltd.	1,500	10,500	0.00%	Nippon Sanso Holdings Corp.	1,900	56,211	0.01%
Mochida Pharmaceutical Co., Ltd.	100	1,936	0.00%	Nippon Seiki Co., Ltd.	200	1,833	0.00%
Monex Group, Inc.	700	3,164	0.00%	Nippon Sharyo Ltd.	200	3,169	0.00%
Money Forward, Inc.	300	10,062	0.00%	Nippon Sheet Glass Co., Ltd.	300	789	0.00%
MonotaRO Co., Ltd.	1,700	19,984	0.00%	Nippon Shinyaku Co., Ltd.	500	10,117	0.00%
Mori Hills Investment Corp. REIT Class A	11	8,999	0.00%	Nippon Shokubai Co., Ltd.	2,000	19,974	0.00%
Mori Trust, Inc. REIT	37	15,963	0.00%	Nippon Soda Co., Ltd.	100	3,270	0.00%
Morinaga & Co., Ltd.	200	3,095	0.00%	Nippon Telegraph & Telephone Corp.	284,200	268,193	0.04%
Morinaga Milk Industry Co., Ltd.	1,200	25,147	0.00%	Nippon Yusen KK	4,500	130,977	0.02%
Moriroku Holdings Co., Ltd.	1,200	21,365	0.00%	Nipro Corp.	1,200	9,411	0.00%
Morita Holdings Corp.	100	1,163	0.00%	Nishimatsu Construction Co., Ltd.	100	2,804	0.00%
MOS Food Services, Inc.	100	2,250	0.00%	Nishimatsuya Chain Co., Ltd.	100	1,331	0.00%
MS&AD Insurance Group Holdings, Inc.	13,200	293,361	0.04%	Nishi-Nippon Financial Holdings, Inc.	2,600	32,746	0.01%
Murata Manufacturing Co., Ltd.	18,600	384,118	0.06%				
Musashi Seimitsu Industry Co., Ltd.	100	1,171	0.00%				

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Nishi-Nippon Railroad Co., Ltd.	900	14,421	0.00%	Paramount Bed Holdings Co., Ltd.	100	1,690	0.00%
Nissan Chemical Corp.	1,900	60,203	0.01%	Park24 Co., Ltd.	1,900	18,928	0.00%
Nissan Motor Co., Ltd.	20,400	69,230	0.01%	PeptiDream, Inc.	1,100	17,034	0.00%
Nissha Co., Ltd.	100	1,266	0.00%	Persol Holdings Co., Ltd.	18,000	24,920	0.00%
Nisshin Seifun Group, Inc.	3,300	37,942	0.01%	Pharma Foods International Co., Ltd.	100	603	0.00%
Nisshinbo Holdings, Inc.	200	1,336	0.00%	Pigeon Corp.	700	6,329	0.00%
Nissin Foods Holdings Co., Ltd.	2,000	50,752	0.01%	Pilot Corp.	500	13,313	0.00%
Nissui Corp.	2,300	12,336	0.00%	Piolax, Inc.	600	8,706	0.00%
Niterra Co., Ltd.	1,800	52,257	0.01%	Pola Orbis Holdings, Inc.	100	813	0.00%
Nitori Holdings Co., Ltd.	700	73,934	0.01%	Press Kogyo Co., Ltd.	6,900	27,838	0.01%
Nitto Boseki Co., Ltd.	100	4,035	0.00%	Prestige International, Inc.	300	1,309	0.00%
Nitto Denko Corp.	1,300	102,717	0.02%	Prima Meat Packers Ltd.	100	1,481	0.00%
Nohmi Bosai Ltd.	200	3,025	0.00%	Procrea Holdings, Inc.	1,100	13,376	0.00%
Nojima Corp.	200	2,005	0.00%	Raito Kogyo Co., Ltd.	100	1,305	0.00%
NOK Corp.	1,300	17,290	0.00%	Raksul, Inc.	200	1,181	0.00%
Nomura Co., Ltd.	200	1,084	0.00%	Rakus Co., Ltd.	400	5,178	0.00%
Nomura Holdings, Inc.	29,400	168,512	0.03%	Rakuten Bank Ltd.	1,000	18,109	0.00%
Nomura Real Estate Holdings, Inc.	1,700	42,600	0.01%	Rakuten Group, Inc.	17,500	90,285	0.01%
Nomura Real Estate Master Fund, Inc. REIT	47	41,694	0.01%	Recruit Holdings Co., Ltd.	14,500	775,839	0.11%
Nomura Research Institute Ltd.	4,100	115,231	0.02%	Relo Group, Inc.	600	6,386	0.00%
Noritz Corp.	100	1,092	0.00%	Renesas Electronics Corp.	15,200	284,327	0.04%
North Pacific Bank Ltd.	800	2,646	0.00%	Rengo Co., Ltd.	2,500	16,218	0.00%
NSD Co., Ltd.	600	11,507	0.00%	RENOVA, Inc.	400	2,472	0.00%
NSK Ltd.	5,100	24,783	0.00%	Resona Holdings, Inc.	23,900	158,160	0.02%
NTN Corp.	2,300	4,580	0.00%	Resonac Holdings Corp.	2,019	44,206	0.01%
NTT Data Group Corp.	6,700	98,380	0.02%	Resorttrust, Inc.	100	1,483	0.00%
NTT UD Investment Corp. REIT	6	4,338	0.00%	Ricoh Leasing Co., Ltd.	500	16,536	0.00%
Nxera Pharma Co., Ltd.	1,200	11,958	0.00%	Riken Keiki Co., Ltd.	200	5,247	0.00%
OBIC Business Consultants Co., Ltd.	100	4,182	0.00%	Riken Technos Corp.	1,500	9,912	0.00%
Obic Co., Ltd.	600	77,359	0.01%	Rinnai Corp.	1,157	26,325	0.00%
Odakyu Electric Railway Co., Ltd.	3,800	36,757	0.01%	Rock Field Co., Ltd.	600	5,449	0.00%
Ogaki Kyoritsu Bank Ltd.	100	1,422	0.00%	Rohm Co., Ltd.	2,900	38,760	0.01%
Oisix ra daichi, Inc.	100	774	0.00%	Rohto Pharmaceutical Co., Ltd.	2,300	48,199	0.01%
Oji Holdings Corp.	10,000	39,463	0.01%	Rorze Corp.	100	19,738	0.00%
Okabe Co., Ltd.	5,100	24,603	0.00%	Round One Corp.	2,100	10,783	0.00%
Okamura Corp.	100	1,402	0.00%	Ryohin Keikaku Co., Ltd.	2,900	48,207	0.01%
Okasan Securities Group, Inc.	400	1,984	0.00%	Ryoyo Ryosan Holdings, Inc.	532	9,776	0.00%
Oki Electric Industry Co., Ltd.	200	1,263	0.00%	Sakai Chemical Industry Co., Ltd.	400	7,522	0.00%
Okinawa Financial Group, Inc.	100	1,642	0.00%	Sakata Seed Corp.	100	2,142	0.00%
OKUMA Corp.	400	18,023	0.00%	Sala Corp.	5,600	30,252	0.01%
Olympus Corp.	11,700	188,636	0.03%	San ju San Financial Group, Inc.	200	2,667	0.00%
Omron Corp.	1,900	65,306	0.01%	Sangetsu Corp.	600	11,119	0.00%
One, Inc. REIT	3	4,778	0.00%	San-In Godo Bank Ltd.	4,000	35,633	0.01%
Ono Pharmaceutical Co., Ltd.	4,500	61,446	0.01%	Sanken Electric Co., Ltd.	100	4,281	0.00%
Onoken Co., Ltd.	1,600	16,830	0.00%	Sanki Engineering Co., Ltd.	1,000	13,235	0.00%
Open House Group Co., Ltd.	900	27,572	0.01%	Sankyu, Inc.	300	10,235	0.00%
Open Up Group, Inc.	100	1,235	0.00%	Sanrio Co., Ltd.	2,800	51,488	0.01%
Optex Group Co., Ltd.	700	7,359	0.00%	Sansan, Inc.	500	5,377	0.00%
Optim Corp.	100	436	0.00%	Sanshin Electronics Co., Ltd.	1,800	24,662	0.00%
Oracle Corp. Japan	300	20,701	0.00%	Santen Pharmaceutical Co., Ltd.	4,000	40,880	0.01%
Organo Corp.	400	20,540	0.00%	Sanwa Holdings Corp.	3,200	58,515	0.01%
Orient Corp.	120	769	0.00%	Sanyo Denki Co., Ltd.	200	9,051	0.00%
Oriental Land Co., Ltd.	10,749	299,497	0.04%	Sawai Group Holdings Co., Ltd.	900	36,574	0.01%
Orix JREIT, Inc. REIT	35	34,639	0.01%	SBI ARUHI Corp.	100	569	0.00%
Osaka Soda Co., Ltd.	200	13,515	0.00%	SBI Holdings, Inc.	2,700	68,264	0.01%
OSG Corp.	400	4,870	0.00%	SBS Holdings, Inc.	100	1,666	0.00%
Otsuka Corp.	2,200	42,274	0.01%	SCREEN Holdings Co., Ltd.	800	72,112	0.01%
Otsuka Holdings Co., Ltd.	5,000	210,431	0.03%	SCSK Corp.	900	17,976	0.00%
PALTAC Corp.	600	16,341	0.00%	Secom Co., Ltd.	2,100	123,982	0.02%
Pan Pacific International Holdings Corp.	4,000	93,597	0.01%	Seibu Holdings, Inc.	2,400	33,077	0.01%
Panasonic Holdings Corp.	22,500	184,213	0.03%	Seikagaku Corp.	1,100	6,011	0.00%
				Seiko Epson Corp.	2,500	38,838	0.01%
				Seiko Group Corp.	100	3,055	0.00%
				Seino Holdings Co., Ltd.	800	10,794	0.00%
				Seiren Co., Ltd.	100	1,491	0.00%

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Sekisui Chemical Co., Ltd.	4,400	60,888	0.01%	Sumitomo Mitsui Construction Co., Ltd.	1,500	3,730	0.00%
Sekisui House Ltd.	6,200	137,328	0.02%	Sumitomo Mitsui Financial Group, Inc.	13,000	866,747	0.13%
Sekisui House, Inc. REIT	31	15,244	0.00%	Sumitomo Mitsui Trust Holdings, Inc.	7,500	171,112	0.03%
Sekisui Kasei Co., Ltd.	11,069	32,273	0.01%	Sumitomo Osaka Cement Co., Ltd.	100	2,446	0.00%
Senko Group Holdings Co., Ltd.	700	4,904	0.00%	Sumitomo Pharma Co., Ltd.	600	1,511	0.00%
Senshu Ikeda Holdings, Inc.	1,900	4,725	0.00%	Sumitomo Realty & Development Co., Ltd.	3,900	114,459	0.02%
Seria Co., Ltd.	1,000	18,140	0.00%	Sumitomo Rubber Industries Ltd.	1,000	9,962	0.00%
Seven & i Holdings Co., Ltd.	24,000	292,428	0.04%	Sumitomo Warehouse Co., Ltd.	100	1,626	0.00%
Seven Bank Ltd.	7,900	13,211	0.00%	Sundrug Co., Ltd.	800	20,162	0.00%
SG Holdings Co., Ltd.	4,500	41,472	0.01%	Suntory Beverage & Food Ltd.	1,100	39,026	0.01%
Sharp Corp.	1,700	9,829	0.00%	Suruga Bank Ltd.	2,500	16,427	0.00%
Shibaura Machine Co., Ltd.	100	2,396	0.00%	Suzuken Co., Ltd.	1,200	36,471	0.01%
Shibuya Corp.	100	2,219	0.00%	Suzuki Motor Corp.	19,300	222,083	0.03%
SHIFT, Inc.	100	9,064	0.00%	SWCC Corp.	900	27,555	0.01%
Shiga Bank Ltd.	700	18,342	0.00%	Sysmex Corp.	5,700	91,811	0.01%
Shima Seiki Manufacturing Ltd.	100	1,051	0.00%	Systema Corp.	400	781	0.00%
Shimadzu Corp.	2,800	70,061	0.01%	T&D Holdings, Inc.	4,800	83,805	0.01%
Shimamura Co., Ltd.	600	27,281	0.00%	Tadano Ltd.	300	2,112	0.00%
Shimano, Inc.	800	123,561	0.02%	Taiheiyo Cement Corp.	1,800	45,185	0.01%
Shin-Etsu Chemical Co., Ltd.	19,728	765,033	0.11%	Taikisha Ltd.	100	3,307	0.00%
Shin-Etsu Polymer Co., Ltd.	1,100	10,312	0.00%	Taiyo Holdings Co., Ltd.	200	4,233	0.00%
Shinko Electric Industries Co., Ltd.	700	24,543	0.00%	Taiyo Yuden Co., Ltd.	1,700	43,182	0.01%
Shionogi & Co., Ltd.	2,700	105,358	0.02%	Takara Bio, Inc.	100	686	0.00%
Ship Healthcare Holdings, Inc.	1,200	17,717	0.00%	Takara Standard Co., Ltd.	100	1,079	0.00%
Shiseido Co., Ltd.	4,000	114,087	0.02%	Takasago Thermal Engineering Co., Ltd.	700	24,891	0.00%
Shizuoka Financial Group, Inc.	6,000	57,590	0.01%	Takashimaya Co., Ltd.	1,600	26,930	0.00%
SHO-BOND Holdings Co., Ltd.	300	10,744	0.00%	Takeda Pharmaceutical Co., Ltd.	15,900	412,376	0.06%
Shochiku Co., Ltd.	100	5,857	0.00%	Takeuchi Manufacturing Co., Ltd.	100	3,500	0.00%
Shoei Co., Ltd.	200	2,437	0.00%	Takuma Co., Ltd.	100	1,028	0.00%
Showa Sangyo Co., Ltd.	100	1,955	0.00%	Tamura Corp.	200	889	0.00%
Siix Corp.	100	798	0.00%	Tayca Corp.	1,300	13,108	0.00%
Sinfonia Technology Co., Ltd.	600	12,682	0.00%	TDK Corp.	3,500	214,643	0.03%
Sinko Industries Ltd.	400	10,295	0.00%	TechnoPro Holdings, Inc.	900	14,743	0.00%
SMC Corp.	629	298,507	0.04%	Teijin Ltd.	1,800	14,955	0.00%
SMS Co., Ltd.	300	3,808	0.00%	Terumo Corp.	14,600	240,792	0.04%
Socionext, Inc.	1,700	40,254	0.01%	THK Co., Ltd.	1,600	28,581	0.01%
Sodick Co., Ltd.	6,200	27,982	0.01%	TIS, Inc.	2,400	46,520	0.01%
SoftBank Corp.	28,000	341,950	0.05%	TKC Corp.	100	2,154	0.00%
SoftBank Group Corp.	10,400	671,739	0.10%	Toagosei Co., Ltd.	300	2,825	0.00%
Sohgo Security Services Co., Ltd.	3,500	20,444	0.00%	Tobu Railway Co., Ltd.	2,500	42,094	0.01%
Solasto Corp.	100	290	0.00%	Tocalo Co., Ltd.	100	1,279	0.00%
Sompo Holdings, Inc.	9,000	192,186	0.03%	Toei Animation Co., Ltd.	1,000	15,492	0.00%
Sony Group Corp.	12,400	1,051,448	0.15%	Toei Co., Ltd.	500	11,812	0.00%
SOSiLA Logistics, Inc. REIT	1	732	0.00%	Toho Bank Ltd.	1,400	2,872	0.00%
Sotetsu Holdings, Inc.	2,000	30,306	0.01%	Toho Co., Ltd.	1,500	43,864	0.01%
Sparx Group Co., Ltd.	520	5,521	0.00%	Toho Holdings Co., Ltd.	100	2,613	0.00%
S-Pool, Inc.	200	402	0.00%	Toho Titanium Co., Ltd.	400	3,566	0.00%
Square Enix Holdings Co., Ltd.	600	18,023	0.00%	Toho Zinc Co., Ltd.	1,800	9,511	0.00%
SRA Holdings	900	24,841	0.00%	Tokai Rika Co., Ltd.	400	5,366	0.00%
St Marc Holdings Co., Ltd.	400	5,515	0.00%	Tokai Tokyo Financial Holdings, Inc.	500	1,787	0.00%
Stanley Electric Co., Ltd.	2,100	37,467	0.01%	Tokio Marine Holdings, Inc.	20,200	754,078	0.11%
Star Asia Investment Corp. REIT	3	1,113	0.00%	Tokushu Tokai Paper Co., Ltd.	1,200	27,676	0.01%
Star Micronics Co., Ltd.	100	1,311	0.00%	Tokuyama Corp.	100	1,834	0.00%
Starts Proceed Investment Corp. REIT Class A	9	11,190	0.00%	Tokyo Century Corp.	2,000	18,762	0.00%
Starzen Co., Ltd.	1,400	26,197	0.00%	Tokyo Electron Ltd.	4,570	991,502	0.14%
Sugi Holdings Co., Ltd.	600	8,258	0.00%	Tokyo Individualized Educational Institute, Inc.	900	2,350	0.00%
SUMCO Corp.	2,800	40,305	0.01%	Tokyo Ohka Kogyo Co., Ltd.	1,200	32,540	0.01%
Sumitomo Bakelite Co., Ltd.	1,600	46,769	0.01%	Tokyo Seimitsu Co., Ltd.	500	38,216	0.01%
Sumitomo Electric Industries Ltd.	9,300	144,680	0.02%	Tokyo Steel Manufacturing Co., Ltd.	1,000	10,139	0.00%
Sumitomo Forestry Co., Ltd.	1,300	41,353	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tokyo Tatemono Co., Ltd.	2,800	44,195	0.01%	Yokowo Co., Ltd.	100	1,304	0.00%
Tokyu Corp.	5,100	56,181	0.01%	Yorozu Corp.	4,500	32,059	0.01%
Tokyu Fudosan Holdings Corp.	8,800	58,727	0.01%	Yoshinoya Holdings Co., Ltd.	1,200	22,865	0.00%
Tokyu, Inc. REIT	4	3,884	0.00%	Yushin Precision Equipment Co., Ltd.	7,044	33,017	0.01%
Tomoku Co., Ltd.	700	12,480	0.00%	Zenkoku Hosho Co., Ltd.	700	25,788	0.00%
Tomy Co., Ltd.	800	15,755	0.00%	Zeon Corp.	600	4,979	0.00%
Topcon Corp.	700	7,818	0.00%	ZERIA Pharmaceutical Co., Ltd.	100	1,314	0.00%
TOPPAN Holdings, Inc.	2,800	77,163	0.01%	ZOZO, Inc.	1,000	25,040	0.00%
Topre Corp.	100	1,314	0.00%			<b>40,255,305</b>	<b>5.77%</b>
Toray Industries, Inc.	12,900	61,068	0.01%	<b>Kuwait 0.09% (30 June 2023: 0.11%)</b>			
Toridoll Holdings Corp.	300	6,902	0.00%	Agility Public Warehousing Co. KSC	14,041	12,588	0.00%
Torishima Pump Manufacturing Co., Ltd.	700	13,816	0.00%	Boubyan Bank KSCP	11,511	21,240	0.00%
Toshiba TEC Corp.	100	2,139	0.00%	Boubyan Petrochemicals Co. KSCP	10,482	20,264	0.00%
Tosoh Corp.	3,800	49,561	0.01%	Boursa Kuwait Securities Co. KPSC	842	5,580	0.00%
TOTO Ltd.	1,700	40,138	0.01%	Burgan Bank SAK	1,693	1,010	0.00%
Towa Corp.	400	28,049	0.01%	Gulf Bank KSCP	13,767	12,791	0.00%
Towa Pharmaceutical Co., Ltd.	100	1,827	0.00%	Humansoft Holding Co. KSC	1,055	9,248	0.00%
Toyo Corp./Chuo-ku	900	9,713	0.00%	Integrated Holding Co. KCSC	11,498	19,754	0.00%
Toyo Seikan Group Holdings Ltd.	3,200	50,230	0.01%	Kuwait Finance House KSCP	100,415	232,419	0.04%
Toyo Suisan Kaisha Ltd.	800	47,420	0.01%	Kuwait International Bank KSCP	2,420	1,404	0.00%
Toyo Tire Corp.	1,300	20,757	0.00%	Kuwait Projects Co. Holding KSCP	4,790	1,765	0.00%
Toyobo Co., Ltd.	3,300	21,623	0.00%	Mabanee Co. KPSC	11,643	31,541	0.01%
Toyoda Gosei Co., Ltd.	300	5,275	0.00%	Mobile Telecommunications Co. KSCP	27,145	39,379	0.01%
Toyota Boshoku Corp.	500	6,622	0.00%	National Bank of Kuwait SAKP	77,456	217,660	0.03%
Toyota Industries Corp.	1,600	134,925	0.02%	National Industries Group Holding SAK	15,087	10,574	0.00%
Toyota Motor Corp.	122,300	2,501,349	0.36%	Warba Bank KSCP	6,893	3,955	0.00%
TPR Co., Ltd.	2,200	34,943	0.01%			<b>641,172</b>	<b>0.09%</b>
Transcosmos, Inc.	100	2,154	0.00%	<b>Malaysia 0.18% (30 June 2023: 0.17%)</b>			
Trend Micro, Inc.	1,200	48,721	0.01%	Alliance Bank Malaysia Bhd	11,400	9,159	0.00%
Tri Chemical Laboratories, Inc.	100	2,704	0.00%	AMMB Holdings Bhd	22,300	20,279	0.00%
Trusco Nakayama Corp.	100	1,531	0.00%	Axiata Group Bhd	45,500	25,173	0.00%
TS Tech Co., Ltd.	800	9,477	0.00%	Axis REIT	10,900	4,228	0.00%
Tsubaki Nakashima Co., Ltd.	100	489	0.00%	Bermaz Auto Bhd	24,200	12,876	0.00%
Tsubakimoto Chain Co.	100	3,873	0.00%	Bursa Malaysia Bhd	500	937	0.00%
Tsugami Corp.	100	966	0.00%	CELCOMDIGI Bhd	40,600	31,671	0.01%
Tsumura & Co.	1,600	40,831	0.01%	Chin Hin Group Bhd	45,200	33,343	0.01%
Tsuruha Holdings, Inc.	500	28,472	0.01%	CIMB Group Holdings Bhd	77,300	111,423	0.02%
Tv Tokyo Holdings Corp.	700	16,362	0.00%	D&O Green Technologies Bhd	1,500	1,164	0.00%
UACJ Corp.	300	7,171	0.00%	Fraser & Neave Holdings Bhd	500	3,368	0.00%
Ulvac, Inc.	700	45,735	0.01%	Frontken Corp. Bhd	39,400	37,249	0.01%
Unicharm Corp.	4,700	150,969	0.02%	Gamuda Bhd	45,700	63,743	0.01%
United Arrows Ltd.	100	1,236	0.00%	HAP Seng Consolidated Bhd	22,600	20,935	0.00%
United Urban Investment Corp. REIT	37	32,869	0.01%	Hartalega Holdings Bhd	12,800	8,900	0.00%
Ushio, Inc.	2,000	26,010	0.00%	Hong Leong Bank Bhd	5,900	24,013	0.00%
USS Co., Ltd.	5,400	45,436	0.01%	Hong Leong Financial Group Bhd	1,400	5,128	0.00%
UT Group Co., Ltd.	100	2,023	0.00%	IHH Healthcare Bhd	25,500	34,054	0.01%
Valor Holdings Co., Ltd.	100	1,531	0.00%	Inari Amertron Bhd	49,500	38,824	0.01%
ValueCommerce Co., Ltd.	100	733	0.00%	IOI Corp. Bhd	37,000	29,020	0.00%
Wacoal Holdings Corp.	900	25,155	0.00%	Kossan Rubber Industries Bhd	3,100	1,544	0.00%
Wacom Co., Ltd.	400	1,877	0.00%	KPJ Healthcare Bhd	4,000	1,636	0.00%
Welcia Holdings Co., Ltd.	1,000	12,470	0.00%	Kuala Lumpur Kepong Bhd	6,700	29,314	0.00%
West Japan Railway Co.	4,864	90,561	0.01%	Malayan Banking Bhd	79,500	167,847	0.02%
Workman Co., Ltd.	500	11,656	0.00%	Malaysia Airports Holdings Bhd	17,300	36,305	0.01%
W-Scope Corp.	600	1,910	0.00%	Malaysian Pacific Industries Bhd	100	836	0.00%
Yakult Honsha Co., Ltd.	4,100	73,316	0.01%	Maxis Bhd	41,700	31,203	0.01%
Yamada Holdings Co., Ltd.	4,000	10,742	0.00%	MISC Bhd	21,200	38,288	0.01%
Yamaguchi Financial Group, Inc.	1,200	13,618	0.00%	MR DIY Group M Bhd	21,900	9,006	0.00%
Yamaha Corp.	2,000	46,823	0.01%				
Yamaha Motor Co., Ltd.	9,000	83,308	0.01%				
Yamato Holdings Co., Ltd.	3,000	32,982	0.01%				
Yamato Kogyo Co., Ltd.	600	29,191	0.01%				
Yamazaki Baking Co., Ltd.	1,500	30,791	0.01%				
Yaoko Co., Ltd.	100	6,056	0.00%				
Yaskawa Electric Corp.	2,600	93,374	0.01%				
Yokohama Rubber Co., Ltd.	1,500	33,169	0.01%				

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My EG Services Bhd	21,900	4,735	0.00%	Orbia Advance Corp. SAB de CV	5,500	7,679	0.00%
Nestle Malaysia Bhd	600	15,453	0.00%	Prologis Property Mexico SA de CV REIT	8,961	29,296	0.01%
Padini Holdings Bhd	11,000	8,511	0.00%	Promotora y Operadora de Infraestructura SAB de CV	2,795	25,872	0.00%
Pentamaster Corp. Bhd	7,900	8,407	0.00%	Qualitas Controladora SAB de CV	2,600	26,439	0.00%
Petronas Chemicals Group Bhd	25,700	34,376	0.01%	Regional SAB de CV	1,800	13,439	0.00%
PPB Group Bhd	6,100	18,491	0.00%	TF Administradora Industrial S de RL de CV REIT	13,300	28,461	0.01%
Press Metal Aluminium Holdings Bhd	39,600	48,351	0.01%	Wal-Mart de Mexico SAB de CV	52,900	180,118	0.03%
Public Bank Bhd	176,500	150,404	0.02%			1,749,950	0.25%
QL Resources Bhd	14,300	19,764	0.00%	<b>Netherlands 1.25% (30 June 2023: 1.24%)</b>			
RHB Bank Bhd	28,700	33,521	0.01%	ABN AMRO Bank NV GDR	5,385	88,591	0.01%
Scientex Bhd	1,200	1,096	0.00%	Adyen NV	301	359,115	0.05%
SD Guthrie Bhd	28,900	25,852	0.00%	Aegon Ltd.	17,859	110,402	0.02%
Sime Darby Bhd	22,800	12,663	0.00%	Akzo Nobel NV	1,808	110,024	0.02%
Telekom Malaysia Bhd	4,300	6,162	0.00%	Alfen NV	312	5,771	0.00%
TIME dotCom Bhd	9,800	10,449	0.00%	Allfunds Group plc	2,428	13,636	0.00%
Top Glove Corp. Bhd	39,400	9,187	0.00%	APERAM SA	200	5,174	0.00%
VS Industry Bhd	2,200	592	0.00%	ASM International NV	483	368,467	0.05%
		1,239,480	0.18%	ASML Holding NV	4,083	4,219,296	0.61%
<b>Mexico 0.25% (30 June 2023: 0.35%)</b>				ASR Nederland NV	1,460	69,647	0.01%
Aalsea SAB de CV	7,400	25,738	0.00%	Basic-Fit NV	474	10,221	0.00%
America Movil SAB de CV	241,400	205,551	0.03%	BE Semiconductor Industries NV	847	141,749	0.02%
Arca Continental SAB de CV	5,500	53,964	0.01%	Corbion NV	381	7,648	0.00%
Banco del Bajio SA	8,400	25,500	0.00%	CTP NV	1,073	18,308	0.00%
Bolsa Mexicana de Valores SAB de CV	500	847	0.00%	DSM-Firmenich AG	1,780	201,455	0.03%
Cemex SAB de CV	150,100	96,124	0.01%	Eurocommercial Properties NV REIT	357	8,609	0.00%
Coca-Cola Femsa SAB de CV	6,120	52,503	0.01%	EXOR NV	1,018	106,595	0.02%
Concentradora Fibra Danhos SA de CV REIT	6,000	6,494	0.00%	Flow Traders Ltd.	61	1,208	0.00%
Controladora Vuela Compania de Aviacion SAB de CV Class A	9,700	6,143	0.00%	Galapagos NV	299	7,479	0.00%
Corp. Inmobiliaria Vesta SAB de CV	16,900	50,583	0.01%	IMCD NV	604	83,701	0.01%
El Puerto de Liverpool SAB de CV	1,300	9,323	0.00%	ING Groep NV	33,436	571,999	0.08%
Fibra Uno Administracion SA de CV REIT	27,100	33,316	0.01%	InPost SA	2,696	47,560	0.01%
Fomento Economico Mexicano SAB de CV	17,500	188,375	0.03%	JDE Peet's NV	855	17,044	0.00%
Genomma Lab Internacional SAB de CV Class B	1,600	1,506	0.00%	Just Eat Takeaway.com NV	2,059	24,793	0.00%
Gentera SAB de CV	10,200	12,651	0.00%	Koninklijke Ahold Delhaize NV	10,022	296,346	0.04%
Gruma SAB de CV Class B	2,015	36,783	0.01%	Koninklijke KPN NV	30,426	116,740	0.02%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	2,539	21,544	0.00%	Koninklijke Philips NV	8,148	206,002	0.03%
Grupo Aeroportuario del Pacifico SAB de CV Class B	3,535	55,325	0.01%	Koninklijke Vopak NV	526	21,851	0.00%
Grupo Aeroportuario del Sureste SAB de CV Class B	2,265	68,227	0.01%	NN Group NV	2,678	124,708	0.02%
Grupo Bimbo SAB de CV	19,800	69,961	0.01%	NSI NV REIT	31	638	0.00%
Grupo Carso SAB de CV	3,400	23,384	0.00%	OCI NV	1,123	27,429	0.00%
Grupo Comercial Chedraui SA de CV	3,300	22,932	0.00%	PostNL NV	1,208	1,642	0.00%
Grupo Elektra SAB de CV	515	29,861	0.01%	Prosus NV	14,990	534,340	0.08%
Grupo Financiero Banorte SAB de CV Class O	30,100	234,670	0.03%	Randstad NV	1,172	53,170	0.01%
Grupo Financiero Inbursa SAB de CV Class O	17,500	41,603	0.01%	Signify NV	1,370	34,211	0.01%
Grupo Televisa SAB	21,700	11,867	0.00%	TKH Group NV	729	31,815	0.01%
Industrias Penoles SAB de CV	1,100	14,302	0.00%	TomTom NV	111	627	0.00%
Kimberly-Clark de Mexico SAB de CV Class A	4,500	7,789	0.00%	Universal Music Group NV	7,664	228,182	0.03%
La Comer SAB de CV	900	1,755	0.00%	Van Lanschot Kempen NV ADR	582	23,391	0.00%
Megacable Holdings SAB de CV	1,900	4,778	0.00%	Vastned Retail NV REIT	39	970	0.00%
Nemak SAB de CV	19,100	3,040	0.00%	Wereldhave NV REIT	57	809	0.00%
Ollamani SAB	1,085	2,457	0.00%	Wolters Kluwer NV	2,445	405,642	0.06%
Operadora de Sites Mexicanos SAB de CV	21,900	19,750	0.00%			8,707,005	1.25%
				<b>New Zealand 0.08% (30 June 2023: 0.11%)</b>			
				a2 Milk Co., Ltd.	8,852	38,297	0.01%
				Air New Zealand Ltd.	2,568	829	0.00%
				Argosy Property Ltd.	1,186	737	0.00%
				Auckland International Airport Ltd.	14,981	69,652	0.01%
				EBOS Group Ltd.	1,839	36,106	0.01%
				Fisher & Paykel Healthcare Corp., Ltd.	6,634	121,596	0.02%
				Fletcher Building Ltd.	10,950	18,883	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Freightways Group Ltd.	262	1,229	0.00%	Bank of the Philippine Islands	20,022	40,687	0.01%
Goodman Property Trust REIT	13,309	16,301	0.00%	BDO Unibank, Inc.	21,368	46,740	0.01%
Infratil Ltd.	9,238	63,047	0.01%	Cebu Air, Inc.	20,200	9,375	0.00%
Kiwi Property Group Ltd.	52,832	26,720	0.00%	Converge Information & Communications Technology Solutions, Inc.	5,300	1,040	0.00%
Mainfreight Ltd.	815	33,587	0.00%	Globe Telecom, Inc.	144	5,160	0.00%
Mercury NZ Ltd.	6,048	24,194	0.00%	GT Capital Holdings, Inc.	570	6,030	0.00%
Meridian Energy Ltd.	10,598	40,620	0.01%	International Container Terminal Services, Inc.	13,880	82,841	0.01%
Oceania Healthcare Ltd.	1,571	507	0.00%	JG Summit Holdings, Inc.	19,290	8,574	0.00%
Precinct Properties Group	22,748	15,456	0.00%	Jollibee Foods Corp.	2,390	9,216	0.00%
Ryman Healthcare Ltd.	6,623	14,367	0.00%	Megaworld Corp.	13,000	388	0.00%
Spark New Zealand Ltd.	22,268	56,447	0.01%	Metropolitan Bank & Trust Co.	31,440	36,236	0.01%
Stride Property Group	3,227	2,340	0.00%	Monde Nissin Corp.	34,700	5,565	0.00%
Summerset Group Holdings Ltd.	1,359	7,867	0.00%	PLDT, Inc.	1,405	34,448	0.01%
Vital Healthcare Property Trust REIT	557	611	0.00%	Puregold Price Club, Inc.	11,600	4,790	0.00%
		<b>589,393</b>	<b>0.08%</b>	Robinsons Land Corp.	2,000	508	0.00%
<b>Norway 0.17% (30 June 2023: 0.18%)</b>				SM Prime Holdings, Inc.	91,800	44,327	0.01%
Aker A.S.A Class A	505	29,169	0.00%	Universal Robina Corp.	8,380	15,899	0.00%
Atea A.S.A	295	4,239	0.00%	Wilcon Depot, Inc.	16,000	4,887	0.00%
Austevoll Seafood A.S.A	745	5,793	0.00%			<b>385,498</b>	<b>0.06%</b>
AutoStore Holdings Ltd.	16,515	19,481	0.00%	<b>Poland 0.10% (30 June 2023: 0.08%)</b>			
Bakkafrost P/F	563	28,659	0.00%	Alior Bank SA	505	12,857	0.00%
Bonheur A.S.A	185	4,170	0.00%	Allegro.eu SA	5,209	48,850	0.01%
Borregaard A.S.A	796	14,384	0.00%	AmRest Holdings SE	86	526	0.00%
BW LPG Ltd.	1,375	25,608	0.00%	Asseco Poland SA	738	14,696	0.00%
Cadeler A.S.	4,689	29,682	0.00%	Bank Handlowy w Warszawie SA	658	16,008	0.00%
Cavendish Hydrogen A.S.A	185	478	0.00%	Bank Millennium SA	3,210	7,490	0.00%
Crayon Group Holding A.S.A	239	2,806	0.00%	Bank Polska Kasa Opieki SA	1,795	75,014	0.01%
DNB Bank A.S.A	9,774	192,497	0.03%	Benefit Systems SA	26	18,756	0.00%
Elkem A.S.A	8,661	16,464	0.00%	Budimex SA	122	21,152	0.00%
Entra A.S.A	600	6,165	0.00%	CCC SA	420	12,851	0.00%
Europris A.S.A	4,370	29,715	0.01%	CD Projekt SA	522	18,042	0.00%
FLEX LNG Ltd.	368	10,141	0.00%	Cyfrowy Polsat SA	2,258	6,808	0.00%
Frontline plc	1,923	50,515	0.01%	Dino Polska SA	473	47,794	0.01%
Gjensidige Forsikring A.S.A	1,682	30,141	0.01%	Grupa Azoty SA	81	406	0.00%
Golden Ocean Group Ltd.	2,317	32,074	0.01%	Grupa Kety SA	150	33,395	0.01%
Grieg Seafood A.S.A	85	501	0.00%	KRUK SA	231	26,582	0.01%
Hafnia Ltd.	2,261	19,048	0.00%	LPP SA	12	51,014	0.01%
Hexagon Composites A.S.A	143	402	0.00%	mBank SA	59	9,349	0.00%
Hoegh Autoliners A.S.A	895	10,574	0.00%	Orange Polska SA	3,064	5,933	0.00%
Leroy Seafood Group A.S.A	1,041	4,230	0.00%	Pepco Group NV	646	3,368	0.00%
Mowi A.S.A	3,917	65,372	0.01%	Powszechna Kasa Oszczednosci Bank Polski SA	8,944	139,987	0.02%
MPC Container Ships A.S.A	1,107	2,340	0.00%	Powszechny Zaklad Ubezpieczen SA	5,447	69,835	0.01%
NEL A.S.A	9,264	4,874	0.00%	Santander Bank Polska SA	365	49,138	0.01%
Nordic Semiconductor A.S.A	2,849	38,156	0.01%	Warsaw Stock Exchange	841	10,146	0.00%
Norsk Hydro A.S.A	11,538	72,062	0.01%			<b>699,997</b>	<b>0.10%</b>
Orkla A.S.A	6,173	50,294	0.01%	<b>Portugal 0.03% (30 June 2023: 0.03%)</b>			
Protector Forsikring A.S.A	642	15,466	0.00%	Banco Comercial Portugues SA Class R	124,640	44,964	0.01%
Salmar A.S.A	603	31,828	0.01%	CTT - Correios de Portugal SA	344	1,545	0.00%
Scatec A.S.A	436	3,548	0.00%	EDP Renovaveis SA	5,297	74,086	0.01%
Schibsted A.S.A Class A	849	25,133	0.00%	Jeronimo Martins SGPS SA	3,102	60,673	0.01%
Schibsted A.S.A Class B	1,066	30,015	0.01%	Navigator Co., SA	427	1,778	0.00%
SpareBank 1 SMN	1,238	17,571	0.00%	NOS SGPS SA	323	1,144	0.00%
SpareBank 1 SR-Bank A.S.A	2,711	33,253	0.01%	REN - Redes Energeticas Nacionais SGPS SA	5,039	12,367	0.00%
Storebrand A.S.A	6,338	64,883	0.01%	Sonae SGPS SA	7,740	7,259	0.00%
Telenor A.S.A	4,931	56,361	0.01%			<b>203,816</b>	<b>0.03%</b>
TOMRA Systems A.S.A	2,032	24,313	0.00%	<b>Qatar 0.10% (30 June 2023: 0.11%)</b>			
Veidekke A.S.A	2,615	28,096	0.00%	Al Meera Consumer Goods Co. QSC	1,026	4,055	0.00%
Wallenius Wilhelmsen A.S.A Class B	1,182	12,089	0.00%	Barwa Real Estate Co.	15,240	11,490	0.00%
Yara International A.S.A	1,465	42,323	0.01%	Commercial Bank PSQC	51,730	60,936	0.01%
		<b>1,184,913</b>	<b>0.17%</b>	Doha Bank QPSC	14,220	5,577	0.00%
<b>Pakistan 0.00% (30 June 2023: 0.00%)</b>							
Habib Bank Ltd.	1,255	559	0.00%				
Lucky Cement Ltd.	1,141	3,718	0.00%				
Millat Tractors Ltd.	3,267	7,467	0.00%				
		<b>11,744</b>	<b>0.00%</b>				
<b>Philippines 0.06% (30 June 2023: 0.07%)</b>							
Ayala Land, Inc.	59,200	28,787	0.00%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Dukhan Bank	20,896	21,676	0.00%	Bank AlBilad	5,206	45,238	0.01%
Ezdan Holding Group QSC	1,542	323	0.00%	Bank Al-Jazira	3,435	15,108	0.00%
Industries Qatar QSC	13,132	46,166	0.01%	Banque Saudi Fransi	5,067	47,947	0.01%
Masraf Al Rayan QSC	77,242	49,493	0.01%	BinDawood Holding Co.	970	1,913	0.00%
Mesaieed Petrochemical Holding Co.	109,740	49,611	0.01%	Bupa Arabia for Cooperative Insurance Co.	766	52,474	0.01%
Ooredoo QPSC	20,094	56,292	0.01%	Catrion Catering Holding Co.	623	20,791	0.00%
Qatar Aluminum Manufacturing Co.	15,297	5,621	0.00%	City Cement Co.	109	562	0.00%
Qatar Gas Transport Co., Ltd.	36,601	47,066	0.01%	Co. for Cooperative Insurance	812	31,297	0.01%
Qatar International Islamic Bank QSC	9,118	25,043	0.00%	Dallah Healthcare Co.	454	19,241	0.00%
Qatar Islamic Bank QPSC	21,050	107,534	0.01%	Dar Al Arkan Real Estate Development Co.	3,654	11,493	0.00%
Qatar National Bank QPSC	41,288	165,674	0.02%	Dr Sulaiman Al Habib Medical Services Group Co.	821	63,157	0.01%
Qatar Navigation QSC	13,703	43,280	0.01%	Eastern Province Cement Co.	20	173	0.00%
United Development Co. QSC	2,687	824	0.00%	Elm Co.	233	53,238	0.01%
Vodafone Qatar QSC	15,446	7,199	0.00%	Emaar Economic City	6,677	11,515	0.00%
		<b>707,860</b>	<b>0.10%</b>	Etiihad Etisalat Co.	4,744	67,526	0.01%
<b>Romania 0.01% (30 June 2023: 0.00%)</b>				Herfy Food Services Co.	4,297	32,701	0.01%
Banca Transilvania SA	7,730	53,265	0.01%	Jarir Marketing Co.	6,870	23,220	0.00%
Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	761	20,434	0.00%	Leejam Sports Co. JSC	485	29,294	0.00%
		<b>73,699</b>	<b>0.01%</b>	Methanol Chemicals Co.	9,761	39,808	0.01%
<b>Russia 0.00% (30 June 2023: 0.00%)</b>				Middle East Healthcare Co.	421	9,696	0.00%
Aeroflot PJSC	2,530	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	9,402	29,372	0.01%
Cherkizovo Group PJSC	127	—	0.00%	Mouwasat Medical Services Co.	1,605	51,852	0.01%
Credit Bank of Moscow PJSC	35,800	—	0.00%	Nahdi Medical Co.	354	12,437	0.00%
Detsky Mir PJSC	1,360	—	0.00%	Najran Cement Co.	154	375	0.00%
EL5-ENERO PJSC	112,000	—	0.00%	National Agriculture Development Co.	468	3,973	0.00%
Federal Grid Co. - Rosseti PJSC	850,000	—	0.00%	National Industrialization Co.	1,909	5,811	0.00%
Inter RAO UES PJSC	103,400	—	0.00%	National Medical Care Co.	266	15,400	0.00%
Magnit PJSC	236	—	0.00%	Northern Region Cement Co.	4,774	11,555	0.00%
Mobile TeleSystems PJSC	3,060	—	0.00%	Qassim Cement Co.	277	4,194	0.00%
Moscow Exchange MICEX-RTS PJSC	8,590	—	0.00%	Riyadh Bank	13,389	92,969	0.01%
Novolipetsk Steel PJSC	3,590	—	0.00%	Riyadh Cables Group Co.	974	26,170	0.00%
OGK-2 PJSC	443,000	—	0.00%	SABIC Agri-Nutrients Co.	2,240	67,350	0.01%
PhosAgro PJSC	143	—	0.00%	Sahara International Petrochemical Co.	2,885	22,455	0.00%
Polyus PJSC	88	—	0.00%	Saudi Arabian Mining Co.	12,016	137,885	0.02%
Rosseti Lenenergo PJSC - Preference Shares	460	—	0.00%	Saudi Awwal Bank	9,143	94,194	0.01%
Rostelecom PJSC	710	—	0.00%	Saudi Cement Co.	349	4,186	0.00%
RusHydro PJSC	343,000	—	0.00%	Saudi Ceramic Co.	130	1,027	0.00%
Sberbank of Russia PJSC	39,450	—	0.00%	Saudi Chemical Co. Holding	4,538	13,645	0.00%
Sistema AFK PAO	31,000	—	0.00%	Saudi Ground Services Co.	1,857	26,383	0.00%
TGC-1 PJSC	23,500,000	—	0.00%	Saudi Industrial Investment Group	2,095	11,761	0.00%
VTB Bank PJSC	13,144,318	—	0.00%	Saudi Investment Bank	4,773	16,336	0.00%
		—	<b>0.00%</b>	Saudi Kayan Petrochemical Co.	4,336	9,373	0.00%
<b>Saudi Arabia 0.38% (30 June 2023: 0.44%)</b>				Saudi National Bank	32,365	316,610	0.05%
Abdullah Al Othaim Markets Co.	2,320	7,025	0.00%	Saudi Pharmaceutical Industries & Medical Appliances Corp.	87	677	0.00%
Advanced Petrochemical Co.	594	6,104	0.00%	Saudi Research & Media Group	592	32,664	0.01%
Al Hammadi Holding	2,255	27,950	0.00%	Saudi Tadawul Group Holding Co.	355	23,581	0.00%
Al Masane Al Kobra Mining Co.	2,052	35,225	0.01%	Saudi Telecom Co.	16,535	165,280	0.02%
Al Rajhi Bank	19,349	420,339	0.06%	Saudia Dairy & Foodstuff Co.	179	16,719	0.00%
Al Rajhi Co. for Co.-operative Insurance	706	35,341	0.01%	Savola Group	3,050	38,007	0.01%
Alinma Bank	12,478	103,440	0.02%	Seera Group Holding	2,065	14,009	0.00%
Almarai Co. JSC	2,860	43,225	0.01%	Southern Province Cement Co.	375	3,633	0.00%
Arab National Bank	8,181	44,180	0.01%	United Electronics Co.	227	5,718	0.00%
Arabian Cement Co.	84	640	0.00%	Yamama Cement Co.	2,415	21,468	0.00%
Arabian Centres Co.	391	2,101	0.00%	Yanbu Cement Co.	128	940	0.00%
Arabian Contracting Services Co.	86	5,227	0.00%				
Arabian Internet & Communications Services Co.	198	15,432	0.00%				
Astra Industrial Group	379	15,780	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yanbu National Petrochemical Co.	4,170	40,737	0.01%	African Rainbow Minerals Ltd.	583	7,248	0.00%
		<b>2,677,147</b>	<b>0.38%</b>	Anglo American Platinum Ltd.	420	13,840	0.00%
<b>Singapore 0.35% (30 June 2023: 0.37%)</b>				Anglogold Ashanti plc	3,922	98,752	0.01%
AEM Holdings Ltd.	606	805	0.00%	Aspen Pharmacare Holdings Ltd.	3,663	46,803	0.01%
AIMS APAC REIT	1,242	1,146	0.00%	Astral Foods Ltd.	81	726	0.00%
CapitaLand Ascendas REIT	27,800	52,513	0.01%	AVI Ltd.	4,159	21,544	0.00%
CapitaLand Ascott Trust	13,283	8,576	0.00%	Barloworld Ltd.	908	4,167	0.00%
CapitaLand China Trust REIT	29,700	14,683	0.00%	Bid Corp., Ltd.	3,315	77,133	0.01%
CapitaLand India Trust	2,126	1,537	0.00%	Bidvest Group Ltd.	3,609	56,218	0.01%
CapitaLand Integrated Commercial Trust REIT	67,344	98,389	0.02%	Capitec Bank Holdings Ltd.	793	114,173	0.02%
CapitaLand Investment Ltd.	41,600	81,650	0.01%	Clicks Group Ltd.	2,046	38,585	0.01%
CDL Hospitality Trusts	7,709	5,404	0.00%	Coronation Fund Managers Ltd.	9,497	18,672	0.00%
City Developments Ltd.	16,300	62,061	0.01%	Curro Holdings Ltd.	1,995	1,231	0.00%
ComfortDelGro Corp., Ltd.	13,100	12,953	0.00%	Dis-Chem Pharmacies Ltd.	3,253	5,997	0.00%
COSCO SHIPPING International Singapore Co., Ltd.	24,600	2,741	0.00%	Discovery Ltd.	4,563	33,658	0.01%
Cromwell European REIT	420	630	0.00%	Equites Property Fund Ltd. REIT	9,110	6,381	0.00%
DBS Group Holdings Ltd.	20,930	552,728	0.08%	FirstRand Ltd.	57,262	241,153	0.04%
ESR-LOGOS REIT	53,977	10,754	0.00%	Fortress Real Estate Investments Ltd. Class B	4,962	4,489	0.00%
First Resources Ltd.	800	815	0.00%	Foschini Group Ltd.	6,044	42,205	0.01%
Frasers Centrepoint Trust REIT	4,700	7,387	0.00%	Gold Fields Ltd.	8,414	125,989	0.02%
Frasers Logistics & Commercial Trust REIT	80,300	56,288	0.01%	Growthpoint Properties Ltd. REIT	28,359	18,916	0.00%
Hutchison Port Holdings Trust	8,800	1,126	0.00%	Harmony Gold Mining Co., Ltd.	6,282	57,814	0.01%
iFAST Corp., Ltd.	800	4,250	0.00%	Hyprop Investments Ltd. REIT	398	684	0.00%
Keppel DC REIT	15,358	20,398	0.01%	Impala Platinum Holdings Ltd.	10,188	50,644	0.01%
Keppel Ltd.	17,000	81,158	0.01%	Investec Ltd.	4,820	34,917	0.01%
Keppel Pacific Oak US REIT	2,800	375	0.00%	JSE Ltd.	223	1,328	0.00%
Keppel REIT	16,620	10,240	0.00%	KAP Ltd.	12,544	1,958	0.00%
Lendlease Global Commercial REIT	114,700	47,395	0.01%	Kumba Iron Ore Ltd.	333	8,017	0.00%
Manulife US REIT	1,400	90	0.00%	Life Healthcare Group Holdings Ltd.	7,363	5,182	0.00%
Mapletree Industrial Trust REIT	12,522	19,496	0.00%	MAS plc	3,253	2,886	0.00%
Mapletree Logistics Trust REIT	32,240	30,688	0.01%	Momentum Metropolitan Holdings	21,504	26,968	0.00%
Mapletree Pan Asia Commercial Trust REIT	21,000	18,904	0.00%	Motus Holdings Ltd.	760	3,845	0.00%
Nanofilm Technologies International Ltd.	400	220	0.00%	Mr Price Group Ltd.	2,186	24,652	0.00%
NetLink NBN Trust	27,000	16,536	0.00%	MTN Group Ltd.	21,654	100,728	0.02%
Olam Group Ltd.	8,000	6,788	0.00%	MultiChoice Group	3,386	19,767	0.00%
Oversea-Chinese Banking Corp., Ltd.	33,400	355,626	0.05%	Naspers Ltd. Class N	1,940	378,993	0.06%
Parkway Life REIT	13,400	34,606	0.01%	Nedbank Group Ltd.	4,063	57,053	0.01%
Raffles Medical Group Ltd.	25,500	18,722	0.00%	NEPI Rockcastle NV	6,332	45,555	0.01%
Riverstone Holdings Ltd.	700	501	0.00%	Netcare Ltd.	29,137	20,329	0.00%
SATS Ltd.	8,070	16,971	0.00%	Ninety One Ltd.	1,247	2,595	0.00%
Seatrium Ltd.	16,920	17,229	0.00%	Northam Platinum Holdings Ltd.	2,287	15,944	0.00%
Sheng Siong Group Ltd.	6,100	6,706	0.00%	Old Mutual Ltd.	35,103	23,819	0.00%
SIA Engineering Co., Ltd.	4,100	7,019	0.00%	Omnia Holdings Ltd.	216	783	0.00%
Singapore Airlines Ltd.	17,200	87,571	0.01%	OUTsurance Group Ltd.	15,737	40,006	0.01%
Singapore Exchange Ltd.	6,000	41,970	0.01%	Pepkor Holdings Ltd.	28,278	29,006	0.00%
Singapore Post Ltd.	4,300	1,364	0.00%	Pick n Pay Stores Ltd.	1,444	2,033	0.00%
Singapore Telecommunications Ltd.	84,400	171,260	0.03%	Redefine Properties Ltd. REIT	49,194	10,830	0.00%
Starhill Global REIT	13,700	4,903	0.00%	Remgro Ltd.	6,528	48,653	0.01%
StarHub Ltd.	4,300	3,839	0.00%	Resilient Ltd. REIT	7,130	18,298	0.00%
Suntec REIT	22,700	17,587	0.00%	Sanlam Ltd.	20,918	92,699	0.01%
United Overseas Bank Ltd.	11,900	275,098	0.04%	Santam Ltd.	347	6,189	0.00%
UOL Group Ltd.	2,100	8,057	0.00%	Sappi Ltd.	2,975	7,908	0.00%
Venture Corp., Ltd.	6,900	72,398	0.01%	Shoprite Holdings Ltd.	5,824	90,591	0.01%
Wilmar International Ltd.	21,400	48,950	0.01%	Standard Bank Group Ltd.	13,765	158,916	0.02%
		<b>2,419,101</b>	<b>0.35%</b>	Super Group Ltd.	561	869	0.00%
<b>South Africa 0.36% (30 June 2023: 0.34%)</b>				Telkom SA SOC Ltd.	1,785	2,396	0.00%
Absa Group Ltd.	7,149	62,035	0.01%	Tiger Brands Ltd.	1,149	12,520	0.00%
Aeci Ltd.	250	1,479	0.00%	Transaction Capital Ltd.	3,975	631	0.00%
				Truworths International Ltd.	2,977	15,208	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vodacom Group Ltd.	4,437	23,694	0.00%	DGB Financial Group, Inc.	1,574	9,171	0.00%
Vukile Property Fund Ltd. REIT	1,369	1,147	0.00%	DIO Corp.	21	291	0.00%
We Buy Cars Pty Ltd.	1,298	1,891	0.00%	Dong-A ST Co., Ltd.	12	548	0.00%
Woolworths Holdings Ltd.	10,941	37,017	0.01%	Dongjin Semichem Co., Ltd.	39	1,135	0.00%
		2,526,357	0.36%	Dongkook Pharmaceutical Co., Ltd.	838	11,348	0.00%
<b>South Korea 1.37% (30 June 2023: 1.49%)</b>				Dongkuk CM Co., Ltd.	40	201	0.00%
ABLBio, Inc.	282	4,610	0.00%	Dongkuk Steel Mill Co., Ltd.	66	468	0.00%
Advanced Nano Products Co., Ltd.	119	10,158	0.00%	Dongsuh Cos, Inc.	26	363	0.00%
Advanced Process Systems Corp.	481	8,998	0.00%	Dongwon F&B Co., Ltd.	25	798	0.00%
Alteogen, Inc.	466	94,960	0.02%	Doosan Bobcat, Inc.	402	14,982	0.00%
Amicogen, Inc.	1,728	6,289	0.00%	Doosan Robotics, Inc.	424	24,611	0.00%
Amorepacific Corp.	155	18,839	0.00%	Doosan Tesna, Inc.	16	435	0.00%
Amorepacific Corp. - Preference Shares	601	20,477	0.00%	DoubleUGames Co., Ltd.	15	502	0.00%
Amorepacific Group	54	1,269	0.00%	Douzone Bizon Co., Ltd.	38	2,010	0.00%
Ananti, Inc.	407	1,650	0.00%	Duk San Neolux Co., Ltd.	19	557	0.00%
Asiana Airlines, Inc.	55	420	0.00%	Ecopro BM Co., Ltd.	432	57,433	0.01%
BH Co., Ltd.	45	791	0.00%	Ecopro Co., Ltd.	905	59,238	0.01%
Binex Co., Ltd.	26	280	0.00%	Ecopro HN Co., Ltd.	12	534	0.00%
Binggrae Co., Ltd.	144	10,200	0.00%	Ecopro Materials Co., Ltd.	189	12,481	0.00%
Bioneer Corp.	220	4,699	0.00%	E-MART, Inc.	144	5,911	0.00%
BNK Financial Group, Inc.	2,100	12,922	0.00%	Enchem Co., Ltd.	171	27,951	0.01%
Bukwang Pharmaceutical Co., Ltd.	36	139	0.00%	Enzychem Lifesciences Corp.	36	51	0.00%
Cellivry Therapeutics, Inc.	46	223	0.00%	Eo Technics Co., Ltd.	142	19,281	0.00%
Celltrion Pharm, Inc.	173	11,160	0.00%	Eubiologics Co., Ltd.	91	793	0.00%
Celltrion, Inc.	1,737	219,948	0.03%	Eugene Investment & Securities Co., Ltd.	3,050	12,807	0.00%
Chabiotech Co., Ltd.	43	484	0.00%	Eugene Technology Co., Ltd.	41	1,479	0.00%
Cheil Worldwide, Inc.	139	1,858	0.00%	F&F Co., Ltd.	70	3,173	0.00%
Chong Kun Dang Pharmaceutical Corp.	249	17,709	0.00%	Fila Holdings Corp.	413	12,031	0.00%
Chongkundang Holdings Corp.	127	4,973	0.00%	Foosung Co., Ltd.	81	431	0.00%
Chunbo Co., Ltd.	5	261	0.00%	GC Cell Corp.	14	287	0.00%
CJ CGV Co., Ltd.	1,110	4,532	0.00%	GemVax & Kael Co., Ltd.	35	265	0.00%
CJ CheilJedang Corp.	17	4,761	0.00%	GeneOne Life Science, Inc.	144	214	0.00%
CJ CheilJedang Corp. - Preference Shares	171	19,156	0.00%	Genexine, Inc.	70	316	0.00%
CJ Corp.	249	21,979	0.00%	Gradiant Corp.	41	431	0.00%
CJ ENM Co., Ltd.	34	2,080	0.00%	Green Cross Corp.	366	30,391	0.01%
CJ Freshway Corp.	57	847	0.00%	Green Cross Holdings Corp.	1,410	14,330	0.00%
CJ Logistics Corp.	165	11,400	0.00%	Hana Financial Group, Inc.	2,843	125,369	0.02%
CMG Pharmaceutical Co., Ltd.	5,785	8,973	0.00%	Hana Tour Service, Inc.	163	6,927	0.00%
Com2uS Holdings Corp.	27	490	0.00%	Hanall Biopharma Co., Ltd.	200	4,497	0.00%
Com2uSCorp	20	556	0.00%	Handsome Co., Ltd.	20	257	0.00%
Cosmax, Inc.	236	33,364	0.01%	Hanjin Kal Corp.	243	11,404	0.00%
CosmoAM&T Co., Ltd.	210	21,999	0.00%	Hanjin Transportation Co., Ltd.	192	2,731	0.00%
Cosmochemical Co., Ltd.	375	7,628	0.00%	Hankook Tire & Technology Co., Ltd.	846	27,780	0.01%
Coway Co., Ltd.	607	28,311	0.01%	Hanmi Pharm Co., Ltd.	56	11,005	0.00%
Creative & Innovative System	524	4,130	0.00%	Hanmi Science Co., Ltd.	219	4,940	0.00%
CrystalGenomics Invites Co., Ltd.	91	178	0.00%	Hanmi Semiconductor Co., Ltd.	483	60,458	0.01%
CS Wind Corp.	39	1,402	0.00%	Hanon Systems	355	1,220	0.00%
Cuckoo Homesys Co., Ltd.	21	362	0.00%	Hansae Co., Ltd.	40	586	0.00%
Daea TI Co., Ltd.	3,330	7,245	0.00%	Hansol Chemical Co., Ltd.	93	12,344	0.00%
Daeduck Co., Ltd.	1,101	5,215	0.00%	Hansol Technics Co., Ltd.	75	299	0.00%
Daehan Flour Mill Co., Ltd.	6	617	0.00%	Hanssem Co., Ltd.	7	311	0.00%
Daejoo Electronic Materials Co., Ltd.	18	1,870	0.00%	Hanwha Galleria Corp.	1,013	903	0.00%
Daesang Corp.	43	879	0.00%	Hanwha General Insurance Co., Ltd.	181	657	0.00%
Daewoong Co., Ltd.	24	269	0.00%	Hanwha Investment & Securities Co., Ltd.	165	387	0.00%
Daewoong Pharmaceutical Co., Ltd.	6	446	0.00%	Hanwha Life Insurance Co., Ltd.	5,991	13,057	0.00%
Daou Technology, Inc.	35	481	0.00%	Hanwha Solutions Corp.	937	18,788	0.00%
DB HiTek Co., Ltd.	227	8,064	0.00%	Harim Holdings Co., Ltd.	89	383	0.00%
DB Insurance Co., Ltd.	344	28,615	0.01%	HD Hyundai Construction Equipment Co., Ltd.	17	679	0.00%
Dentium Co., Ltd.	14	1,203	0.00%	HD Hyundai Infracore Co., Ltd.	1,919	10,651	0.00%
				HD Hyundai Mipo Co., Ltd.	180	12,161	0.00%
				HDC Holdings Co., Ltd.	77	451	0.00%
				Helixmith Co., Ltd.	31	82	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HL Mando Co., Ltd.	63	2,009	0.00%	Korea Investment Holdings Co., Ltd.	350	17,799	0.00%
HLB Life Science Co., Ltd.	731	4,365	0.00%	Korea Line Corp.	361	759	0.00%
HLB, Inc.	1,047	44,497	0.01%	Korea Petrochemical Industries Co., Ltd.	3	295	0.00%
HMM Co., Ltd.	2,776	39,588	0.01%	Korea United Pharm, Inc.	16	272	0.00%
Hotel Shilla Co., Ltd.	271	10,553	0.00%	Korea Zinc Co., Ltd.	108	40,407	0.01%
HPSP Co., Ltd.	458	13,026	0.00%	Korean Reinsurance Co.	146	846	0.00%
HS Industries Co., Ltd.	194	569	0.00%	Krafton, Inc.	431	88,141	0.01%
Hugel, Inc.	13	2,182	0.00%	Kum Yang Co., Ltd.	395	24,679	0.01%
Humedix Co., Ltd.	277	6,490	0.00%	Kumho Tire Co., Inc.	160	760	0.00%
Huons Co., Ltd.	253	5,808	0.00%	Kwang Dong Pharmaceutical Co., Ltd.	2,953	13,816	0.00%
Huons Global Co., Ltd.	404	6,824	0.00%	L&F Co., Ltd.	270	26,539	0.01%
HYBE Co., Ltd.	176	25,892	0.01%	Lake Materials Co., Ltd.	737	10,735	0.00%
Hyosung Advanced Materials Corp.	10	2,746	0.00%	LEENO Industrial, Inc.	99	16,902	0.00%
Hyosung Chemical Corp.	3	142	0.00%	LF Corp.	47	469	0.00%
Hyosung TNC Corp.	6	1,504	0.00%	LG Chem Ltd.	432	108,432	0.02%
Hyundai Autoever Corp.	105	12,541	0.00%	LG Chem Ltd. - Preference Shares	207	36,242	0.01%
Hyundai Bioscience Co., Ltd.	583	7,780	0.00%	LG Corp.	936	54,807	0.01%
Hyundai Department Store Co., Ltd.	13	460	0.00%	LG Display Co., Ltd.	3,175	26,456	0.01%
Hyundai Elevator Co., Ltd.	220	7,072	0.00%	LG Electronics, Inc.	1,066	85,884	0.01%
Hyundai GF Holdings	131	429	0.00%	LG Electronics, Inc. - Preference Shares	318	11,251	0.00%
Hyundai Glovis Co., Ltd.	234	37,229	0.01%	LG Energy Solution Ltd.	371	88,000	0.01%
Hyundai Green Food	31	278	0.00%	LG H&H Co., Ltd.	111	27,861	0.01%
Hyundai Home Shopping Network Corp.	13	484	0.00%	LG H&H Co., Ltd. - Preference Shares	138	15,289	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	490	12,281	0.00%	LG Innotek Co., Ltd.	134	26,479	0.01%
Hyundai Mobis Co., Ltd.	840	153,476	0.02%	LG Upluss Corp.	3,272	23,343	0.00%
Hyundai Motor Co.	1,377	295,107	0.04%	LigaChem Biosciences, Inc.	243	12,569	0.00%
Hyundai Motor Co. - Preference Shares	108	14,374	0.00%	Lotte Energy Materials Corp.	54	2,071	0.00%
Hyundai Motor Co. (XKRX) - Preference Shares	452	59,698	0.01%	LOTTE Fine Chemical Co., Ltd.	65	2,101	0.00%
Hyundai Steel Co.	857	18,086	0.00%	LOTTE Himart Co., Ltd.	3,148	20,766	0.00%
Ilyang Pharmaceutical Co., Ltd.	376	3,491	0.00%	Lotte Shopping Co., Ltd.	22	1,015	0.00%
iMarketKorea, Inc.	88	556	0.00%	LS Corp.	128	13,381	0.00%
Industrial Bank of Korea	2,293	23,355	0.00%	LS Electric Co., Ltd.	157	25,150	0.01%
Innocean Worldwide, Inc.	228	3,553	0.00%	Lunit, Inc.	170	5,774	0.00%
Innox Advanced Materials Co., Ltd.	30	892	0.00%	LX Hausys Ltd.	10	327	0.00%
Inscobee, Inc.	257	185	0.00%	LX Holdings Corp.	1,396	7,099	0.00%
Insun ENT Co., Ltd.	1,675	9,309	0.00%	LX Semicon Co., Ltd.	18	1,063	0.00%
INTOPS Co., Ltd.	26	463	0.00%	Maeil Dairies Co., Ltd.	68	2,122	0.00%
iNtRON Biotechnology, Inc.	33	150	0.00%	Mcnex Co., Ltd.	16	264	0.00%
IS Dongseo Co., Ltd.	32	580	0.00%	Medipost Co., Ltd.	35	166	0.00%
ISC Co., Ltd.	63	2,998	0.00%	MedPacto, Inc.	42	217	0.00%
ISU Specialty Chemical	270	9,356	0.00%	MedyTox, Inc.	52	5,723	0.00%
IsuPetasys Co., Ltd.	764	32,580	0.01%	Meritz Financial Group, Inc.	861	49,477	0.01%
JB Financial Group Co., Ltd.	2,108	22,420	0.00%	Mezzion Pharma Co., Ltd.	18	485	0.00%
Jusung Engineering Co., Ltd.	371	10,067	0.00%	Mirae Asset Securities Co., Ltd.	2,112	11,231	0.00%
JW Pharmaceutical Corp.	238	5,230	0.00%	Modetour Network, Inc.	296	3,232	0.00%
JYP Entertainment Corp.	241	10,032	0.00%	Namhae Chemical Corp.	2,583	13,267	0.00%
Kakao Corp.	3,954	116,767	0.02%	Namsun Aluminum Co., Ltd.	692	858	0.00%
Kakao Games Corp.	270	4,021	0.00%	Naturecell Co., Ltd.	107	728	0.00%
KakaoBank Corp.	2,128	31,383	0.01%	NAVER Corp.	1,358	164,657	0.03%
Kakaopay Corp.	133	2,599	0.00%	NCSoft Corp.	149	19,473	0.00%
KB Financial Group, Inc.	3,872	220,815	0.03%	NEPES Corp.	199	2,241	0.00%
KC Co., Ltd.	289	4,325	0.00%	Netmarble Corp.	360	14,044	0.00%
KCC Corp.	15	3,362	0.00%	NH Investment & Securities Co., Ltd.	245	2,259	0.00%
KH Vatec Co., Ltd.	676	6,777	0.00%	NHN KCP Corp.	58	392	0.00%
KIWOOM Securities Co., Ltd.	188	17,195	0.00%	NICE Holdings Co., Ltd.	786	6,253	0.00%
KMW Co., Ltd.	85	816	0.00%	NICE Information Service Co., Ltd.	44	362	0.00%
Koh Young Technology, Inc.	141	1,295	0.00%	NKMax Co., Ltd.	92	135	0.00%
Kolmar Korea Co., Ltd.	30	1,552	0.00%	NongShim Co., Ltd.	61	21,670	0.00%
Kolon Corp.	2,164	25,075	0.01%	Orion Corp.	196	13,128	0.00%
Kolon Industries, Inc.	78	2,173	0.00%	Oscotec, Inc.	24	655	0.00%
Komipharm International Co., Ltd.	984	2,952	0.00%	Ottogi Corp.	18	5,662	0.00%
Korea Electric Terminal Co., Ltd.	11	549	0.00%	Pan Ocean Co., Ltd.	4,212	13,112	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Park Systems Corp.	7	951	0.00%	Songwon Industrial Co., Ltd.	42	371	0.00%
Partron Co., Ltd.	3,133	17,639	0.00%	SOOP Co., Ltd.	9	858	0.00%
Pearl Abyss Corp.	283	9,077	0.00%	Soulbrain Co., Ltd.	8	1,688	0.00%
People & Technology, Inc.	315	15,378	0.00%	Soulbrain Holdings Co., Ltd.	19	925	0.00%
Peptron, Inc.	57	2,044	0.00%	SPC Samlip Co., Ltd.	12	498	0.00%
PharmaResearch Co., Ltd.	78	8,432	0.00%	ST Pharm Co., Ltd.	7	435	0.00%
Pharmicell Co., Ltd.	46	187	0.00%	Studio Dragon Corp.	52	1,570	0.00%
PI Advanced Materials Co., Ltd.	20	363	0.00%	Taekwang Industrial Co., Ltd.	11	4,995	0.00%
Posco DX Co., Ltd.	539	15,017	0.00%	TCC Steel	199	8,053	0.00%
POSCO Future M Co., Ltd.	268	50,329	0.01%	TES Co., Ltd.	24	464	0.00%
Rainbow Robotics	81	9,386	0.00%	TKG Huchems Co., Ltd.	37	535	0.00%
RFHIC Corp.	48	498	0.00%	Tokai Carbon Korea Co., Ltd.	4	389	0.00%
S-1 Corp.	15	632	0.00%	Tongyang, Inc.	41,576	26,519	0.01%
Sam Chun Dang Pharm Co., Ltd.	234	24,836	0.01%	Toptec Co., Ltd.	1,045	5,990	0.00%
Sambu Engineering & Construction Co., Ltd.	295	326	0.00%	Vaxcell-Bio Therapeutics Co., Ltd.	30	325	0.00%
Samsung Biologics Co., Ltd.	163	86,089	0.01%	Webzen, Inc.	22	267	0.00%
Samsung Card Co., Ltd.	25	696	0.00%	Wemade Co., Ltd.	48	1,487	0.00%
Samsung E&A Co., Ltd.	1,507	26,440	0.01%	Wonik Holdings Co., Ltd.	1,261	3,124	0.00%
Samsung Electro-Mechanics Co., Ltd.	549	63,016	0.01%	WONIK IPS Co., Ltd.	181	4,576	0.00%
Samsung Electronics Co., Ltd.	49,692	2,942,171	0.42%	Woongjin Thinkbig Co., Ltd.	20,192	31,025	0.01%
Samsung Electronics Co., Ltd. - Preference Shares	8,451	390,471	0.06%	Woori Financial Group, Inc.	6,382	68,109	0.01%
Samsung Fire & Marine Insurance Co., Ltd.	367	103,715	0.02%	W-Scope Chungju Plant Co., Ltd.	357	7,845	0.00%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	66	13,353	0.00%	Wysiwyg Studios Co., Ltd.	656	794	0.00%
Samsung Heavy Industries Co., Ltd.	6,667	45,286	0.01%	YG Entertainment, Inc.	20	586	0.00%
Samsung Life Insurance Co., Ltd.	713	45,841	0.01%	Young Poong Corp.	4	985	0.00%
Samsung Pharmaceutical Co., Ltd.	3,201	3,553	0.00%	Youngone Corp.	393	9,950	0.00%
Samsung SDI Co., Ltd.	546	140,417	0.02%	Yuanta Securities Korea Co., Ltd.	3,549	7,464	0.00%
Samsung SDI Co., Ltd. - Preference Shares	44	7,016	0.00%	Yuhan Corp.	662	38,907	0.01%
Samsung SDS Co., Ltd.	441	47,576	0.01%	Yungjin Pharmaceutical Co., Ltd.	1,663	2,525	0.00%
Samsung Securities Co., Ltd.	363	10,496	0.00%	Zinus, Inc.	13	132	0.00%
Samwha Capacitor Co., Ltd.	129	3,870	0.00%			<b>9,564,105</b>	<b>1.37%</b>
Samyang Corp.	59	2,255	0.00%				
Samyang Foods Co., Ltd.	59	28,675	0.01%	<b>Spain 0.49% (30 June 2023: 0.51%)</b>			
Samyang Holdings Corp.	6	300	0.00%	Acerinox SA	1,059	10,998	0.00%
SD Biosensor, Inc.	205	1,467	0.00%	Aena SME SA	655	131,975	0.02%
Sebang Global Battery Co., Ltd.	10	756	0.00%	Almirall SA	312	3,143	0.00%
Seegene, Inc.	58	843	0.00%	Amadeus IT Group SA	4,473	297,895	0.04%
Seobu T&D	2,576	13,044	0.00%	Banco Bilbao Vizcaya Argentaria SA	59,392	595,286	0.09%
Seojin System Co., Ltd.	36	803	0.00%	Banco de Sabadell SA	51,967	100,280	0.01%
Seoul Semiconductor Co., Ltd.	453	3,008	0.00%	Banco Santander SA	161,337	748,799	0.11%
SFA Semicon Co., Ltd.	1,026	4,062	0.00%	Bankinter SA	7,349	60,065	0.01%
Shin Poong Pharmaceutical Co., Ltd.	62	536	0.00%	CaixaBank SA	39,373	208,585	0.03%
Shinhan Financial Group Co., Ltd.	5,641	197,322	0.03%	Cellnex Telecom SA	6,095	198,386	0.03%
Shinsegae International, Inc.	20	231	0.00%	Construcciones y Auxiliar de Ferrocarriles SA	31	1,166	0.00%
Shinsegae, Inc.	14	1,596	0.00%	Corp. ACCIONA Energias Renovables SA	337	6,946	0.00%
Shinsung E&G Co., Ltd.	249	359	0.00%	Distribuidora Internacional de Alimentacion SA	51,520	679	0.00%
SIMMTECH Co., Ltd.	220	5,754	0.00%	Faes Farma SA	1,999	7,723	0.00%
SK Biopharmaceuticals Co., Ltd.	399	22,465	0.00%	Fluidra SA	1,567	32,732	0.01%
SK Bioscience Co., Ltd.	76	2,904	0.00%	Fomento de Construcciones y Contratas SA	811	12,082	0.00%
SK Hynix, Inc.	5,532	950,467	0.14%	Gestamp Automocion SA	166	495	0.00%
SK IE Technology Co., Ltd.	117	3,748	0.00%	Global Dominion Access SA	238	821	0.00%
SK Securities Co., Ltd.	11,225	4,583	0.00%	Industria de Diseno Textil SA	11,120	552,512	0.08%
SK Square Co., Ltd.	1,072	77,879	0.01%	Inmobiliaria Colonial Socimi SA REIT	1,887	10,982	0.00%
SKC Co., Ltd.	205	25,109	0.01%	Laboratorios Farmaceuticos Rovi SA	359	33,686	0.01%
SM Entertainment Co., Ltd.	158	9,229	0.00%	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	7,480	9,267	0.00%
SOLUM Co., Ltd.	152	2,319	0.00%	Mapfre SA	11,761	27,151	0.00%
				Merlin Properties Socimi SA REIT	3,143	35,033	0.01%
				Neinor Homes SA	82	1,099	0.00%
				Pharma Mar SA	33	1,125	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Prosegur Compania de Seguridad SA	179	328	0.00%	Intrum AB	492	1,394	0.00%
Sacyr SA	5,503	19,427	0.00%	Investment AB Latour Class B	1,540	41,618	0.01%
Solaria Energia y Medio Ambiente SA	483	5,989	0.00%	Investment AB Oresund	1,748	20,566	0.00%
Telefonica SA	56,551	240,010	0.03%	Investor AB Class A	10,718	291,172	0.04%
Unicaja Banco SA	23,327	31,851	0.01%	Investor AB Class B	11,016	301,868	0.04%
Vidrala SA	255	28,751	0.00%	JM AB	573	10,718	0.00%
Viscofan SA	312	20,565	0.00%	Kinnevik AB Class B	1,964	16,125	0.00%
		<b>3,435,832</b>	<b>0.49%</b>	L E Lundbergforetagen AB Class B	1,217	60,217	0.01%
<b>Sweden 0.79% (30 June 2023: 0.79%)</b>				Lagercrantz Group AB Class B	2,190	35,610	0.01%
AAK AB	1,717	50,358	0.01%	Lindab International AB	252	5,397	0.00%
AddLife AB Class B	560	6,642	0.00%	Loomis AB Class B	1,056	27,521	0.00%
Addnode Group AB Class B	908	10,452	0.00%	Medicover AB Class B	182	3,272	0.00%
AddTech AB Class B	2,750	68,398	0.01%	MEKO AB	85	952	0.00%
Arjo AB Class B	1,559	6,039	0.00%	MIPS AB	93	3,644	0.00%
Assa Abloy AB Class B	9,834	278,207	0.04%	Modern Times Group MTG AB Class B	471	3,798	0.00%
Atlas Copco AB Class A	26,095	490,843	0.07%	Munters Group AB	1,117	21,074	0.00%
Atlas Copco AB Class B	16,683	269,617	0.04%	Mycronic AB	804	31,021	0.01%
Atrium Ljungberg AB Class B	213	4,133	0.00%	NCAB Group AB	2,504	19,625	0.00%
Attendo AB	239	988	0.00%	NCC AB Class A	149	1,920	0.00%
Avanza Bank Holding AB	840	20,425	0.00%	NCC AB Class B	142	1,844	0.00%
Axfood AB	1,306	34,333	0.01%	Nibe Industrier AB Class B	18,117	76,880	0.01%
Beijer Alma AB	771	15,070	0.00%	Nolato AB Class B	948	5,147	0.00%
Beijer Ref AB Class B	4,592	70,895	0.01%	Nordnet AB publ	2,028	42,398	0.01%
Bilia AB Class A	565	7,549	0.00%	NP3 Fastigheter AB	1,127	27,350	0.00%
Billerud Aktiebolag	1,291	11,959	0.00%	Nyfosa AB	1,351	13,102	0.00%
BioArctic AB Class B	439	9,485	0.00%	OX2 AB Class B	1,870	10,498	0.00%
Biotech AB	543	8,363	0.00%	Pandox AB Class B	439	7,835	0.00%
Boliden AB	3,044	97,469	0.01%	Peab AB Class B	804	5,060	0.00%
Boozt AB	80	956	0.00%	Platzer Fastigheter Holding AB Class B	110	942	0.00%
Bravida Holding AB	3,611	26,801	0.00%	Ratos AB Class B	1,070	3,643	0.00%
Bufab AB	297	10,965	0.00%	Resurs Holding AB	225	487	0.00%
Bure Equity AB	188	6,338	0.00%	Sagax AB Class B	2,859	73,215	0.01%
Camurus AB	524	29,688	0.01%	Sagax AB Class D	3,172	9,255	0.00%
Castellum AB	3,495	42,705	0.01%	Samhallsbyggnadsbolaget i Norden AB	2,876	1,465	0.00%
Catena AB	185	9,224	0.00%	Samhallsbyggnadsbolaget i Norden AB Class D	12,032	8,055	0.00%
Cibus Nordic Real Estate AB publ	3,156	47,026	0.01%	Scandic Hotels Group AB	181	1,097	0.00%
Clas Ohlson AB Class B	741	12,315	0.00%	Sdiptech AB Class B	217	6,618	0.00%
Cloetta AB Class B	778	1,515	0.00%	Sectra AB Class B	1,810	41,395	0.01%
Corem Property Group AB - Preference Shares	233	5,170	0.00%	Securitas AB Class B	4,592	45,616	0.01%
Corem Property Group AB Class B	4,630	3,823	0.00%	Sinch AB	4,467	10,840	0.00%
Dios Fastigheter AB	208	1,700	0.00%	Skandinaviska Enskilda Banken AB Class A	13,793	203,830	0.03%
Dometic Group AB	1,882	11,960	0.00%	Skandinaviska Enskilda Banken AB Class C	2,345	35,340	0.01%
Electrolux AB Class B	2,149	17,829	0.00%	Skanska AB Class B	4,472	80,570	0.01%
Electrolux Professional AB Class B	1,525	10,138	0.00%	SKF AB Class B	4,080	81,984	0.01%
Elekta AB Class B	6,140	38,381	0.01%	SkiStar AB	76	1,065	0.00%
Embracer Group AB Class B	8,529	18,757	0.00%	SSAB AB Class A	4,917	27,134	0.00%
Epiroc AB Class A	6,836	136,524	0.02%	SSAB AB Class B	3,942	21,426	0.00%
Epiroc AB Class B	2,677	48,989	0.01%	Stillfront Group AB	2,495	2,345	0.00%
EQT AB	6,777	200,426	0.03%	Storskogen Group AB Class B	9,665	7,484	0.00%
Essity AB Class B	5,895	151,074	0.02%	Svenska Cellulosa AB SCA Class B	6,100	90,173	0.01%
Fabege AB	2,669	21,334	0.00%	Svenska Handelsbanken AB Class A	10,885	103,760	0.02%
Fastighets AB Balder Class B	4,799	32,908	0.01%	Svenska Handelsbanken AB Class B	3,650	42,186	0.01%
Fortnox AB	5,715	34,527	0.01%	Swedbank AB Class A	10,171	209,467	0.03%
Getinge AB Class B	1,960	33,323	0.01%	Swedish Orphan Biovitrum AB	2,185	58,513	0.01%
Granges AB	471	6,049	0.00%	Systemair AB	357	2,650	0.00%
H&M Hennes & Mauritz AB Class B	6,437	101,902	0.02%	Tele2 AB Class B	4,891	49,279	0.01%
Hemnet Group AB	600	18,141	0.00%	Telefonaktiebolaget LM Ericsson Class A	1,762	11,031	0.00%
Hexatronic Group AB	1,285	6,176	0.00%	Telefonaktiebolaget LM Ericsson Class B	27,674	171,947	0.03%
HMS Networks AB	408	16,196	0.00%	Telia Co. AB	21,774	58,454	0.01%
Holmen AB Class B	747	29,428	0.01%				
Hufvudstaden AB Class A	286	3,389	0.00%				
Husqvarna AB Class B	3,847	30,855	0.01%				
Industrivarden AB Class A	2,273	77,396	0.01%				
Industrivarden AB Class C	1,079	36,435	0.01%				
Instalco AB	925	3,543	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Thule Group AB	1,123	29,480	0.01%	Meyer Burger Technology AG	204,468	2,503	0.00%
Trelleborg AB Class B	2,112	82,245	0.01%	Mobimo Holding AG	134	37,951	0.01%
Troax Group AB	115	2,574	0.00%	Nestle SA	27,118	2,767,931	0.40%
Truecaller AB Class B	1,467	4,915	0.00%	Novartis AG	21,068	2,254,740	0.32%
Vitec Software Group AB Class B	519	26,954	0.00%	OC Oerlikon Corp. AG	3,422	18,462	0.00%
Vitrolife AB	310	5,102	0.00%	Partners Group Holding AG	239	306,929	0.04%
Volati AB	693	6,596	0.00%	PolyPeptide Group AG	135	4,297	0.00%
Volvo Car AB Class B	7,184	22,240	0.00%	PSP Swiss Property AG	432	55,430	0.01%
Wallenstam AB Class B	1,110	5,277	0.00%	Roche Holding AG	418	127,363	0.02%
Wihlborgs Fastigheter AB	1,810	16,732	0.00%	Roche Holding AG (XSWX)	7,139	1,982,173	0.29%
		<b>5,496,138</b>	<b>0.79%</b>	Sandoz Group AG	4,301	155,747	0.02%
<b>Switzerland 2.09% (30 June 2023: 2.41%)</b>				Schindler Holding AG	399	100,261	0.02%
Accelleron Industries AG	926	36,273	0.01%	Schindler Holding AG (XSWX)	231	57,583	0.01%
Alcon, Inc.	5,016	447,789	0.07%	Schweiter Technologies AG	4	1,774	0.00%
Allreal Holding AG	59	10,098	0.00%	Sensirion Holding AG	31	2,694	0.00%
ALSO Holding AG	103	31,750	0.01%	SFS Group AG	246	32,687	0.01%
ams-OSRAM AG	6,138	8,501	0.00%	Siegfried Holding AG	50	51,914	0.01%
Arbonia AG	293	4,161	0.00%	SIG Group AG	3,222	58,983	0.01%
Aryzta AG	9,638	17,161	0.00%	SKAN Group AG	136	12,077	0.00%
Autoneum Holding AG	7	1,013	0.00%	Softwareone Holding AG	1,101	20,707	0.00%
Bachem Holding AG Class B	229	21,012	0.00%	Sonova Holding AG	486	150,138	0.02%
Baloise Holding AG	439	77,287	0.01%	St Galler Kantonalbank AG	22	10,589	0.00%
Banque Cantonale Vaudoise	251	26,633	0.00%	Stadler Rail AG	900	25,590	0.00%
Barry Callebaut AG	35	57,022	0.01%	Straumann Holding AG	1,134	140,456	0.02%
Basilea Pharmaceutica AG	22	956	0.00%	Swatch Group AG	336	68,819	0.01%
Belimo Holding AG	77	38,611	0.01%	Swatch Group AG - BR	399	16,296	0.00%
Bell Food Group AG	3	865	0.00%	Swiss Life Holding AG	303	222,748	0.03%
Bossard Holding AG	5	1,177	0.00%	Swiss Prime Site AG	577	54,708	0.01%
Bucher Industries AG	117	47,133	0.01%	Swiss Re AG	2,896	359,341	0.05%
Burckhardt Compression Holding AG	16	10,505	0.00%	Swisscom AG	254	142,886	0.02%
Bystronic AG	18	7,582	0.00%	Swissquote Group Holding SA	154	48,603	0.01%
Cembra Money Bank AG	295	25,180	0.00%	Tecan Group AG	104	34,813	0.01%
Chocoladefabriken Lindt & Spruengli AG	17	198,453	0.03%	Temenos AG	826	56,991	0.01%
Clariant AG	4,243	66,766	0.01%	u-blox Holding AG	72	7,548	0.00%
Comet Holding AG	80	32,228	0.01%	UBS Group AG	33,012	971,698	0.14%
COSMO Pharmaceuticals NV	12	936	0.00%	Valiant Holding AG	113	12,801	0.00%
Daetwyler Holding AG	34	6,387	0.00%	VAT Group AG	280	158,727	0.02%
DKSH Holding AG	394	26,614	0.00%	Vetropack Holding AG Class A	18	649	0.00%
DocMorris AG	24	1,429	0.00%	Vontobel Holding AG	476	28,499	0.00%
dormakaba Holding AG ADR	46	23,599	0.00%	VP Bank AG Class A	11	918	0.00%
EFG International AG	1,490	21,921	0.00%	VZ Holding AG	55	7,051	0.00%
Emmi AG	11	10,870	0.00%	Ypsomed Holding AG	67	30,122	0.01%
EMS-Chemie Holding AG	75	61,471	0.01%	Zehnder Group AG	14	823	0.00%
Flughafen Zurich AG	273	60,366	0.01%	Zurich Insurance Group AG	1,481	789,614	0.11%
Forbo Holding AG	14	16,296	0.00%			<b>14,541,988</b>	<b>2.09%</b>
Galenica AG	632	51,729	0.01%	<b>Taiwan 2.60% (30 June 2023: 2.26%)</b>			
Geberit AG	323	190,795	0.03%	Ability Enterprise Co., Ltd.	9,000	15,036	0.00%
Georg Fischer AG	1,253	84,012	0.01%	Accton Technology Corp.	5,000	85,539	0.01%
Givaudan SA	81	383,997	0.06%	Acer, Inc.	36,000	51,989	0.01%
Helvetia Holding AG	426	57,600	0.01%	ADATA Technology Co., Ltd.	3,000	9,987	0.00%
Huber + Suhner AG	190	16,175	0.00%	Adimmune Corp.	1,000	880	0.00%
Idorsia Ltd.	539	1,215	0.00%	Advantech Co., Ltd.	5,000	57,026	0.01%
Implenia AG	40	1,431	0.00%	Airtac International Group	2,046	62,311	0.01%
Inficon Holding AG	28	42,564	0.01%	Alchip Technologies Ltd.	1,000	75,675	0.01%
Interroll Holding AG	3	8,847	0.00%	Altek Corp.	16,000	19,679	0.00%
Intershop Holding AG	15	1,973	0.00%	Andes Technology Corp.	1,000	13,332	0.00%
Julius Baer Group Ltd.	2,381	133,014	0.02%	AP Memory Technology Corp.	1,000	11,914	0.00%
Kardex Holding AG	72	18,268	0.00%	Apex International Co., Ltd.	1,000	1,193	0.00%
Komax Holding AG	43	6,240	0.00%	Arcadyan Technology Corp.	4,000	19,974	0.00%
Kuehne + Nagel International AG	582	167,359	0.02%	Ardentec Corp.	1,000	2,112	0.00%
Landis+Gyr Group AG	294	23,753	0.00%	ASE Technology Holding Co., Ltd.	35,000	181,789	0.03%
LEM Holding SA	1	1,591	0.00%	Asia Cement Corp.	28,000	37,847	0.01%
Leonteq AG	20	496	0.00%	Asia Vital Components Co., Ltd.	3,063	72,228	0.01%
Logitech International SA	1,483	143,448	0.02%	ASMedia Technology, Inc.	98	6,767	0.00%
Lonza Group AG	761	415,306	0.06%	Asustek Computer, Inc.	7,000	107,455	0.02%
Medacta Group SA	11	1,496	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
AUO Corp.	72,400	39,724	0.01%	Evergreen International Storage & Transport Corp.	2,000	1,957	0.00%
AURAS Technology Co., Ltd.	1,000	24,876	0.00%	Evergreen Marine Corp. Taiwan Ltd.	9,200	54,732	0.01%
Bizlink Holding, Inc.	1,034	11,920	0.00%	Everlight Chemical Industrial Corp.	25,000	14,796	0.00%
Bora Pharmaceuticals Co., Ltd.	298	7,615	0.00%	Everlight Electronics Co., Ltd.	1,000	2,355	0.00%
Capital Securities Corp.	2,000	1,547	0.00%	Far Eastern Department Stores Ltd.	14,000	14,673	0.00%
Catcher Technology Co., Ltd.	8,000	57,211	0.01%	Far Eastern International Bank	3,452	1,766	0.00%
Cathay Financial Holding Co., Ltd.	91,570	166,535	0.02%	Far Eastern New Century Corp.	34,000	36,943	0.01%
Center Laboratories, Inc.	1,383	2,319	0.00%	Far EasTone Telecommunications Co., Ltd.	21,000	54,440	0.01%
Century Iron & Steel Industrial Co., Ltd.	1,000	9,309	0.00%	Faraday Technology Corp.	2,077	21,512	0.00%
Chailease Holding Co., Ltd.	15,870	75,090	0.01%	Federal Corp.	2,000	1,282	0.00%
Chang Hwa Commercial Bank Ltd.	78,480	44,633	0.01%	Feng Hsin Steel Co., Ltd.	2,000	4,753	0.00%
Charoen Pokphand Enterprise	1,100	3,577	0.00%	Feng TAY Enterprise Co., Ltd.	5,600	26,756	0.00%
CHC Healthcare Group	5,000	8,276	0.00%	First Financial Holding Co., Ltd.	115,084	99,683	0.02%
Cheng Loong Corp.	7,000	6,160	0.00%	First Steamship Co., Ltd.	53,000	13,053	0.00%
Cheng Shin Rubber Industry Co., Ltd.	28,000	42,680	0.01%	Fitipower Integrated Technology, Inc.	650	5,440	0.00%
Chicony Electronics Co., Ltd.	7,000	36,897	0.01%	FLEXium Interconnect, Inc.	1,000	2,796	0.00%
Chicony Power Technology Co., Ltd.	5,000	21,038	0.00%	Flytech Technology Co., Ltd.	10,000	29,222	0.00%
Chief Telecom, Inc.	3,000	33,383	0.01%	FocalTech Systems Co., Ltd.	1,000	2,657	0.00%
China Airlines Ltd.	33,000	24,108	0.00%	Formosa Chemicals & Fibre Corp.	32,000	49,714	0.01%
China Development Financial Holding Corp.	145,992	67,952	0.01%	Formosa Plastics Corp.	36,000	63,807	0.01%
China General Plastics Corp.	1,050	542	0.00%	Formosa Taffeta Co., Ltd.	5,000	3,468	0.00%
China Man-Made Fiber Corp.	179,160	45,009	0.01%	Fortune Electric Co., Ltd.	1,000	29,129	0.00%
China Motor Corp.	1,000	3,822	0.00%	Fortune Electric Co., Ltd.	1,000	29,129	0.00%
China Petrochemical Development Corp.	7,852	2,505	0.00%	Foxconn Technology Co., Ltd.	15,000	32,967	0.01%
China Steel Chemical Corp.	2,000	6,689	0.00%	FSP Technology, Inc.	5,000	9,371	0.00%
China Steel Corp.	158,000	112,504	0.02%	Fubon Financial Holding Co., Ltd.	72,010	176,021	0.03%
Chipbond Technology Corp.	5,000	10,342	0.00%	Fusheng Precision Co., Ltd.	1,000	8,754	0.00%
ChipMOS Technologies, Inc.	1,000	1,322	0.00%	Gamania Digital Entertainment Co., Ltd.	1,000	2,565	0.00%
Chong Hong Construction Co., Ltd.	7,000	23,627	0.00%	Gemtek Technology Corp.	9,000	10,209	0.00%
Chroma ATE, Inc.	3,000	29,407	0.00%	General Interface Solution Holding Ltd.	15,000	31,441	0.01%
Chun Yuan Steel Industry Co., Ltd.	31,000	19,350	0.00%	Genesys Logic, Inc.	1,000	3,098	0.00%
Chung Hung Steel Corp.	2,000	1,325	0.00%	Genius Electronic Optical Co., Ltd.	1,000	20,406	0.00%
Chunghwa Telecom Co., Ltd.	35,000	135,398	0.02%	Getac Holdings Corp.	3,000	10,542	0.00%
CMC Magnetics Corp.	16,920	6,598	0.00%	Giant Manufacturing Co., Ltd.	2,072	13,540	0.00%
Co.-Tech Development Corp.	1,000	2,164	0.00%	Gigabyte Technology Co., Ltd.	5,000	47,085	0.01%
Compal Electronics, Inc.	46,000	49,202	0.01%	Gigastorage Corp.	7,170	5,824	0.00%
Compeq Manufacturing Co., Ltd.	10,000	25,091	0.00%	Global Unichip Corp.	1,000	49,474	0.01%
Coretronic Corp.	1,000	2,805	0.00%	Globalwafers Co., Ltd.	2,000	33,229	0.01%
CTBC Financial Holding Co., Ltd.	194,000	226,343	0.03%	Gloria Material Technology Corp.	6,000	8,952	0.00%
Cyberlink Corp.	4,000	13,193	0.00%	Gold Circuit Electronics Ltd.	2,900	18,504	0.00%
Delta Electronics, Inc.	25,000	298,614	0.04%	Goldsun Building Materials Co., Ltd.	11,000	14,614	0.00%
Dynamic Holding Co., Ltd.	4,000	7,805	0.00%	Grand Pacific Petrochemical	1,172	506	0.00%
E Ink Holdings, Inc.	9,000	69,910	0.01%	Grape King Bio Ltd.	3,000	14,195	0.00%
E.Sun Financial Holding Co., Ltd.	153,457	135,049	0.02%	Great Tree Pharmacy Co., Ltd.	1,228	9,331	0.00%
Eclat Textile Co., Ltd.	2,000	32,613	0.01%	Great Wall Enterprise Co., Ltd.	17,081	30,117	0.01%
EirGenix, Inc.	2,000	5,579	0.00%	Greatek Electronics, Inc.	1,000	1,939	0.00%
Elan Microelectronics Corp.	6,000	28,482	0.00%	Gudeng Precision Industrial Co., Ltd.	1,049	14,438	0.00%
Elite Advanced Laser Corp.	3,000	11,421	0.00%	HannStar Display Corp.	4,000	1,211	0.00%
Elite Material Co., Ltd.	3,000	43,925	0.01%	HannsTouch Holdings Co.	40,000	10,665	0.00%
Elite Semiconductor Microelectronics Technology, Inc.	1,000	3,098	0.00%	Highwealth Construction Corp.	23,650	37,981	0.01%
eMemory Technology, Inc.	1,158	91,736	0.01%	Hiwin Technologies Corp.	2,091	13,729	0.00%
Ennostar, Inc.	13,619	18,240	0.00%	Hon Hai Precision Industry Co., Ltd.	124,000	817,965	0.12%
Episil Technologies, Inc.	1,020	1,899	0.00%				
Eternal Materials Co., Ltd.	1,900	1,810	0.00%				
Etron Technology, Inc.	5,193	8,068	0.00%				
Eva Airways Corp.	45,000	52,918	0.01%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hota Industrial Manufacturing Co., Ltd.	1,000	1,705	0.00%	Nien Made Enterprise Co., Ltd.	1,000	12,022	0.00%
Hotai Motor Co., Ltd.	3,060	58,669	0.01%	Novatek Microelectronics Corp.	5,630	105,167	0.02%
Hsin Kuang Steel Co., Ltd.	1,000	1,973	0.00%	Nuvoton Technology Corp.	2,000	7,891	0.00%
HTC Corp.	3,000	4,268	0.00%	O-Bank Co., Ltd.	41,000	13,270	0.00%
Hua Nan Financial Holdings Co., Ltd.	89,102	72,509	0.01%	OBI Pharma, Inc.	19,000	35,609	0.01%
IBF Financial Holdings Co., Ltd.	18,317	9,090	0.00%	Oneness Biotech Co., Ltd.	2,275	11,501	0.00%
Ichia Technologies, Inc.	3,000	3,264	0.00%	Orient Semiconductor Electronics Ltd.	6,000	10,893	0.00%
IEI Integration Corp.	1,000	2,512	0.00%	Oriental Union Chemical Corp.	71,000	37,643	0.01%
Innolux Corp.	82,910	36,674	0.01%	Pan Jit International, Inc.	1,000	1,739	0.00%
International CSRC Investment Holdings Co.	1,000	529	0.00%	Pan-International Industrial Corp.	1,000	1,235	0.00%
International Games System Co., Ltd.	1,000	41,768	0.01%	Parade Technologies Ltd.	1,162	30,016	0.01%
Inventec Corp.	29,000	49,881	0.01%	Pegatron Corp.	23,000	74,087	0.01%
ITEQ Corp.	1,120	4,005	0.00%	Pegavision Corp.	1,085	16,020	0.00%
Jentech Precision Industrial Co., Ltd.	1,099	40,652	0.01%	PharmaEngine, Inc.	1,000	3,005	0.00%
Jess-Link Products Co., Ltd.	2,000	11,898	0.00%	Pharmaessentia Corp.	3,000	51,786	0.01%
Kaori Heat Treatment Co., Ltd.	1,000	14,858	0.00%	Phison Electronics Corp.	2,000	38,038	0.01%
Kenda Rubber Industrial Co., Ltd.	1,050	1,091	0.00%	Polaris Group	4,000	9,136	0.00%
King Slide Works Co., Ltd.	1,000	38,223	0.01%	Pou Chen Corp.	38,000	40,997	0.01%
King Yuan Electronics Co., Ltd.	13,000	47,686	0.01%	Powerchip Semiconductor Manufacturing Corp.	34,000	28,087	0.00%
King's Town Bank Co., Ltd.	4,000	7,509	0.00%	Powertech Technology, Inc.	6,000	34,770	0.01%
Kinik Co.	2,000	20,221	0.00%	Poya International Co., Ltd.	1,030	15,621	0.00%
Kinpo Electronics	2,000	1,104	0.00%	President Chain Store Corp.	5,000	42,153	0.01%
Kinsus Interconnect Technology Corp.	1,000	2,848	0.00%	President Securities Corp.	1,040	944	0.00%
L&K Engineering Co., Ltd.	1,099	8,147	0.00%	Primax Electronics Ltd.	5,000	14,518	0.00%
Largan Precision Co., Ltd.	1,150	97,306	0.01%	Qisda Corp.	19,000	22,490	0.00%
Li Peng Enterprise Co., Ltd.	111,000	32,334	0.01%	Quanta Computer, Inc.	27,000	259,667	0.04%
Lien Hwa Industrial Holdings Corp.	15,841	33,351	0.01%	Radiant Opto-Electronics Corp.	4,000	23,365	0.00%
Lingsen Precision Industries Ltd.	14,000	10,206	0.00%	Radium Life Tech Co., Ltd.	39,000	12,683	0.00%
Lite-On Technology Corp. ADR	21,000	68,616	0.01%	Raydium Semiconductor Corp.	1,000	12,669	0.00%
Longchen Paper & Packaging Co., Ltd.	1,031	440	0.00%	RDC Semiconductor Co., Ltd.	1,030	12,414	0.00%
Lotes Co., Ltd.	1,025	51,500	0.01%	Realtek Semiconductor Corp.	5,000	84,151	0.01%
Lotus Pharmaceutical Co., Ltd.	1,000	9,540	0.00%	RichWave Technology Corp.	1,014	7,173	0.00%
Lung Yen Life Service Corp.	7,000	11,177	0.00%	Ritek Corp.	97,000	33,936	0.01%
M31 Technology Corp.	1,200	41,983	0.01%	Ruentex Development Co., Ltd.	12,780	17,176	0.00%
Macronix International Co., Ltd.	19,000	15,257	0.00%	Ruentex Industries Ltd.	3,227	6,784	0.00%
Makalot Industrial Co., Ltd.	3,000	38,932	0.01%	Run Long Construction Co., Ltd.	7,000	24,274	0.00%
MediaTek, Inc.	15,295	660,050	0.10%	Sanyang Motor Co., Ltd.	9,000	21,889	0.00%
Medigen Vaccine Biologics Corp.	1,521	2,579	0.00%	ScinoPharm Taiwan Ltd.	16,000	14,303	0.00%
Mega Financial Holding Co., Ltd.	124,392	154,908	0.02%	SDI Corp.	1,000	4,300	0.00%
Merida Industry Co., Ltd.	5,000	33,368	0.01%	Sercomm Corp.	3,000	10,912	0.00%
Microbio Co., Ltd.	1,318	1,684	0.00%	Shanghai Commercial & Savings Bank Ltd.	45,639	64,784	0.01%
Micro-Star International Co., Ltd.	8,000	43,894	0.01%	Shihlin Electric & Engineering Corp.	2,000	18,279	0.00%
Mitac Holdings Corp.	12,000	16,386	0.00%	Shin Kong Financial Holding Co., Ltd.	162,083	49,162	0.01%
momo.com, Inc.	288	3,813	0.00%	Shin Zu Shing Co., Ltd.	3,000	22,656	0.00%
MPI Corp.	1,000	16,337	0.00%	Shining Building Business Co., Ltd.	30,000	10,080	0.00%
Nan Kang Rubber Tire Co., Ltd.	16,000	25,695	0.00%	Shinkong Synthetic Fibers Corp.	2,000	1,026	0.00%
Nan Ya Plastics Corp.	56,000	85,101	0.01%	Sigurd Microelectronics Corp.	4,000	9,469	0.00%
Nan Ya Printed Circuit Board Corp.	1,000	5,733	0.00%	Silergy Corp.	3,200	45,571	0.01%
Nantex Industry Co., Ltd.	1,000	1,137	0.00%	Silicon Integrated Systems Corp.	4,000	6,966	0.00%
Nanya Technology Corp.	19,000	40,821	0.01%	Simplo Technology Co., Ltd.	3,000	39,533	0.01%
Newmax Technology Co., Ltd.	11,000	10,240	0.00%	Sinbon Electronics Co., Ltd.	3,000	27,002	0.00%
Nichidenbo Corp.	3,000	5,872	0.00%	Sino-American Silicon Products, Inc.	6,000	40,226	0.01%
				Sinon Corp.	22,000	29,838	0.01%
				SinoPac Financial Holdings Co., Ltd.	121,246	94,929	0.01%

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Sitronix Technology Corp.	1,000	7,968	0.00%	USI Corp.	1,000	472	0.00%
Solar Applied Materials Technology Corp.	1,000	2,013	0.00%	Vanguard International Semiconductor Corp.	12,000	47,902	0.01%
St Shine Optical Co., Ltd.	6,000	34,770	0.01%	Via Technologies, Inc.	5,000	17,955	0.00%
Standard Foods Corp.	1,000	1,318	0.00%	VisEra Technologies Co., Ltd.	2,000	21,454	0.00%
Sunplus Technology Co., Ltd.	1,000	1,116	0.00%	Visual Photonics Epitaxy Co., Ltd.	2,000	10,172	0.00%
Supreme Electronics Co., Ltd.	9,000	22,693	0.00%	Voltronic Power Technology Corp.	1,000	59,338	0.01%
Synnex Technology International Corp.	21,000	47,319	0.01%	Wafer Works Corp.	1,045	1,219	0.00%
TA Chen Stainless Pipe	28,842	31,917	0.01%	Walsin Lihwa Corp.	29,328	32,093	0.01%
Ta Ya Electric Wire & Cable	2,294	3,946	0.00%	Walsin Technology Corp.	6,000	21,824	0.00%
TA-I Technology Co., Ltd.	16,000	26,090	0.00%	Wan Hai Lines Ltd.	12,830	35,040	0.01%
Taichung Commercial Bank Co., Ltd.	61,921	34,929	0.01%	Win Semiconductors Corp.	5,000	26,895	0.00%
Taiflex Scientific Co., Ltd.	11,000	19,734	0.00%	Winbond Electronics Corp.	23,924	18,952	0.00%
Taigen Biopharmaceuticals Holdings Ltd.	12,000	5,604	0.00%	Wisdom Marine Lines Co., Ltd.	4,000	8,384	0.00%
TaiMed Biologics, Inc.	4,252	11,704	0.00%	Wistron Corp.	28,000	91,488	0.01%
Tainan Spinning Co., Ltd.	35,000	18,610	0.00%	Wistron NeWeb Corp.	3,214	15,950	0.00%
Taishin Financial Holding Co., Ltd.	106,362	61,801	0.01%	Wiwynn Corp.	1,000	81,531	0.01%
Taiwan Business Bank	67,346	37,782	0.01%	WPG Holdings Ltd.	16,000	44,289	0.01%
Taiwan Cooperative Financial Holding Co., Ltd.	89,603	71,812	0.01%	WT Microelectronics Co., Ltd.	6,593	25,200	0.00%
Taiwan Fertilizer Co., Ltd.	8,000	15,856	0.00%	Xintec, Inc.	1,000	5,548	0.00%
Taiwan Glass Industry Corp.	14,000	8,350	0.00%	Yageo Corp.	3,387	76,214	0.01%
Taiwan High Speed Rail Corp.	7,000	6,560	0.00%	Yang Ming Marine Transport Corp.	16,000	36,792	0.01%
Taiwan Hon Chuan Enterprise Co., Ltd.	1,000	5,286	0.00%	Yeong Guan Energy Technology Group Co., Ltd.	2,000	2,814	0.00%
Taiwan Mask Corp.	3,000	7,037	0.00%	YFY, Inc.	7,000	6,635	0.00%
Taiwan Mobile Co., Ltd.	15,000	49,474	0.01%	Yieh Phui Enterprise Co., Ltd.	2,100	997	0.00%
Taiwan Paiho Ltd.	2,000	3,939	0.00%	Yuanta Financial Holding Co., Ltd.	102,847	101,606	0.02%
Taiwan Secom Co., Ltd.	1,000	4,053	0.00%	Yulon Finance Corp.	1,377	6,346	0.00%
Taiwan Semiconductor Co., Ltd.	3,000	7,010	0.00%	Yulon Motor Co., Ltd.	5,280	10,872	0.00%
Taiwan Semiconductor Manufacturing Co., Ltd.	249,000	7,414,392	1.06%	Zeng Hsing Industrial Co., Ltd.	3,000	9,340	0.00%
Taiwan Styrene Monomer	95,000	38,947	0.01%	Zhen Ding Technology Holding Ltd.	4,000	15,967	0.00%
Taiwan Surface Mounting Technology Corp.	1,000	3,699	0.00%	Zinwell Corp.	15,000	9,779	0.00%
Taiwan Union Technology Corp.	1,000	5,009	0.00%			<b>18,122,069</b>	<b>2.60%</b>
Taiwan-Asia Semiconductor Corp.	3,000	3,870	0.00%	<b>Thailand 0.18% (30 June 2023: 0.26%)</b>			
Tatung Co., Ltd.	17,000	29,869	0.01%	Advanced Info Service PCL	10,600	60,369	0.01%
TCI Co., Ltd.	1,000	4,824	0.00%	AEON Thana Sinsap Thailand PCL	100	346	0.00%
Teco Electric & Machinery Co., Ltd.	15,000	24,737	0.00%	Airports of Thailand PCL	42,200	66,409	0.01%
Tong Hsing Electronic Industries Ltd.	1,170	5,410	0.00%	Amata Corp. PCL	26,600	16,237	0.00%
Tong Yang Industry Co., Ltd.	5,000	16,645	0.00%	AP Thailand PCL	5,700	1,235	0.00%
Topco Scientific Co., Ltd.	1,028	8,714	0.00%	Asset World Corp. PCL	54,200	5,140	0.00%
TPK Holding Co., Ltd.	1,000	1,244	0.00%	Bangkok Bank PCL	6,600	23,470	0.01%
Transcend Information, Inc.	3,000	10,635	0.00%	Bangkok Bank PCL NVDR	2,600	9,246	0.00%
Tripod Technology Corp.	5,000	33,676	0.01%	Bangkok Chain Hospital PCL	1,300	606	0.00%
TSRC Corp.	1,000	737	0.00%	Bangkok Commercial Asset Management PCL	22,200	4,537	0.00%
TTY Biopharm Co., Ltd.	1,000	2,346	0.00%	Bangkok Dusit Medical Services PCL Class F	99,800	72,747	0.01%
Tung Ho Steel Enterprise Corp.	2,680	5,750	0.00%	Bangkok Expressway & Metro PCL	100,000	20,846	0.00%
TXC Corp.	1,000	3,545	0.00%	BCPG PCL	10,500	1,803	0.00%
U-Ming Marine Transport Corp.	1,000	1,720	0.00%	Berli Jucker PCL	13,800	8,010	0.00%
Unimicron Technology Corp.	13,000	72,130	0.01%	Beyond Securities PCL	22,300	833	0.00%
Uni-President Enterprises Corp.	47,000	117,784	0.02%	BTS Group Holdings PCL	88,200	10,767	0.00%
United Integrated Services Co., Ltd.	1,000	11,282	0.00%	Bumrungrad Hospital PCL	5,300	35,673	0.01%
United Microelectronics Corp.	125,000	214,617	0.03%	Central Pattana PCL	39,800	59,921	0.01%
United Renewable Energy Co., Ltd.	13,203	5,555	0.00%	Central Plaza Hotel PCL	7,200	7,799	0.00%
UPC Technology Corp.	1,000	379	0.00%	Central Retail Corp. PCL	32,600	27,317	0.01%
				Charoen Pokphand Foods PCL	50,800	31,700	0.01%
				Chularat Hospital PCL Class F	7,400	524	0.00%
				Com7 PCL Class F	6,000	3,041	0.00%
				CP ALL PCL	55,700	83,480	0.01%
				CP Aextra PCL	22,867	16,980	0.00%
				Delta Electronics Thailand PCL	35,800	81,214	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Dhipaya Group Holdings PCL	3,000	2,207	0.00%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	559	7,690	0.00%
Energy Absolute PCL	17,100	5,219	0.00%	Coca-Cola Icecek A.S.	844	21,265	0.00%
Forth Corp. PCL	4,900	1,576	0.00%	Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	21,369	6,329	0.00%
Hana Microelectronics PCL	3,700	4,688	0.00%	Enerjisa Enerji A.S.	5,396	11,168	0.00%
Home Product Center PCL	80,100	20,190	0.00%	Eregli Demir ve Celik Fabrikalari T.A.S.	20,512	33,317	0.01%
Indorama Ventures PCL	16,300	8,661	0.00%	Ford Otomotiv Sanayi A.S.	461	15,806	0.00%
Intouch Holdings PCL Class F	4,460	8,690	0.00%	Galata Wind Enerji A.S.	6,293	6,027	0.00%
Intouch Holdings PCL NVDR	3,100	6,040	0.00%	Gubre Fabrikalari T.A.S.	1,100	4,704	0.00%
Jasmine International PCL	40,400	3,325	0.00%	Hektas Ticaret T.A.S.	10,108	3,940	0.00%
Jasmine Technology Solution PCL	2,200	3,372	0.00%	Is Finansal Kiralama A.S.	4,704	2,312	0.00%
Jaymart Group Holdings PCL	6,900	2,444	0.00%	Iskenderun Demir ve Celik A.S.	12,256	14,191	0.00%
JMT Network Services PCL	9,419	3,414	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	39,013	30,345	0.01%
Kasikornbank PCL	13,100	44,800	0.01%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	7,231	6,948	0.00%
Kasikornbank PCL NVDR	4,800	16,415	0.00%	Karsan Otomotiv Sanayii Ve Ticaret A.S.	38,230	19,171	0.00%
KCE Electronics PCL	6,300	7,210	0.00%	Kartonsan Karton Sanayi ve Ticaret A.S.	1,410	5,079	0.00%
Kiatnakin Phatra Bank PCL	9,900	12,544	0.00%	Kontrolmatik Enerji Ve Muhendislik A.S.	1,427	7,178	0.00%
Krung Thai Bank PCL	52,500	24,464	0.01%	Koza Altin Isletmeleri A.S.	18,140	11,797	0.00%
Krungthai Card PCL	16,400	18,211	0.00%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	6,450	24,987	0.00%
Land & Houses PCL	4,900	788	0.00%	Migros Ticaret A.S.	2,762	44,652	0.01%
Land & Houses PCL NVDR	93,200	14,984	0.00%	MLP Saglik Hizmetleri A.S. Class B	1,221	13,036	0.00%
Minor International PCL	47,000	38,422	0.01%	Oyak Cimento Fabrikalari A.S.	1,054	2,011	0.00%
Muangthai Capital PCL	1,500	1,778	0.00%	Pegasus Hava Tasimaciligi A.S.	4,450	30,935	0.01%
Ngern Tid Lor PCL	11,549	5,822	0.00%	Penta Teknoloji Urunleri Dagitim Ticaret A.S.	2,061	1,014	0.00%
Osotspa PCL	61,800	38,733	0.01%	Petkim Petrokimya Holding A.S.	46,779	31,021	0.01%
PTT Global Chemical PCL	12,700	10,555	0.00%	Sasa Polyester Sanayi A.S.	14,683	19,653	0.00%
Quality Houses PCL	290,300	14,476	0.00%	TAV Havalimanlari Holding A.S.	651	5,153	0.00%
Ratchthani Leasing PCL	622,870	37,001	0.01%	Tofas Turk Otomobil Fabrikasi A.S.	665	6,897	0.00%
SCB X PCL	15,200	42,662	0.01%	Turk Hava Yollari AO	4,672	44,000	0.01%
SCG Packaging PCL	6,800	6,254	0.00%	Turk Traktor ve Ziraat Makineleri A.S.	653	18,584	0.00%
Siam Cement PCL	6,700	41,079	0.01%	Turkcell Iletisim Hizmetleri A.S.	10,885	33,402	0.01%
Siam City Cement PCL	200	709	0.00%	Turkiye Garanti Bankasi A.S.	6,965	23,880	0.00%
Siam Global House PCL	1,468	600	0.00%	Turkiye Is Bankasi A.S. Class C	98,916	47,823	0.01%
Singer Thailand PCL	6,400	1,543	0.00%	Turkiye Sise ve Cam Fabrikalari A.S.	11,151	17,075	0.00%
Sino-Thai Engineering & Construction PCL	2,000	490	0.00%	Turkiye Vakiflar Bankasi TAO Class D	2,948	1,982	0.00%
SPCG PCL	1,200	283	0.00%	Ulker Biskuvi Sanayi A.S.	672	3,487	0.00%
Sri Trang Agro-Industry PCL	900	530	0.00%	Yapi ve Kredi Bankasi A.S.	34,146	35,205	0.01%
Sri Trang Gloves Thailand PCL	1,900	523	0.00%	Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	4,685	5,022	0.00%
Srisawad Corp. PCL	13,090	12,306	0.00%			<b>776,197</b>	<b>0.11%</b>
Supalai PCL	40,200	19,718	0.00%				
Super Energy Corp. PCL	24,700	195	0.00%				
Thai Life Insurance PCL	64,300	13,492	0.00%				
Thai Union Group PCL Class F	8,400	3,411	0.00%				
Thai Vegetable Oil PCL	770	451	0.00%				
Thailand Future Fund	5,300	888	0.00%				
Thanachart Capital PCL	8,200	10,111	0.00%				
Thonburi Healthcare Group PCL	7,400	6,049	0.00%				
Thoresen Thai Agencies PCL	2,200	432	0.00%				
Tipco Asphalt PCL	1,200	523	0.00%				
Tisco Financial Group PCL	8,600	22,380	0.01%				
Tisco Financial Group PCL NVDR	700	1,822	0.00%				
TMBThanachart Bank PCL	259,900	12,111	0.00%				
TOA Paint Thailand PCL	800	432	0.00%				
True Corp. PCL	41,691	9,941	0.00%				
True Corp. PCL NVDR	47,700	11,373	0.00%				
TTW PCL	3,200	772	0.00%				
VGI PCL	7,150	290	0.00%				
		<b>1,227,649</b>	<b>0.18%</b>				
<b>Turkey 0.11% (30 June 2023: 0.07%)</b>				<b>United Arab Emirates 0.17% (30 June 2023: 0.20%)</b>			
Akbank T.A.S.	33,185	64,834	0.01%	Abu Dhabi Commercial Bank PJSC	26,528	57,924	0.01%
Arcelik A.S.	1,871	9,953	0.00%	Abu Dhabi Islamic Bank PJSC	17,681	55,743	0.01%
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	2,775	8,063	0.00%	Abu Dhabi Ports Co. PJSC	7,533	10,460	0.00%
Bera Holding A.S.	634	371	0.00%	ADNOC Logistics & Services	23,807	27,158	0.01%
BIM Birlesik Magazalar A.S.	4,565	75,890	0.01%	Agility Global plc	28,082	9,098	0.00%
				Air Arabia PJSC	18,696	11,707	0.00%
				AL Seer Marine Supplies & Equipment Co. LLC	25,968	29,128	0.01%

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Aldar Properties PJSC	35,793	61,003	0.01%	CLS Holdings plc REIT	392	448	0.00%
Alpha Dhabi Holding PJSC	14,819	47,608	0.01%	Coats Group plc	8,771	8,781	0.00%
Americana Restaurants International plc	28,867	25,071	0.00%	Coca-Cola HBC AG	1,926	65,687	0.01%
Borouge plc	20,080	12,738	0.00%	Compass Group plc	17,187	469,283	0.07%
Dubai Financial Market PJSC	5,365	1,855	0.00%	Computacenter plc	710	25,777	0.00%
Dubai Investments PJSC	36,146	20,764	0.00%	ConvaTec Group plc	14,305	42,459	0.01%
Dubai Islamic Bank PJSC	32,161	50,260	0.01%	Cranswick plc	481	27,027	0.00%
Emaar Development PJSC	7,932	17,276	0.00%	Crest Nicholson Holdings plc	3,167	9,616	0.00%
Emaar Properties PJSC	67,462	150,609	0.02%	CRH plc	6,942	517,397	0.08%
Emirates Central Cooling Systems Corp.	34,805	13,835	0.00%	Croda International plc	1,320	65,877	0.01%
Emirates NBD Bank PJSC	17,455	78,412	0.01%	Currys plc	5,952	5,417	0.00%
Emirates Telecommunications Group Co. PJSC	42,821	187,699	0.03%	Darktrace plc	5,190	37,829	0.01%
Fertiglobe plc	7,754	5,088	0.00%	DCC plc	928	64,989	0.01%
First Abu Dhabi Bank PJSC	42,969	145,765	0.02%	Deliveroo plc Class A	7,682	12,711	0.00%
GFH Financial Group BSC	9,188	2,652	0.00%	Derwent London plc REIT	1,032	29,483	0.01%
Ghitha Holding PJSC	467	3,967	0.00%	Diploma plc	1,473	77,237	0.01%
Multiply Group PJSC	45,606	25,454	0.00%	Direct Line Insurance Group plc	10,757	27,305	0.00%
National Marine Dredging Co.	1,939	12,723	0.00%	Domino's Pizza Group plc	4,600	17,840	0.00%
Pure Health Holding PJSC	46,251	53,265	0.01%	Dowlais Group plc	16,097	14,875	0.00%
Q Holding PJSC	70,574	53,992	0.01%	Dr. Martens plc	4,413	4,167	0.00%
Salik Co. PJSC	19,112	17,483	0.00%	DS Smith plc	14,543	77,396	0.01%
		<b>1,188,737</b>	<b>0.17%</b>	Dunelm Group plc	2,138	28,756	0.00%
<b>United Kingdom 2.66% (30 June 2023: 2.88%)</b>				easyJet plc	4,437	25,672	0.00%
3i Group plc	9,447	366,140	0.05%	Elementis plc	593	1,093	0.00%
4imprint Group plc	424	31,408	0.01%	Endeavour Mining plc	1,876	39,983	0.01%
abrdn plc	18,237	34,165	0.01%	Experian plc	9,742	453,926	0.07%
Admiral Group plc	2,864	94,673	0.01%	FDM Group Holdings plc	320	1,663	0.00%
AG Barr plc	507	3,845	0.00%	Ferguson plc	2,045	393,838	0.06%
Airtel Africa plc	16,904	25,663	0.00%	Ferrexpo plc	588	334	0.00%
AJ Bell plc	4,554	21,847	0.00%	Firstgroup plc	2,340	4,682	0.00%
Antofagasta plc	3,332	88,873	0.01%	Frasers Group plc	1,348	15,038	0.00%
AO World plc	729	1,023	0.00%	Fresnillo plc	920	6,536	0.00%
Ascential plc	1,348	5,828	0.00%	Future plc	642	8,513	0.00%
Ashmore Group plc	1,865	4,010	0.00%	Games Workshop Group plc	295	39,789	0.01%
Ashtead Group plc	4,570	305,138	0.04%	Genuit Group plc	926	5,051	0.00%
Associated British Foods plc	3,156	98,700	0.01%	Genus plc	551	11,493	0.00%
Assura plc REIT	13,498	6,883	0.00%	Grafton Group plc	2,272	26,661	0.00%
Aston Martin Lagonda Global Holdings plc	3,363	6,109	0.00%	Grainger plc	3,793	11,675	0.00%
AstraZeneca plc	15,555	2,429,570	0.35%	Great Portland Estates plc REIT	1,169	4,958	0.00%
Auction Technology Group plc	220	1,393	0.00%	Greencore Group plc	462	972	0.00%
Auto Trader Group plc	10,099	102,282	0.02%	Greggs plc	1,316	46,114	0.01%
Aviva plc	27,223	164,010	0.02%	GSK plc	41,152	795,650	0.11%
B&M European Value Retail SA	13,417	74,151	0.01%	Haleon plc	70,703	288,326	0.04%
Balanced Commercial Property Trust Ltd. REIT	686	687	0.00%	Halfords Group plc	1,094	1,942	0.00%
Bank of Georgia Group plc	472	24,075	0.00%	Halma plc	4,080	139,563	0.02%
Barclays plc	150,475	397,360	0.06%	Hammerson plc REIT	26,527	9,289	0.00%
Barratt Developments plc	10,634	63,475	0.01%	Hargreaves Lansdown plc	4,783	68,443	0.01%
Beazley plc	8,449	75,617	0.01%	Hays plc	11,724	14,005	0.00%
Bellway plc	1,128	36,161	0.01%	Helical plc REIT	157	491	0.00%
Berkeley Group Holdings plc	939	54,459	0.01%	Helios Towers plc	28,467	41,887	0.01%
Big Yellow Group plc REIT	1,843	27,351	0.00%	Hikma Pharmaceuticals plc	1,906	45,561	0.01%
Breedon Group plc	6,342	31,025	0.01%	Hilton Food Group plc	387	4,398	0.00%
Bridgepoint Group plc	1,880	5,238	0.00%	Hiscox Ltd.	4,358	63,353	0.01%
British Land Co. plc REIT	9,550	49,689	0.01%	Hochschild Mining plc	361	817	0.00%
Britvic plc	4,228	63,120	0.01%	Home plc REIT	14,092	5,084	0.00%
BT Group plc	64,758	114,891	0.02%	Howden Joinery Group plc	6,062	67,319	0.01%
Bunzl plc	3,120	118,714	0.02%	lbstock plc	863	1,691	0.00%
Burberry Group plc	3,329	36,939	0.01%	IG Group Holdings plc	3,541	36,660	0.01%
Bytes Technology Group plc	2,505	17,559	0.00%	Inchcape plc	5,104	48,003	0.01%
Carnival plc	1,614	27,686	0.00%	Informa plc	13,457	145,580	0.02%
Centamin plc	5,746	8,782	0.00%	IntegraFin Holdings plc	722	3,167	0.00%
Clarkson plc	131	6,856	0.00%	InterContinental Hotels Group plc	1,561	164,294	0.02%
Close Brothers Group plc	1,305	6,988	0.00%	Intermediate Capital Group plc	2,952	81,424	0.01%
				International Consolidated Airlines Group SA	24,841	50,949	0.01%
				International Distribution Services plc	7,799	31,587	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
International Workplace Group plc	7,685	16,797	0.00%	S4 Capital plc	3,433	1,831	0.00%
Investec plc	7,125	51,654	0.01%	Safestore Holdings plc REIT	2,143	20,846	0.00%
IP Group plc	3,862	2,031	0.00%	Sage Group plc	11,720	161,264	0.02%
ITV plc	61,817	62,905	0.01%	Savills plc	517	7,280	0.00%
J Sainsbury plc	24,823	80,016	0.01%	Schroders plc	17,806	81,886	0.01%
JD Sports Fashion plc	19,763	29,854	0.01%	Segro plc REIT	13,474	152,986	0.02%
Johnson Matthey plc	1,497	29,653	0.01%	Severn Trent plc	2,964	89,174	0.01%
JTC plc	908	11,030	0.00%	Shaftesbury Capital plc REIT	9,244	16,266	0.00%
Jupiter Fund Management plc	689	670	0.00%	SIG plc	2,158	679	0.00%
Just Group plc	4,134	5,508	0.00%	Sirius Real Estate Ltd. REIT	5,738	6,804	0.00%
Kainos Group plc	1,168	15,621	0.00%	Smith & Nephew plc	9,095	112,739	0.02%
Keller Group plc	101	1,568	0.00%	Smurfit Kappa Group plc	2,718	121,285	0.02%
Kingfisher plc	19,330	60,794	0.01%	Softcat plc	1,986	45,616	0.01%
Lancashire Holdings Ltd.	1,579	12,256	0.00%	Spectris plc	879	30,890	0.01%
Land Securities Group plc REIT	10,150	79,486	0.01%	Spire Healthcare Group plc	381	1,132	0.00%
Legal & General Group plc	67,552	193,841	0.03%	Spirent Communications plc	5,129	11,865	0.00%
Liontrust Asset Management plc	206	1,784	0.00%	St James's Place plc	4,640	32,055	0.01%
Lloyds Banking Group plc	639,635	442,607	0.06%	Standard Chartered plc	21,577	195,292	0.03%
London Stock Exchange Group plc	5,054	600,544	0.09%	Supermarket Income plc REIT	13,303	12,192	0.00%
LondonMetric Property plc REIT	17,265	42,209	0.01%	Synthomer plc	525	1,709	0.00%
M&G plc	28,133	72,548	0.01%	Tate & Lyle plc	3,771	28,506	0.00%
Man Group plc	12,772	39,103	0.01%	Taylor Wimpey plc	37,808	67,938	0.01%
Marks & Spencer Group plc	21,011	76,094	0.01%	TBC Bank Group plc	536	17,413	0.00%
Marshalls plc	1,683	6,223	0.00%	Telecom Plus plc	679	15,141	0.00%
Mitie Group plc	19,834	29,134	0.00%	Tesco plc	75,488	291,999	0.04%
Mobico Group plc	2,406	1,553	0.00%	THG plc Class B	6,550	5,150	0.00%
Molten Ventures plc	1,043	4,826	0.00%	TI Fluid Systems plc	609	1,004	0.00%
Mondi plc	4,961	95,228	0.01%	TP ICAP Group plc	4,531	11,444	0.00%
MONY Group plc	9,450	26,543	0.00%	Trainline plc	3,369	13,390	0.00%
Moonpig Group plc	1,082	2,607	0.00%	Travis Perkins plc	3,729	36,249	0.01%
NatWest Group plc	68,161	268,654	0.04%	Tritax Big Box plc REIT	38,040	74,582	0.01%
NCC Group plc	1,742	3,360	0.00%	Trustpilot Group plc	673	1,829	0.00%
Network International Holdings plc	2,331	11,521	0.00%	Unilever plc	25,622	1,407,292	0.20%
Next plc	1,153	131,700	0.02%	UNITE Group plc REIT	3,802	42,870	0.01%
Ninety One plc	1,610	3,407	0.00%	United Utilities Group plc	6,624	82,277	0.01%
Ocado Group plc	6,056	22,116	0.00%	Vanquis Banking Group plc	1,147	726	0.00%
OSB Group plc	2,489	13,485	0.00%	Vesuvius plc	5,749	33,539	0.01%
Oxford Nanopore Technologies plc	4,566	5,449	0.00%	Victrex plc	1,546	22,396	0.00%
Pagegroup plc	4,565	24,548	0.00%	Virgin Money UK plc	9,483	25,605	0.00%
Paragon Banking Group plc	3,123	29,016	0.00%	Vistry Group plc	2,884	43,128	0.01%
Pearson plc	6,960	87,172	0.01%	Vodafone Group plc	227,057	200,227	0.03%
Pennon Group plc	2,763	20,031	0.00%	Volution Group plc	1,512	8,620	0.00%
Persimmon plc	2,644	45,188	0.01%	Watches of Switzerland Group plc	2,914	15,250	0.00%
Petershill Partners plc	2,280	6,009	0.00%	WH Smith plc	1,068	15,283	0.00%
Pets at Home Group plc	7,818	29,194	0.01%	Whitbread plc	1,990	74,838	0.01%
Phoenix Group Holdings plc	7,048	46,462	0.01%	Wise plc Class A	7,094	61,114	0.01%
Picton Property Income Ltd. REIT	934	799	0.00%	Workspace Group plc REIT	1,427	10,715	0.00%
Plus500 Ltd.	539	15,439	0.00%	WPP plc	13,901	127,293	0.02%
Premier Foods plc	3,499	7,024	0.00%	Zigup plc	1,112	5,925	0.00%
Primary Health Properties plc REIT	31,255	36,250	0.01%			<b>18,565,095</b>	<b>2.66%</b>
Prudential plc	31,685	287,741	0.04%	<b>United States 64.88% (30 June 2023: 62.61%)</b>			
PureTech Health plc	153	354	0.00%	10X Genomics, Inc. Class A	903	17,563	0.00%
PZ Cussons plc	287	358	0.00%	1st Source Corp.	36	1,930	0.00%
Quilter plc	19,978	30,330	0.01%	3D Systems Corp.	2,151	6,604	0.00%
Rathbones Group plc	2,184	46,381	0.01%	A O Smith Corp.	1,179	96,419	0.01%
Reckitt Benckiser Group plc	7,393	400,174	0.06%	AAON, Inc.	598	52,170	0.01%
Redrow plc	3,412	28,768	0.00%	Abbott Laboratories	17,861	1,855,937	0.27%
RELX plc	19,028	875,299	0.13%	AbbVie, Inc.	18,320	3,142,246	0.45%
Rentokil Initial plc	27,215	158,664	0.02%	Abercrombie & Fitch Co. Class A	491	87,319	0.01%
RHI Magnesita NV	45	1,971	0.00%	Acadia Healthcare Co., Inc.	943	63,690	0.01%
Rightmove plc	11,219	76,157	0.01%	ACADIA Pharmaceuticals, Inc.	1,061	17,241	0.00%
RS GROUP plc	4,699	41,639	0.01%	Acadia Realty Trust REIT	2,821	50,552	0.01%
				Accenture plc Class A	6,505	1,973,682	0.28%
				ACI Worldwide, Inc.	1,253	49,606	0.01%
				Acuity Brands, Inc.	339	81,848	0.01%
				Acushnet Holdings Corp.	355	22,535	0.00%
				AdaptHealth Corp. Class A	578	5,780	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Adeia, Inc.	1,488	16,643	0.00%	American International Group, Inc.	7,065	524,506	0.08%
Adient plc	1,221	30,171	0.00%	American Tower Corp. REIT	4,800	933,024	0.13%
Adobe, Inc.	4,664	2,591,039	0.37%	American Water Works Co., Inc.	2,077	268,265	0.04%
ADT, Inc.	2,063	15,679	0.00%	American Woodmark Corp.	240	18,864	0.00%
Adtalem Global Education, Inc.	302	20,599	0.00%	Americold Realty Trust, Inc. REIT	2,880	73,555	0.01%
Advance Auto Parts, Inc.	508	32,172	0.01%	Ameriprise Financial, Inc.	1,010	431,462	0.06%
Advanced Drainage Systems, Inc.	641	102,810	0.02%	Ameris Bancorp	1,030	51,860	0.01%
Advanced Energy Industries, Inc.	354	38,501	0.01%	Amgen, Inc.	5,574	1,741,596	0.25%
Advanced Micro Devices, Inc.	16,738	2,715,071	0.39%	Amicus Therapeutics, Inc.	6,524	64,718	0.01%
AerCap Holdings NV	2,117	197,304	0.03%	Amkor Technology, Inc.	1,063	42,541	0.01%
Affiliated Managers Group, Inc.	400	62,492	0.01%	AMN Healthcare Services, Inc.	281	14,396	0.00%
Affirm Holdings, Inc. Class A	2,057	62,142	0.01%	Amphastar Pharmaceuticals, Inc.	402	16,080	0.00%
Aflac, Inc.	5,891	526,125	0.08%	Amylyx Pharmaceuticals, Inc.	582	1,106	0.00%
AGCO Corp.	623	60,979	0.01%	Annaly Capital Management, Inc. REIT	4,553	86,780	0.01%
Agilent Technologies, Inc.	3,089	400,427	0.06%	Anywhere Real Estate, Inc.	615	2,036	0.00%
agilon health, Inc.	2,523	16,500	0.00%	Aon plc Class A	2,053	602,720	0.09%
Agios Pharmaceuticals, Inc.	890	38,377	0.01%	Apartment Investment & Management Co. REIT Class A	1,926	15,967	0.00%
AGNC Investment Corp. REIT	6,376	60,827	0.01%	Apellis Pharmaceuticals, Inc.	883	33,872	0.01%
Agree Realty Corp. REIT	802	49,676	0.01%	API Group Corp.	2,373	89,296	0.01%
Air Lease Corp. Class A	851	40,448	0.01%	Apogee Enterprises, Inc.	221	13,887	0.00%
Air Products & Chemicals, Inc.	2,281	588,612	0.08%	Apollo Commercial Real Estate Finance, Inc. REIT	1,215	11,895	0.00%
Airbnb, Inc. Class A	4,634	702,653	0.10%	Apollo Global Management, Inc.	5,350	631,675	0.09%
Akamai Technologies, Inc.	1,873	168,720	0.02%	Appfolio, Inc. Class A	291	71,170	0.01%
Akero Therapeutics, Inc.	379	8,891	0.00%	Appian Corp. Class A	271	8,363	0.00%
Alarm.com Holdings, Inc.	507	32,215	0.01%	Apple Hospitality, Inc. REIT	1,855	26,972	0.00%
Alaska Air Group, Inc.	227	9,171	0.00%	Apple, Inc.	150,528	31,704,207	4.55%
Albemarle Corp.	1,325	126,564	0.02%	Applied Industrial Technologies, Inc.	354	68,676	0.01%
Albertsons Cos, Inc. Class A	4,691	92,647	0.01%	Applied Materials, Inc.	8,633	2,037,302	0.29%
Alexander & Baldwin, Inc. REIT	314	5,325	0.00%	AppLovin Corp. Class A	2,705	225,110	0.03%
Alexander's, Inc. REIT	5	1,124	0.00%	AptarGroup, Inc.	757	106,593	0.02%
Alexandria Real Estate Equities, Inc. REIT	1,713	200,370	0.03%	Aptiv plc	2,726	191,965	0.03%
Alight, Inc. Class A	4,764	35,158	0.01%	Aramark	3,158	107,435	0.02%
Align Technology, Inc.	820	197,973	0.03%	Arbor Realty Trust, Inc. REIT	2,321	33,306	0.01%
Alignment Healthcare, Inc.	482	3,769	0.00%	Arcadium Lithium plc	11,122	37,370	0.01%
Alkermes plc	1,610	38,801	0.01%	ArcBest Corp.	258	27,627	0.00%
Allegiant Travel Co.	47	2,361	0.00%	Arch Capital Group Ltd.	3,668	370,065	0.05%
Allegion plc	909	107,398	0.02%	Archer-Daniels-Midland Co.	5,313	321,171	0.05%
Allegro MicroSystems, Inc.	969	27,365	0.00%	Arcosa, Inc.	502	41,872	0.01%
Allstate Corp.	2,651	423,259	0.06%	Arcus Biosciences, Inc.	274	4,173	0.00%
Ally Financial, Inc.	2,642	104,808	0.02%	Ardagh Metal Packaging SA	680	2,312	0.00%
Alnylam Pharmaceuticals, Inc.	1,382	335,826	0.05%	Ares Management Corp. Class A	1,753	233,640	0.03%
Alphabet, Inc. Class A	60,877	11,088,746	1.59%	Arista Networks, Inc.	2,632	922,463	0.13%
Alphabet, Inc. Class C	51,021	9,358,272	1.34%	ARMOUR Residential, Inc. REIT	972	18,837	0.00%
Altair Engineering, Inc. Class A	579	56,788	0.01%	Armstrong World Industries, Inc.	436	49,373	0.01%
Amazon.com, Inc.	96,233	18,597,027	2.67%	Array Technologies, Inc.	1,032	10,588	0.00%
Ambarella, Inc.	322	17,372	0.00%	Arrow Electronics, Inc.	539	65,090	0.01%
AMC Entertainment Holdings, Inc. Class A	2,645	13,172	0.00%	Arrowhead Pharmaceuticals, Inc.	935	24,301	0.00%
Amdocs Ltd.	1,074	84,760	0.01%	Arthur J Gallagher & Co.	2,254	584,485	0.08%
Amedisys, Inc.	383	35,159	0.01%	Artisan Partners Asset Management, Inc. Class A	1,186	48,946	0.01%
Ameresco, Inc. Class A	155	4,466	0.00%	Arvinas, Inc.	459	12,219	0.00%
American Airlines Group, Inc.	1,170	13,256	0.00%	Asana, Inc. Class A	563	7,876	0.00%
American Assets Trust, Inc. REIT	566	12,667	0.00%	Asbury Automotive Group, Inc.	193	43,979	0.01%
American Axle & Manufacturing Holdings, Inc.	230	1,608	0.00%	ASGN, Inc.	636	56,076	0.01%
American Eagle Outfitters, Inc.	1,556	31,058	0.00%	Ashland, Inc.	564	53,292	0.01%
American Express Co.	5,829	1,349,705	0.19%	Aspen Technology, Inc.	295	58,596	0.01%
American Financial Group, Inc.	734	90,297	0.01%	Associated Banc-Corp.	2,301	48,666	0.01%
American Homes 4 Rent REIT Class A	3,640	135,262	0.02%				

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Assurant, Inc.	571	94,929	0.01%	Bio-Rad Laboratories, Inc.			
Assured Guaranty Ltd.	755	58,248	0.01%	Class A	238	65,000	0.01%
Astec Industries, Inc.	85	2,521	0.00%	Bio-Techne Corp.	1,887	135,204	0.02%
AT&T, Inc.	74,357	1,420,962	0.20%	Birkenstock Holding plc	751	40,862	0.01%
Atkore, Inc.	370	49,924	0.01%	BJ's Wholesale Club			
Atlanta Braves Holdings, Inc.				Holdings, Inc.	1,366	119,989	0.02%
Class A	247	10,209	0.00%	Blackbaud, Inc.	404	30,773	0.00%
Atlanta Braves Holdings, Inc.				Blackline, Inc.	551	26,696	0.00%
Class C	868	34,234	0.01%	BlackRock, Inc. Class A	1,512	1,190,428	0.17%
Atlantic Union Bankshares Corp.	737	24,210	0.00%	Blackstone Mortgage Trust, Inc. REIT Class A	1,704	29,684	0.00%
Atlassian Corp. Class A	1,628	287,961	0.04%	Blackstone, Inc.	7,340	908,692	0.13%
AtriCure, Inc.	548	12,478	0.00%	Block, Inc.	2,016	129,482	0.02%
Aurinia Pharmaceuticals, Inc.	741	4,231	0.00%	Block, Inc. Class A	4,390	283,111	0.04%
Aurora Innovation, Inc.				Bloom Energy Corp. Class A	2,992	36,622	0.01%
Class A	6,306	17,468	0.00%	Blueprint Medicines Corp.	668	71,997	0.01%
Autodesk, Inc.	2,186	540,926	0.08%	Boise Cascade Co.	470	56,033	0.01%
Autoliv, Inc.	845	90,407	0.01%	BOK Financial Corp.	246	22,543	0.00%
Automatic Data Processing, Inc.	4,221	1,007,510	0.14%	Booking Holdings, Inc.	350	1,386,525	0.20%
AutoNation, Inc.	357	56,899	0.01%	Boot Barn Holdings, Inc.	421	54,280	0.01%
AutoZone, Inc.	177	524,646	0.08%	BorgWarner, Inc.	2,637	85,017	0.01%
AvalonBay Communities, Inc. REIT	1,461	302,266	0.04%	Boston Properties, Inc. REIT	1,629	100,281	0.01%
Avanos Medical, Inc.	282	5,617	0.00%	Boston Scientific Corp.	15,093	1,162,312	0.17%
Avantor, Inc.	7,544	159,933	0.02%	Box, Inc. Class A	1,778	47,010	0.01%
Avery Dennison Corp.	901	197,004	0.03%	Brandywine Realty Trust REIT	1,168	5,233	0.00%
Avient Corp.	821	35,837	0.01%	Braze, Inc. Class A	550	21,362	0.00%
Avis Budget Group, Inc.	158	16,514	0.00%	Bread Financial Holdings, Inc.	366	16,309	0.00%
Avnet, Inc.	908	46,753	0.01%	Bridgebio Pharma, Inc.	1,166	29,535	0.00%
Axalta Coating Systems Ltd.	1,927	65,846	0.01%	Bright Horizons Family Solutions, Inc.	510	56,141	0.01%
Axcelis Technologies, Inc.	276	39,244	0.01%	Brighthouse Financial, Inc.	488	21,150	0.00%
Axis Capital Holdings Ltd.	783	55,319	0.01%	BrightSphere Investment Group, Inc.	124	2,749	0.00%
Axon Enterprise, Inc.	751	220,974	0.03%	BrightSpire Capital, Inc. REIT Class A	8,757	49,915	0.01%
Axonics, Inc.	518	34,825	0.01%	Brink's Co.	426	43,622	0.01%
Axos Financial, Inc.	541	30,918	0.00%	Bristol-Myers Squibb Co.	20,810	864,239	0.12%
Axsome Therapeutics, Inc.	365	29,382	0.00%	Brixmor Property Group, Inc. REIT	3,057	70,586	0.01%
AZEK Co., Inc. Class A	1,269	53,463	0.01%	Broadcom, Inc.	4,710	7,562,046	1.08%
Azenta, Inc.	621	32,677	0.01%	Broadridge Financial Solutions, Inc.	1,159	228,323	0.03%
AZZ, Inc.	432	33,372	0.01%	Broadstone Net Lease, Inc. REIT Class A	1,311	20,806	0.00%
Badger Meter, Inc.	280	52,178	0.01%	Brookline Bancorp, Inc.	700	5,845	0.00%
Balchem Corp.	343	52,805	0.01%	Brown & Brown, Inc.	2,518	225,134	0.03%
Ball Corp.	3,375	202,567	0.03%	Bruker Corp.	940	59,981	0.01%
BancFirst Corp.	428	37,536	0.01%	Brunswick Corp.	799	58,143	0.01%
Bank of America Corp.	70,092	2,787,559	0.40%	Buckle, Inc.	290	10,713	0.00%
Bank of Hawaii Corp.	582	33,296	0.01%	Builders FirstSource, Inc.	1,321	182,840	0.03%
Bank of New York Mellon Corp.	7,470	447,378	0.06%	Bumble, Inc. Class A	609	6,401	0.00%
Bank of NT Butterfield & Son Ltd.	569	19,983	0.00%	Bunge Global SA	1,396	149,051	0.02%
Bank OZK	1,450	59,450	0.01%	Burlington Stores, Inc.	643	154,320	0.02%
BankUnited, Inc.	477	13,962	0.00%	C3.ai, Inc. Class A	577	16,710	0.00%
Banner Corp.	200	9,928	0.00%	Cable One, Inc.	46	16,284	0.00%
Bath & Body Works, Inc.	2,297	89,698	0.01%	Cabot Corp.	519	47,691	0.01%
Baxter International, Inc.	5,251	175,646	0.03%	Cadence Bank	1,877	53,082	0.01%
Beacon Roofing Supply, Inc.	548	49,594	0.01%	Cadence Design Systems, Inc.	2,851	877,395	0.13%
Beam Therapeutics, Inc.	523	12,254	0.00%	California Water Service Group	472	22,887	0.00%
Becton Dickinson & Co.	2,984	697,391	0.10%	Calix, Inc.	402	14,243	0.00%
Belden, Inc.	631	59,188	0.01%	Cal-Maine Foods, Inc.	566	34,588	0.01%
BellRing Brands, Inc.	1,313	75,025	0.01%	Camden Property Trust REIT	945	103,109	0.02%
Berkshire Hills Bancorp, Inc.	309	7,045	0.00%	Campbell Soup Co.	1,762	79,625	0.01%
Berry Global Group, Inc.	1,161	68,325	0.01%	Capital One Financial Corp.	3,872	536,078	0.08%
Best Buy Co., Inc.	2,477	208,786	0.03%	Capitol Federal Financial, Inc.	942	5,172	0.00%
Beyond, Inc.	328	4,290	0.00%	Capri Holdings Ltd.	1,127	37,281	0.01%
BGC Group, Inc. Class A	4,640	38,512	0.01%	Cardinal Health, Inc.	2,531	248,848	0.04%
BILL Holdings, Inc.	976	51,357	0.01%	CareTrust, Inc. REIT	2,100	52,710	0.01%
BioCryst Pharmaceuticals, Inc.	1,406	8,689	0.00%	Cargurus, Inc. Class A	742	19,440	0.00%
Biogen, Inc.	1,564	362,566	0.05%				
Biohaven Ltd.	562	19,507	0.00%				
BioMarin Pharmaceutical, Inc.	2,060	169,600	0.02%				

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Carlisle Cos, Inc.	506	205,036	0.03%	Coca-Cola Co.	39,418	2,508,956	0.36%
CarMax, Inc.	1,872	137,292	0.02%	Coca-Cola Consolidated, Inc.	52	56,420	0.01%
Carnival Corp.	9,904	185,403	0.03%	Coca-Cola Europacific Partners plc	2,114	154,047	0.02%
Carrier Global Corp.	8,616	543,497	0.08%	Coeur Mining, Inc.	3,235	18,181	0.00%
Carter's, Inc.	273	16,918	0.00%	Cogent Communications Holdings, Inc.	507	28,615	0.00%
Carvana Co. Class A	1,085	139,661	0.02%	Cognex Corp.	1,650	77,154	0.01%
Casella Waste Systems, Inc. Class A	553	54,869	0.01%	Cognizant Technology Solutions Corp. Class A	5,336	362,848	0.05%
Cassava Sciences, Inc.	328	4,051	0.00%	Cohen & Steers, Inc.	434	31,491	0.00%
Catalent, Inc.	1,749	98,346	0.01%	Coinbase Global, Inc. Class A	2,034	452,016	0.07%
Caterpillar, Inc.	5,112	1,702,807	0.24%	Colgate-Palmolive Co.	7,932	769,721	0.11%
Cathay General Bancorp	904	34,099	0.01%	Columbia Banking System, Inc.	2,016	40,098	0.01%
Cavco Industries, Inc.	99	34,271	0.01%	Columbia Financial, Inc.	393	5,883	0.00%
CBIZ, Inc.	478	35,420	0.01%	Columbia Sportswear Co.	430	34,004	0.01%
Cboe Global Markets, Inc.	1,028	174,822	0.03%	Comcast Corp. Class A	40,077	1,569,415	0.23%
CBRE Group, Inc. Class A	3,113	277,399	0.04%	Comerica, Inc.	1,737	88,656	0.01%
CCC Intelligent Solutions Holdings, Inc.	4,717	52,406	0.01%	Comfort Systems USA, Inc.	377	114,653	0.02%
CDW Corp.	1,351	302,408	0.04%	Commerce Bancshares, Inc.	1,059	59,071	0.01%
Celsius Holdings, Inc.	1,931	110,241	0.02%	Community Financial System, Inc.	452	21,339	0.00%
Cencora, Inc.	1,748	393,824	0.06%	CommVault Systems, Inc.	584	70,997	0.01%
Centene Corp.	5,531	366,705	0.05%	Compass Minerals International, Inc.	169	1,746	0.00%
Centerspace REIT	115	7,777	0.00%	Conagra Brands, Inc.	5,306	150,797	0.02%
Central Garden & Pet Co. Class A	282	9,314	0.00%	Concentrix Corp.	469	29,678	0.00%
Century Aluminum Co.	381	6,382	0.00%	Confluent, Inc. Class A	2,941	86,848	0.01%
Century Communities, Inc.	231	18,863	0.00%	CONMED Corp.	450	31,194	0.00%
Cerence, Inc.	124	351	0.00%	Constellium SE Class A	974	18,360	0.00%
Cerevel Therapeutics Holdings, Inc.	593	24,248	0.00%	Cooper Cos, Inc.	1,932	168,664	0.02%
Certara, Inc.	1,071	14,833	0.00%	Copart, Inc.	8,853	479,478	0.07%
CF Industries Holdings, Inc.	2,065	153,058	0.02%	COPT Defense Properties REIT	1,378	34,491	0.01%
CH Robinson Worldwide, Inc.	1,154	101,690	0.01%	Corcept Therapeutics, Inc.	807	26,219	0.00%
ChargePoint Holdings, Inc.	3,451	5,211	0.00%	Core & Main, Inc. Class A	1,700	83,198	0.01%
Charles River Laboratories International, Inc.	503	103,910	0.02%	Corebridge Financial, Inc.	2,330	67,850	0.01%
Charles Schwab Corp.	15,463	1,139,468	0.16%	Corning, Inc.	8,118	315,384	0.05%
Chart Industries, Inc.	422	60,911	0.01%	Corpay, Inc.	768	204,603	0.03%
Charter Communications, Inc. Class A	1,019	304,640	0.04%	Corteva, Inc.	7,258	391,497	0.06%
Check Point Software Technologies Ltd.	875	144,375	0.02%	CorVel Corp.	149	37,886	0.01%
Chegg, Inc.	907	2,866	0.00%	CoStar Group, Inc.	4,097	303,752	0.04%
Chemed Corp.	168	91,153	0.01%	Costco Wholesale Corp.	4,574	3,887,854	0.56%
Chimera Investment Corp. REIT	785	10,048	0.00%	Coty, Inc. Class A	3,140	31,463	0.00%
Chipotle Mexican Grill, Inc. Class A	14,150	886,497	0.13%	Coupang, Inc. Class A	11,707	245,262	0.04%
Choice Hotels International, Inc.	361	42,959	0.01%	Coursera, Inc.	1,361	9,745	0.00%
Chubb Ltd.	4,135	1,054,756	0.15%	Cousins Properties, Inc. REIT	1,094	25,326	0.00%
Church & Dwight Co., Inc.	2,468	255,882	0.04%	Cracker Barrel Old Country Store, Inc.	136	5,734	0.00%
Ciena Corp.	1,336	64,368	0.01%	Credicorp Ltd.	686	110,672	0.02%
Cigna Group	2,862	946,091	0.14%	Credit Acceptance Corp.	52	26,763	0.00%
Cimpress plc	229	20,063	0.00%	CRISPR Therapeutics AG	1,153	62,274	0.01%
Cincinnati Financial Corp.	1,567	185,063	0.03%	Crocs, Inc.	618	90,191	0.01%
Cinemark Holdings, Inc.	778	16,820	0.00%	Crowdstrike Holdings, Inc. Class A	2,291	877,888	0.13%
Cintas Corp.	890	623,231	0.09%	Crown Castle, Inc. REIT	4,631	452,449	0.07%
Cirrus Logic, Inc.	562	71,745	0.01%	Crown Holdings, Inc.	1,575	117,164	0.02%
Cisco Systems, Inc.	41,738	1,982,972	0.28%	CSG Systems International, Inc.	209	8,605	0.00%
Citigroup, Inc.	19,600	1,243,816	0.18%	CSW Industrials, Inc.	222	58,899	0.01%
Citizens Financial Group, Inc.	4,840	174,385	0.03%	CSX Corp.	20,347	680,607	0.10%
City Holding Co.	135	14,344	0.00%	CTS Corp.	182	9,215	0.00%
Clarivate plc	5,278	30,032	0.00%	CubeSmart REIT	2,077	93,818	0.01%
Clean Harbors, Inc.	518	117,146	0.02%	Cullen/Frost Bankers, Inc.	553	56,201	0.01%
Clear Secure, Inc. Class A	754	14,107	0.00%	CureVac NV	198	673	0.00%
Clorox Co.	1,249	170,451	0.02%	Cushman & Wakefield plc	3,477	36,161	0.01%
Cloudflare, Inc. Class A	3,246	268,866	0.04%	CVB Financial Corp.	1,414	24,377	0.00%
CME Group, Inc. Class A	3,693	726,044	0.10%	CVS Health Corp.	12,983	766,776	0.11%
CNA Financial Corp.	366	16,862	0.00%	CyberArk Software Ltd.	453	123,859	0.02%
CNH Industrial NV	9,901	100,297	0.01%	Cytokinetics, Inc.	1,329	72,005	0.01%
CNO Financial Group, Inc.	1,144	31,712	0.00%	Dana, Inc.	685	8,302	0.00%



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Danaher Corp.	6,775	1,692,734	0.24%	Enstar Group Ltd.	128	39,130	0.01%
Darling Ingredients, Inc.	1,507	55,382	0.01%	Entegris, Inc.	1,524	206,350	0.03%
Datadog, Inc. Class A	3,153	408,913	0.06%	Envestnet, Inc.	368	23,033	0.00%
DaVita, Inc.	559	77,461	0.01%	Envista Holdings Corp.	1,401	23,299	0.00%
Dayforce, Inc.	1,484	73,606	0.01%	EPAM Systems, Inc.	625	117,569	0.02%
Deckers Outdoor Corp.	276	267,154	0.04%	EPR Properties REIT	1,052	44,163	0.01%
Deere & Co.	2,637	985,262	0.14%	Equifax, Inc.	1,322	320,532	0.05%
Delta Air Lines, Inc.	2,096	99,434	0.01%	Equinix, Inc. REIT	1,002	758,113	0.11%
Deluxe Corp.	82	1,842	0.00%	Equitable Holdings, Inc.	3,761	153,674	0.02%
Denali Therapeutics, Inc.	2,581	59,931	0.01%	Equity Commonwealth REIT	1,253	24,308	0.00%
DENTSPLY SIRONA, Inc.	2,993	74,556	0.01%	Equity LifeStyle Properties, Inc. REIT	2,039	132,800	0.02%
Dexcom, Inc.	4,194	475,516	0.07%	Equity Residential REIT	3,806	263,908	0.04%
DiamondRock Hospitality Co. REIT	1,184	10,005	0.00%	Essent Group Ltd.	1,513	85,015	0.01%
Digital Realty Trust, Inc. REIT	3,427	521,075	0.08%	Essential Properties Realty Trust, Inc. REIT	1,418	39,293	0.01%
DigitalBridge Group, Inc.	1,754	24,030	0.00%	Essential Utilities, Inc.	2,298	85,784	0.01%
DigitalOcean Holdings, Inc.	515	17,896	0.00%	Essex Property Trust, Inc. REIT	704	191,629	0.03%
Dillard's, Inc. Class A	44	19,377	0.00%	Estee Lauder Cos, Inc. Class A	2,337	248,657	0.04%
Diodes, Inc.	561	40,353	0.01%	Etsy, Inc.	1,097	64,701	0.01%
Discover Financial Services	2,638	345,077	0.05%	Euronet Worldwide, Inc.	404	41,814	0.01%
Dlocal Ltd. Class A	764	6,181	0.00%	Everbridge, Inc.	434	15,186	0.00%
DocuSign, Inc. Class A	2,325	124,387	0.02%	Evercore, Inc. Class A	538	112,135	0.02%
Dolby Laboratories, Inc. Class A	546	43,260	0.01%	Everest Group Ltd.	469	178,698	0.03%
Dollar General Corp.	2,302	304,393	0.04%	EVERTEC, Inc.	1,457	48,445	0.01%
Dollar Tree, Inc.	2,046	218,451	0.03%	Evolent Health, Inc. Class A	1,269	24,263	0.00%
Domino's Pizza, Inc.	337	174,003	0.03%	Exact Sciences Corp.	2,114	89,316	0.01%
Donaldson Co., Inc.	1,102	78,859	0.01%	Exelixis, Inc.	3,093	69,500	0.01%
DoorDash, Inc. Class A	3,688	401,181	0.06%	Exelon Corp.	10,706	370,535	0.05%
Dorman Products, Inc.	439	40,160	0.01%	ExService Holdings, Inc.	1,760	55,194	0.01%
DoubleVerify Holdings, Inc.	1,461	28,446	0.00%	eXp World Holdings, Inc.	313	3,532	0.00%
Douglas Emmett, Inc. REIT	1,336	17,782	0.00%	Expedia Group, Inc.	1,333	167,945	0.02%
Dover Corp.	1,316	237,472	0.03%	Expeditors International of Washington, Inc.	1,565	195,296	0.03%
Doximity, Inc. Class A	1,126	31,494	0.00%	Extra Space Storage, Inc. REIT	2,228	346,253	0.05%
Driven Brands Holdings, Inc.	2,151	27,382	0.00%	Extreme Networks, Inc.	1,279	17,203	0.00%
Dropbox, Inc. Class A	2,841	63,837	0.01%	F&G Annuities & Life, Inc.	117	4,452	0.00%
Dun & Bradstreet Holdings, Inc.	3,626	33,577	0.01%	F5, Inc.	517	89,043	0.01%
Duolingo, Inc. Class A	428	89,311	0.01%	Fabrinet	388	94,979	0.01%
DuPont de Nemours, Inc.	4,407	354,719	0.05%	FactSet Research Systems, Inc.	408	166,574	0.02%
DXC Technology Co.	1,903	36,328	0.01%	Fair Isaac Corp.	240	357,278	0.05%
Dycom Industries, Inc.	350	59,066	0.01%	Fastenal Co.	5,968	375,029	0.05%
Dynatrace, Inc.	2,466	110,329	0.02%	Fastly, Inc. Class A	1,061	7,820	0.00%
E2open Parent Holdings, Inc.	1,261	5,662	0.00%	Federal Realty Investment Trust REIT	671	67,751	0.01%
Eagle Materials, Inc.	421	91,551	0.01%	Federal Signal Corp.	538	45,014	0.01%
East West Bancorp, Inc.	1,424	104,280	0.02%	FedEx Corp.	2,351	704,924	0.10%
Eastern Bankshares, Inc.	885	12,372	0.00%	Fidelity National Financial, Inc.	2,510	124,044	0.02%
EastGroup Properties, Inc. REIT	517	87,942	0.01%	Fidelity National Information Services, Inc.	6,020	453,667	0.07%
eBay, Inc.	5,406	290,410	0.04%	Fifth Third Bancorp	7,410	270,391	0.04%
Edgewell Personal Care Co.	299	12,017	0.00%	Figs, Inc. Class A	441	2,351	0.00%
Edwards Lifesciences Corp.	6,127	565,951	0.08%	First American Financial Corp.	866	46,721	0.01%
Elanco Animal Health, Inc.	5,139	74,156	0.01%	First BanCorp	2,534	46,347	0.01%
Elastic NV	786	89,533	0.01%	First Citizens BancShares, Inc. Class A	129	217,186	0.03%
Electronic Arts, Inc.	2,817	392,493	0.06%	First Commonwealth Financial Corp.	487	6,725	0.00%
Element Solutions, Inc.	3,275	88,818	0.01%	First Financial Bancorp	1,489	33,086	0.01%
Elevance Health, Inc.	2,397	1,298,838	0.19%	First Financial Bankshares, Inc.	1,736	51,264	0.01%
elf Beauty, Inc.	511	107,678	0.02%	First Hawaiian, Inc.	1,126	23,376	0.00%
Eli Lilly & Co.	8,809	7,975,492	1.14%	First Horizon Corp.	5,978	94,273	0.01%
Elme Communities REIT	348	5,544	0.00%	First Industrial Realty Trust, Inc. REIT	1,107	52,594	0.01%
Embecta Corp.	534	6,675	0.00%	First Interstate BancSystem, Inc. Class A	537	14,912	0.00%
Empire State Realty Trust, Inc. REIT Class A	863	8,095	0.00%	First Merchants Corp.	989	32,924	0.01%
Employers Holdings, Inc.	116	4,945	0.00%				
Encompass Health Corp.	1,177	100,975	0.01%				
Encore Capital Group, Inc.	119	4,966	0.00%				
Encore Wire Corp.	155	44,924	0.01%				
Energizer Holdings, Inc.	490	14,475	0.00%				
Enovix Corp.	1,464	22,633	0.00%				
Enphase Energy, Inc.	1,328	132,415	0.02%				
Ensign Group, Inc.	616	76,193	0.01%				

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First Solar, Inc.	1,116	251,613	0.04%	GoDaddy, Inc. Class A	1,516	211,800	0.03%
Fiserv, Inc.	5,983	891,706	0.13%	Goldman Sachs Group, Inc.	3,275	1,481,348	0.21%
Five Below, Inc.	565	61,568	0.01%	Goodyear Tire & Rubber Co.	3,453	39,192	0.01%
Five9, Inc.	715	31,531	0.00%	Grab Holdings Ltd. Class A	27,207	96,585	0.01%
Fiverr International Ltd.	277	6,490	0.00%	Graco, Inc.	1,634	129,544	0.02%
Flex Ltd.	4,100	120,909	0.02%	Graham Holdings Co. Class B	36	25,184	0.00%
Floor & Decor Holdings, Inc. Class A	1,218	121,081	0.02%	GRAIL, Inc.	254	3,904	0.00%
Flowers Foods, Inc.	1,785	39,627	0.01%	Grand Canyon Education, Inc.	347	48,549	0.01%
Fluence Energy, Inc. Class A	455	7,890	0.00%	Granite Construction, Inc.	449	27,825	0.00%
Flywire Corp.	758	12,424	0.00%	Graphic Packaging Holding Co.	3,470	90,949	0.01%
FMC Corp.	1,376	79,189	0.01%	Gray Television, Inc.	306	1,591	0.00%
FNB Corp.	5,501	75,254	0.01%	Green Brick Partners, Inc.	342	19,576	0.00%
Foot Locker, Inc.	1,018	25,369	0.00%	Greenbrier Cos, Inc.	204	10,108	0.00%
Ford Motor Co.	40,392	506,516	0.07%	Griffon Corp.	561	35,825	0.01%
FormFactor, Inc.	913	55,264	0.01%	Grocery Outlet Holding Corp.	1,134	25,084	0.00%
Fortinet, Inc.	6,694	403,447	0.06%	Group 1 Automotive, Inc.	114	33,890	0.01%
Fortrea Holdings, Inc.	670	15,638	0.00%	Guardant Health, Inc.	1,042	30,093	0.00%
Fortune Brands Innovations, Inc.	1,519	98,644	0.01%	Guess?, Inc.	753	15,361	0.00%
Forward Air Corp.	151	2,875	0.00%	Guidewire Software, Inc.	778	107,278	0.02%
Four Corners Property Trust, Inc. REIT	468	11,546	0.00%	GXO Logistics, Inc.	1,160	58,580	0.01%
Fox Corp. Class A	2,314	79,532	0.01%	H&E Equipment Services, Inc.	470	20,760	0.00%
Fox Corp. Class B	1,339	42,875	0.01%	H&R Block, Inc.	1,732	93,926	0.01%
Fox Factory Holding Corp.	326	15,710	0.00%	Haemonetics Corp.	427	35,326	0.01%
Franklin Electric Co., Inc.	496	47,775	0.01%	Hain Celestial Group, Inc.	490	3,386	0.00%
Franklin Resources, Inc.	3,104	69,374	0.01%	Halozyyme Therapeutics, Inc.	1,202	62,937	0.01%
Freedom Holding Corp.	161	12,139	0.00%	Hamilton Lane, Inc. Class A	366	45,230	0.01%
Freshpet, Inc.	429	55,508	0.01%	Hancock Whitney Corp.	883	42,234	0.01%
Freshworks, Inc. Class A	1,631	20,697	0.00%	Hanesbrands, Inc.	2,719	13,405	0.00%
Frontdoor, Inc.	882	29,803	0.00%	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	1,402	41,499	0.01%
Frontier Communications Parent, Inc.	3,021	79,090	0.01%	Hanover Insurance Group, Inc.	323	40,517	0.01%
FTAI Aviation Ltd.	941	97,139	0.01%	Harley-Davidson, Inc.	1,243	41,690	0.01%
FTI Consulting, Inc.	330	71,125	0.01%	Harmony Biosciences Holdings, Inc.	318	9,594	0.00%
Fulgent Genetics, Inc.	57	1,118	0.00%	Hartford Financial Services Group, Inc.	3,004	302,022	0.04%
Fulton Financial Corp.	1,189	20,189	0.00%	Hasbro, Inc.	1,393	81,490	0.01%
GameStop Corp. Class A	2,515	62,095	0.01%	HashiCorp, Inc. Class A	998	33,623	0.01%
Gap, Inc.	1,986	47,446	0.01%	Hayward Holdings, Inc.	1,884	23,173	0.00%
Garmin Ltd.	1,543	251,386	0.04%	HB Fuller Co.	679	52,256	0.01%
Gartner, Inc.	823	369,576	0.05%	HCA Healthcare, Inc.	2,018	648,343	0.09%
Gates Industrial Corp. plc	1,696	26,814	0.00%	Healthcare Realty Trust, Inc. REIT Class A	3,284	54,120	0.01%
GATX Corp.	349	46,194	0.01%	HealthEquity, Inc.	938	80,856	0.01%
GE HealthCare Technologies, Inc.	4,621	360,068	0.05%	Healthpeak Properties, Inc. REIT	7,332	143,707	0.02%
Gen Digital, Inc.	5,899	147,357	0.02%	Heartland Express, Inc.	61	752	0.00%
Generac Holdings, Inc.	598	79,068	0.01%	Heartland Financial USA, Inc.	824	36,627	0.01%
General Mills, Inc.	5,757	364,188	0.05%	Hecla Mining Co.	8,895	43,141	0.01%
Genpact Ltd.	1,998	64,316	0.01%	Helen of Troy Ltd.	203	18,826	0.00%
Gentex Corp.	1,920	64,723	0.01%	Helios Technologies, Inc.	252	12,033	0.00%
Gentherm, Inc.	259	12,774	0.00%	Henry Schein, Inc.	1,242	79,612	0.01%
Genuine Parts Co.	1,373	189,913	0.03%	Herbalife Ltd.	809	8,406	0.00%
Genworth Financial, Inc. Class A	4,936	29,813	0.00%	Herc Holdings, Inc.	319	42,520	0.01%
Getty Realty Corp. REIT	396	10,557	0.00%	Hershey Co.	1,583	291,003	0.04%
Gibraltar Industries, Inc.	492	33,727	0.01%	Hertz Global Holdings, Inc.	1,406	4,963	0.00%
G-III Apparel Group Ltd.	286	7,742	0.00%	Hewlett Packard Enterprise Co.	13,953	295,385	0.04%
Gilead Sciences, Inc.	12,963	889,391	0.13%	Highwoods Properties, Inc. REIT	2,345	61,603	0.01%
Ginkgo Bioworks Holdings, Inc.	11,288	3,774	0.00%	Hillenbrand, Inc.	549	21,971	0.00%
Gitlab, Inc. Class A	1,540	76,569	0.01%	Hilltop Holdings, Inc.	368	11,511	0.00%
Glacier Bancorp, Inc.	1,014	37,842	0.01%	Hilton Grand Vacations, Inc.	884	35,740	0.01%
Glaukos Corp.	482	57,045	0.01%	Hilton Worldwide Holdings, Inc.	2,514	548,555	0.08%
Global Net Lease, Inc. REIT	1,580	11,613	0.00%	HNI Corp.	337	15,172	0.00%
Global Payments, Inc.	2,737	264,668	0.04%	Hologic, Inc.	2,369	175,898	0.03%
Global-e Online Ltd.	950	34,457	0.01%				
GLOBALFOUNDRIES, Inc.	1,278	64,616	0.01%				
Globant SA	403	71,839	0.01%				
Globe Life, Inc.	1,100	90,508	0.01%				
Globus Medical, Inc. Class A	1,074	73,558	0.01%				
GMS, Inc.	462	37,242	0.01%				

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Home BancShares, Inc.	2,971	71,185	0.01%	Intuitive Surgical, Inc.	3,690	1,641,496	0.24%
Home Depot, Inc.	10,285	3,540,508	0.51%	Invesco Ltd.	3,115	46,600	0.01%
Hope Bancorp, Inc.	859	9,226	0.00%	Invitation Homes, Inc. REIT	5,911	212,146	0.03%
Horace Mann Educators Corp.	292	9,525	0.00%	Ionis Pharmaceuticals, Inc.	1,488	70,918	0.01%
Hormel Foods Corp.	2,999	91,440	0.01%	IonQ, Inc.	1,434	10,081	0.00%
Host Hotels & Resorts, Inc. REIT	6,706	120,574	0.02%	Iovance Biotherapeutics, Inc.	2,102	16,858	0.00%
Houlihan Lokey, Inc. Class A	518	69,857	0.01%	IQVIA Holdings, Inc.	1,938	409,771	0.06%
Howard Hughes Holdings, Inc.	502	32,540	0.01%	iRhythm Technologies, Inc.	293	31,539	0.00%
HP, Inc.	10,431	365,294	0.05%	iRobot Corp.	118	1,075	0.00%
Hub Group, Inc. Class A	434	18,684	0.00%	Iron Mountain, Inc. REIT	3,061	274,327	0.04%
HubSpot, Inc.	489	288,407	0.04%	Ironwood Pharmaceuticals, Inc. Class A	2,103	13,712	0.00%
Humana, Inc.	1,264	472,294	0.07%	Itron, Inc.	370	36,615	0.01%
Huntington Bancshares, Inc.	14,533	191,545	0.03%	J & J Snack Foods Corp.	99	16,075	0.00%
Huntsman Corp.	1,737	39,551	0.01%	J M Smucker Co.	1,202	131,066	0.02%
Huron Consulting Group, Inc.	116	11,426	0.00%	Jabil, Inc.	1,307	142,189	0.02%
Hyatt Hotels Corp. Class A	356	54,084	0.01%	Jack Henry & Associates, Inc.	700	116,214	0.02%
IAC, Inc.	580	27,173	0.00%	Jack in the Box, Inc.	255	12,990	0.00%
ICON plc ADR	870	272,719	0.04%	Jackson Financial, Inc. Class A	864	64,161	0.01%
ICU Medical, Inc.	209	24,819	0.00%	Jamf Holding Corp.	671	11,072	0.00%
IDEX Corp.	706	142,047	0.02%	Janus Henderson Group plc	1,027	34,620	0.01%
IDEXX Laboratories, Inc.	864	420,941	0.06%	Jazz Pharmaceuticals plc	661	70,549	0.01%
Illinois Tool Works, Inc.	3,032	718,463	0.10%	JB Hunt Transport Services, Inc.	996	159,360	0.02%
illumina, Inc.	1,845	192,581	0.03%	JBG SMITH Properties REIT	2,077	31,633	0.00%
IMAX Corp.	47	788	0.00%	JELD-WEN Holding, Inc.	1,059	14,265	0.00%
Immunovant, Inc.	793	20,935	0.00%	JetBlue Airways Corp.	461	2,807	0.00%
Impinj, Inc.	290	45,463	0.01%	JFrog Ltd.	679	25,496	0.00%
Inari Medical, Inc.	515	24,797	0.00%	Joby Aviation, Inc.	2,750	14,025	0.00%
Incyte Corp.	1,825	110,631	0.02%	John Bean Technologies Corp.	222	21,083	0.00%
Independence Realty Trust, Inc. REIT	3,386	63,454	0.01%	John Wiley & Sons, Inc. Class A	192	7,814	0.00%
Independent Bank Corp.	652	33,069	0.01%	Johnson Controls International plc	7,034	467,550	0.07%
Independent Bank Group, Inc.	285	12,973	0.00%	Jones Lang LaSalle, Inc.	516	105,924	0.02%
Informatica, Inc. Class A	804	24,828	0.00%	JPMorgan Chase & Co.	29,552	5,977,188	0.86%
Ingersoll Rand, Inc.	4,024	365,540	0.05%	Juniper Networks, Inc.	3,523	128,449	0.02%
Ingevity Corp.	303	13,244	0.00%	Kadant, Inc.	110	32,316	0.01%
Ingredion, Inc.	566	64,920	0.01%	Kaiser Aluminum Corp.	80	7,032	0.00%
Inmode Ltd.	691	12,604	0.00%	KB Home	760	53,337	0.01%
Innospec, Inc.	201	24,842	0.00%	Kellanova	2,910	167,849	0.02%
Innovative Industrial Properties, Inc. REIT Class A	200	21,844	0.00%	Kemper Corp.	519	30,792	0.00%
Innoviva, Inc.	591	9,692	0.00%	Kennedy-Wilson Holdings, Inc.	577	5,608	0.00%
Insight Enterprises, Inc.	304	60,301	0.01%	Keurig Dr Pepper, Inc.	11,140	372,076	0.05%
Insmed, Inc.	1,614	108,138	0.02%	KeyCorp	9,551	135,720	0.02%
Insperty, Inc.	570	51,990	0.01%	Keysight Technologies, Inc.	1,904	260,372	0.04%
Inspire Medical Systems, Inc.	388	51,926	0.01%	Kilroy Realty Corp. REIT	950	29,611	0.00%
Installed Building Products, Inc.	198	40,725	0.01%	Kimberly-Clark Corp.	3,532	488,122	0.07%
Insulet Corp.	712	143,682	0.02%	Kimco Realty Corp. REIT	6,010	116,955	0.02%
Integer Holdings Corp.	356	41,221	0.01%	Kinsale Capital Group, Inc.	241	92,852	0.01%
Integra LifeSciences Holdings Corp.	778	22,671	0.00%	Kirby Corp.	682	81,656	0.01%
Intel Corp.	44,261	1,370,763	0.20%	Kite Realty Group Trust REIT	2,604	58,278	0.01%
Intellia Therapeutics, Inc.	731	16,360	0.00%	KLA Corp.	1,401	1,155,139	0.17%
Inter Parfums, Inc.	138	16,012	0.00%	Knife River Corp.	589	41,312	0.01%
Interactive Brokers Group, Inc. Class A	1,037	127,136	0.02%	Knight-Swift Transportation Holdings, Inc. Class A	1,634	81,569	0.01%
Intercontinental Exchange, Inc.	5,786	792,046	0.11%	Kohl's Corp.	832	19,128	0.00%
InterDigital, Inc.	203	23,662	0.00%	Kontoor Brands, Inc.	617	40,815	0.01%
International Bancshares Corp.	853	48,800	0.01%	Korn Ferry	662	44,447	0.01%
International Flavors & Fragrances, Inc.	2,523	240,215	0.03%	Kornit Digital Ltd.	228	3,338	0.00%
International Paper Co.	3,386	146,106	0.02%	Kraft Heinz Co.	9,244	297,842	0.04%
Interpublic Group of Cos, Inc.	4,303	125,174	0.02%	Krispy Kreme, Inc.	1,072	11,535	0.00%
Intra-Cellular Therapies, Inc.	1,255	85,955	0.01%	Kroger Co.	6,744	336,728	0.05%
Intuit, Inc.	2,848	1,871,734	0.27%	Krystal Biotech, Inc.	225	41,319	0.01%
				Kulicke & Soffa Industries, Inc.	463	22,775	0.00%
				Kymera Therapeutics, Inc.	262	7,821	0.00%
				Kyndryl Holdings, Inc.	2,238	58,882	0.01%
				Labcorp Holdings, Inc.	908	184,787	0.03%

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Ladder Capital Corp. REIT Class A	430	4,855	0.00%	Luminar Technologies, Inc. Class A	2,312	3,445	0.00%
Lam Research Corp.	1,359	1,447,131	0.21%	LXP Industrial Trust REIT	2,327	21,222	0.00%
Lamar Advertising Co. REIT Class A	902	107,816	0.02%	Lyft, Inc. Class A	3,355	47,305	0.01%
Lamb Weston Holdings, Inc.	1,537	129,231	0.02%	LyondellBasell Industries NV Class A	2,640	252,542	0.04%
Lancaster Colony Corp.	158	29,857	0.00%	M&T Bank Corp.	1,648	249,441	0.04%
Landstar System, Inc.	316	58,296	0.01%	M/I Homes, Inc.	459	56,062	0.01%
Lantheus Holdings, Inc.	817	65,597	0.01%	Macerich Co. REIT	1,616	24,951	0.00%
Lattice Semiconductor Corp.	1,259	73,009	0.01%	Macy's, Inc.	2,939	56,429	0.01%
Laureate Education, Inc. Class A	768	11,474	0.00%	Madison Square Garden Entertainment Corp. Class A	563	19,271	0.00%
Lazard, Inc. Class A	1,465	55,934	0.01%	Madison Square Garden Sports Corp.	219	41,200	0.01%
La-Z-Boy, Inc.	603	22,480	0.00%	Madrigal Pharmaceuticals, Inc.	210	58,834	0.01%
LCI Industries	187	19,332	0.00%	Magnite, Inc.	1,062	14,114	0.00%
Lear Corp.	522	59,618	0.01%	Manhattan Associates, Inc.	695	171,443	0.03%
Legalzoom.com, Inc.	1,218	10,219	0.00%	ManpowerGroup, Inc.	519	36,226	0.01%
Leggett & Platt, Inc.	1,162	13,317	0.00%	Marathon Digital Holdings, Inc.	3,097	61,475	0.01%
Lemonade, Inc.	631	10,411	0.00%	Maravai LifeSciences Holdings, Inc. Class A	723	5,177	0.00%
Lennar Corp. Class A	2,201	329,864	0.05%	Marcus & Millichap, Inc.	44	1,387	0.00%
Lennar Corp. Class B	529	73,758	0.01%	Markel Group, Inc.	136	214,290	0.03%
Lennox International, Inc.	350	187,243	0.03%	MarketAxess Holdings, Inc.	370	74,196	0.01%
Leslie's, Inc.	2,184	9,151	0.00%	Marqeta, Inc. Class A	3,654	20,024	0.00%
LGI Homes, Inc.	180	16,108	0.00%	Marriott International, Inc. Class A	2,462	595,238	0.09%
Liberty Broadband Corp. Class A	153	8,354	0.00%	Marriott Vacations Worldwide Corp.	383	33,444	0.01%
Liberty Broadband Corp. Class C	1,040	57,013	0.01%	Marsh & McLennan Cos, Inc.	5,068	1,067,929	0.15%
Liberty Global Ltd. Class A	1,440	25,099	0.00%	Martin Marietta Materials, Inc.	616	333,749	0.05%
Liberty Global Ltd. Class C	2,392	42,697	0.01%	Marvell Technology, Inc.	8,948	625,465	0.09%
Liberty Latin America Ltd. Class A	340	3,267	0.00%	Masco Corp.	2,310	154,008	0.02%
Liberty Latin America Ltd. Class C	534	5,137	0.00%	Masimo Corp.	423	53,273	0.01%
Liberty Media Corp.-Liberty Formula One Class A	1,225	78,682	0.01%	MasTec, Inc.	748	80,029	0.01%
Liberty Media Corp.-Liberty Formula One Class C	1,019	73,205	0.01%	Masterbrand, Inc.	942	13,829	0.00%
Liberty Media Corp.-Liberty Live Class A	188	7,052	0.00%	Mastercard, Inc. Class A	8,479	3,740,596	0.54%
Liberty Media Corp.-Liberty Live Class C	329	12,591	0.00%	Match Group, Inc.	2,869	87,160	0.01%
Liberty Media Corp.-Liberty SiriusXM	1,401	31,046	0.00%	Matson, Inc.	11	1,441	0.00%
Liberty Media Corp.-Liberty SiriusXM Class A	992	21,973	0.00%	Matterport, Inc.	2,146	9,593	0.00%
LifeStance Health Group, Inc.	1,654	8,121	0.00%	Matthews International Corp. Class A	167	4,183	0.00%
Ligand Pharmaceuticals, Inc.	65	5,477	0.00%	Maximus, Inc.	639	54,762	0.01%
Lincoln National Corp.	1,895	58,934	0.01%	MaxLinear, Inc. Class A	1,027	20,684	0.00%
Linde plc	4,937	2,166,405	0.31%	McCormick & Co., Inc.	2,456	174,229	0.03%
Lindsay Corp.	186	22,856	0.00%	McDonald's Corp.	7,453	1,899,323	0.27%
Lions Gate Entertainment Corp. Class A	604	5,690	0.00%	McGrath RentCorp	204	21,736	0.00%
Lions Gate Entertainment Corp. Class B	418	3,582	0.00%	McKesson Corp.	1,364	796,631	0.11%
Lithia Motors, Inc. Class A	255	64,375	0.01%	Medical Properties Trust, Inc. REIT	7,831	33,752	0.01%
Littelfuse, Inc.	234	59,808	0.01%	Medpace Holdings, Inc.	319	131,380	0.02%
LivaNova plc	780	42,760	0.01%	Medtronic plc	13,764	1,083,364	0.16%
Live Nation Entertainment, Inc.	1,561	146,328	0.02%	MercadoLibre, Inc.	483	793,762	0.11%
Live Oak Bancshares, Inc.	112	3,927	0.00%	Merck & Co., Inc.	26,085	3,229,323	0.46%
LiveRamp Holdings, Inc.	627	19,399	0.00%	Mercury General Corp.	322	17,111	0.00%
LKQ Corp.	2,638	109,714	0.02%	Merit Medical Systems, Inc.	540	46,413	0.01%
Loews Corp.	1,694	126,610	0.02%	Meritage Homes Corp.	435	70,405	0.01%
Louisiana-Pacific Corp.	649	53,432	0.01%	Meta Platforms, Inc. Class A	22,711	11,451,340	1.64%
Lowe's Cos, Inc.	5,893	1,299,171	0.19%	Methode Electronics, Inc.	254	2,629	0.00%
LPL Financial Holdings, Inc.	771	215,340	0.03%	MetLife, Inc.	6,304	442,478	0.06%
LTC Properties, Inc. REIT	303	10,453	0.00%	Mettler-Toledo International, Inc.	220	307,470	0.04%
Lucid Group, Inc.	6,030	15,738	0.00%	MFA Financial, Inc. REIT	406	4,320	0.00%
Lululemon Athletica, Inc.	1,349	402,946	0.06%	MGIC Investment Corp.	3,997	86,135	0.01%
Lumen Technologies, Inc.	6,368	7,005	0.00%	Microchip Technology, Inc.	5,465	500,047	0.07%
Lumentum Holdings, Inc.	496	25,256	0.00%	Micron Technology, Inc.	11,451	1,506,150	0.22%
				Microsoft Corp.	76,959	34,396,825	4.93%
				MicroStrategy, Inc. Class A	162	223,152	0.03%

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Mid-America Apartment Communities, Inc. REIT	1,185	168,993	0.02%	NNN, Inc. REIT	1,728	73,613	0.01%
Middleby Corp.	464	56,891	0.01%	Nomad Foods Ltd.	943	15,541	0.00%
MillerKnoll, Inc.	398	10,543	0.00%	Nordson Corp.	594	137,772	0.02%
Minerals Technologies, Inc.	568	47,235	0.01%	Nordstrom, Inc.	733	15,554	0.00%
Mister Car Wash, Inc.	554	3,944	0.00%	Northern Trust Corp.	2,031	170,563	0.02%
MKS Instruments, Inc.	612	79,915	0.01%	Northwest Bancshares, Inc.	893	10,314	0.00%
Moderna, Inc.	3,345	397,219	0.06%	Norwegian Cruise Line Holdings Ltd.	4,895	91,977	0.01%
Modine Manufacturing Co.	584	58,511	0.01%	Novanta, Inc.	392	63,939	0.01%
Moelis & Co. Class A	762	43,327	0.01%	Novocure Ltd.	795	13,618	0.00%
Mohawk Industries, Inc.	459	52,138	0.01%	NU Holdings Ltd. Class A	33,166	427,510	0.06%
Molina Healthcare, Inc.	601	178,677	0.03%	Nu Skin Enterprises, Inc. Class A	295	3,109	0.00%
Monday.com Ltd.	460	110,750	0.02%	Nucor Corp.	2,479	391,880	0.06%
Mondelez International, Inc. Class A	13,692	896,004	0.13%	Nutanix, Inc. Class A	2,357	133,995	0.02%
MongoDB, Inc. Class A	673	168,223	0.02%	Nuvalent, Inc. Class A	332	25,186	0.00%
Monolithic Power Systems, Inc.	477	391,941	0.06%	nVent Electric plc	1,476	113,076	0.02%
Monro, Inc.	131	3,126	0.00%	NVIDIA Corp.	246,338	30,432,597	4.36%
Monster Beverage Corp.	7,985	398,851	0.06%	NVR, Inc.	34	258,011	0.04%
Moody's Corp.	1,598	672,646	0.10%	NXP Semiconductors NV	2,612	702,863	0.10%
MoonLake Immunotherapeutics Class A	487	21,413	0.00%	ODP Corp.	228	8,954	0.00%
Morgan Stanley	12,074	1,173,472	0.17%	O-I Glass, Inc.	1,396	15,537	0.00%
Mosaic Co.	3,419	98,809	0.01%	Okta, Inc. Class A	1,751	163,911	0.02%
Motorola Solutions, Inc.	1,677	647,406	0.09%	Olaplex Holdings, Inc.	1,002	1,543	0.00%
MP Materials Corp.	624	7,944	0.00%	Old Dominion Freight Line, Inc.	2,066	364,856	0.05%
Mr Cooper Group, Inc.	638	51,825	0.01%	Old National Bancorp	2,922	50,229	0.01%
MSA Safety, Inc.	360	67,568	0.01%	Old Republic International Corp.	2,189	67,640	0.01%
MSC Industrial Direct Co., Inc. Class A	509	40,369	0.01%	Ollie's Bargain Outlet Holdings, Inc.	548	53,797	0.01%
MSCI, Inc. Class A	804	387,327	0.06%	Omega Healthcare Investors, Inc. REIT	2,418	82,816	0.01%
Multiplan Corp.	2,085	810	0.00%	OmnAb, Inc. Class CR3	24	—	0.00%
Murphy USA, Inc.	199	93,423	0.01%	OmnAb, Inc. Class CR4	24	—	0.00%
Myriad Genetics, Inc.	858	20,987	0.00%	Omniceil, Inc.	367	9,935	0.00%
N-able, Inc.	826	12,580	0.00%	Omnicom Group, Inc.	2,035	182,539	0.03%
Nasdaq, Inc.	3,673	221,335	0.03%	On Holding AG Class A	2,543	98,668	0.01%
Natera, Inc.	1,228	132,980	0.02%	ON Semiconductor Corp.	4,529	310,463	0.04%
National Beverage Corp.	314	16,089	0.00%	OneMain Holdings, Inc. Class A	1,160	56,248	0.01%
National Health Investors, Inc. REIT	345	23,367	0.00%	Onto Innovation, Inc.	530	116,367	0.02%
National Storage Affiliates Trust REIT	791	32,605	0.01%	Open Lending Corp.	656	3,660	0.00%
National Vision Holdings, Inc.	701	9,176	0.00%	Opendoor Technologies, Inc.	7,292	13,417	0.00%
Navient Corp.	1,718	25,014	0.00%	OPENLANE, Inc.	724	12,011	0.00%
NBT Bancorp, Inc.	262	10,113	0.00%	OPKO Health, Inc.	2,974	3,717	0.00%
nCino, Inc.	698	21,952	0.00%	Option Care Health, Inc.	1,405	38,918	0.01%
NCR Atleos Corp.	415	11,213	0.00%	Oracle Corp.	16,264	2,296,477	0.33%
NCR Voyix Corp.	831	10,263	0.00%	O'Reilly Automotive, Inc.	610	644,197	0.09%
Nelnet, Inc. Class A	84	8,472	0.00%	Organon & Co.	2,823	58,436	0.01%
Neogen Corp.	2,189	34,214	0.01%	Orion SA	490	10,751	0.00%
NeoGenomics, Inc.	1,260	17,476	0.00%	Ormat Technologies, Inc.	428	30,688	0.00%
NetApp, Inc.	2,117	272,670	0.04%	OSI Systems, Inc.	199	27,366	0.00%
Netflix, Inc.	4,443	2,998,492	0.43%	Otis Worldwide Corp.	4,005	385,521	0.06%
NetScout Systems, Inc.	538	9,840	0.00%	Outfront Media, Inc. REIT	1,415	20,234	0.00%
Neurocrine Biosciences, Inc.	999	137,532	0.02%	Owens & Minor, Inc.	485	6,547	0.00%
New York Community Bancorp, Inc.	5,762	18,554	0.00%	Owens Corning	911	158,259	0.02%
New York Times Co. Class A	1,580	80,912	0.01%	Oxford Industries, Inc.	70	7,010	0.00%
Newell Brands, Inc.	4,839	31,018	0.00%	PACCAR, Inc.	5,262	541,670	0.08%
Newmark Group, Inc. Class A	684	6,997	0.00%	Pacific Biosciences of California, Inc.	2,085	2,856	0.00%
NewMarket Corp.	58	29,903	0.00%	Pacific Premier Bancorp, Inc.	983	22,580	0.00%
Newmont Corp.	11,460	481,672	0.07%	Pacira BioSciences, Inc.	396	11,330	0.00%
News Corp. Class A	438	12,076	0.00%	Packaging Corp. of America	1,066	194,609	0.03%
News Corp. Class B	4,466	126,790	0.02%	PagerDuty, Inc.	1,254	28,754	0.00%
Nexstar Media Group, Inc. Class A	304	50,467	0.01%	PageSeguro Digital Ltd. Class A	1,465	17,126	0.00%
NEXTracker, Inc. Class A	1,258	58,975	0.01%	Palantir Technologies, Inc. Class A	20,885	529,017	0.08%
NIKE, Inc. Class B	12,603	949,888	0.14%	Palo Alto Networks, Inc.	3,164	1,072,628	0.15%
NMI Holdings, Inc. Class A	440	14,978	0.00%	Palomar Holdings, Inc.	297	24,102	0.00%

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Papa John's International, Inc.	242	11,369	0.00%	Proto Labs, Inc.	181	5,591	0.00%
Paramount Global Class B	5,278	54,838	0.01%	Provident Financial Services, Inc.	3,253	46,681	0.01%
Paramount Group, Inc. REIT	584	2,704	0.00%	Prudential Financial, Inc.	3,598	421,650	0.06%
Park Hotels & Resorts, Inc. REIT	2,420	36,252	0.01%	PTC Therapeutics, Inc.	564	17,247	0.00%
Park National Corp.	175	24,909	0.00%	PTC, Inc.	1,321	239,986	0.03%
Patrick Industries, Inc.	112	12,158	0.00%	Public Storage REIT	1,677	482,389	0.07%
Patterson Cos, Inc.	578	13,941	0.00%	PulteGroup, Inc.	2,292	252,349	0.04%
Paychex, Inc.	3,266	387,217	0.06%	Pure Storage, Inc. Class A	2,962	190,190	0.03%
Paycom Software, Inc.	495	70,805	0.01%	PVH Corp.	591	62,569	0.01%
Paycor HCM, Inc.	493	6,261	0.00%	Q2 Holdings, Inc.	426	25,701	0.00%
Paylocity Holding Corp.	467	61,574	0.01%	Qorvo, Inc.	1,102	127,876	0.02%
PayPal Holdings, Inc.	10,953	635,603	0.09%	Quaker Chemical Corp.	120	20,364	0.00%
Pebblebrook Hotel Trust REIT	1,537	21,134	0.00%	QUALCOMM, Inc.	11,567	2,303,915	0.33%
Pediatrix Medical Group, Inc.	403	3,043	0.00%	Qualys, Inc.	338	48,199	0.01%
Pegasystems, Inc.	330	19,975	0.00%	QuantumScape Corp. Class A	3,447	16,959	0.00%
Peloton Interactive, Inc. Class A	1,917	6,479	0.00%	Quest Diagnostics, Inc.	1,085	148,515	0.02%
PennyMac Financial Services, Inc.	140	13,244	0.00%	QuidelOrtho Corp.	485	16,112	0.00%
PennyMac Mortgage Investment Trust REIT	2,615	35,956	0.01%	R1 RCM, Inc.	1,636	20,548	0.00%
Penske Automotive Group, Inc.	160	23,843	0.00%	Radian Group, Inc.	1,771	55,078	0.01%
Pentair plc	1,523	116,768	0.02%	Ralph Lauren Corp. Class A	419	73,350	0.01%
Penumbra, Inc.	340	61,190	0.01%	Rambus, Inc.	1,155	67,868	0.01%
PepsiCo, Inc.	14,130	2,330,461	0.33%	Rapid7, Inc.	508	21,961	0.00%
Perficient, Inc.	242	18,099	0.00%	Raymond James Financial, Inc.	2,052	253,648	0.04%
Perrigo Co. plc	1,195	30,688	0.00%	Rayonier, Inc. REIT	1,275	37,090	0.01%
Pfizer, Inc.	59,132	1,654,513	0.24%	Realty Income Corp. REIT	8,927	471,524	0.07%
Phillips Edison & Co., Inc. REIT	1,423	46,546	0.01%	Recursion Pharmaceuticals, Inc. Class A	3,598	26,985	0.00%
Phinia, Inc.	348	13,697	0.00%	Redwood Trust, Inc. REIT	1,119	7,262	0.00%
Phreesia, Inc.	556	11,787	0.00%	Regency Centers Corp. REIT	2,145	133,419	0.02%
Piedmont Office Realty Trust, Inc. REIT Class A	837	6,068	0.00%	Regeneron Pharmaceuticals, Inc.	1,082	1,137,214	0.16%
Pinnacle Financial Partners, Inc.	708	56,668	0.01%	REGENXBIO, Inc.	123	1,439	0.00%
Pinterest, Inc. Class A	6,138	270,502	0.04%	Regions Financial Corp.	9,768	195,751	0.03%
Piper Sandler Cos	135	31,073	0.00%	Reinsurance Group of America, Inc.	684	140,405	0.02%
Planet Fitness, Inc. Class A	766	56,370	0.01%	Relay Therapeutics, Inc.	326	2,126	0.00%
Plug Power, Inc.	4,340	10,112	0.00%	Reliance, Inc.	564	161,078	0.02%
PNC Financial Services Group, Inc.	4,040	628,139	0.09%	Remitly Global, Inc.	1,179	14,289	0.00%
Pool Corp.	373	114,634	0.02%	RenaissanceRe Holdings Ltd.	504	112,649	0.02%
Popular, Inc.	684	60,486	0.01%	Renasant Corp.	576	17,591	0.00%
Post Holdings, Inc.	581	60,517	0.01%	Repligen Corp.	576	72,611	0.01%
PotlatchDeltic Corp. REIT	576	22,689	0.00%	Republic Bancorp, Inc. Class A	186	9,971	0.00%
Power Integrations, Inc.	634	44,500	0.01%	Republic Services, Inc. Class A	1,964	381,684	0.06%
PowerSchool Holdings, Inc. Class A	644	14,419	0.00%	Resideo Technologies, Inc.	1,640	32,078	0.01%
PRA Group, Inc.	328	6,448	0.00%	ResMed, Inc.	1,539	294,595	0.04%
Premier, Inc. Class A	1,118	20,873	0.00%	Retail Opportunity Investments Corp. REIT	639	7,943	0.00%
Prestige Consumer Healthcare, Inc.	578	39,795	0.01%	REVOLUTION Medicines, Inc.	1,555	60,350	0.01%
PriceSmart, Inc.	503	40,844	0.01%	Revvity, Inc.	1,338	140,303	0.02%
Primerica, Inc.	345	81,620	0.01%	Rexford Industrial Realty, Inc. REIT	2,323	103,583	0.02%
Primoris Services Corp.	378	18,858	0.00%	Reynolds Consumer Products, Inc.	344	9,625	0.00%
Principal Financial Group, Inc.	2,642	207,265	0.03%	RH	151	36,910	0.01%
Privia Health Group, Inc.	1,361	23,654	0.00%	RingCentral, Inc. Class A	664	18,725	0.00%
Procore Technologies, Inc.	1,354	89,784	0.01%	Riot Platforms, Inc.	2,562	23,417	0.00%
Procter & Gamble Co.	24,139	3,981,004	0.57%	Rithm Capital Corp. REIT	3,889	42,429	0.01%
PROG Holdings, Inc.	213	7,387	0.00%	Rivian Automotive, Inc. Class A	8,224	110,366	0.02%
Progress Software Corp.	838	45,470	0.01%	RLI Corp.	380	53,462	0.01%
Progressive Corp.	6,017	1,249,791	0.18%	RLJ Lodging Trust REIT	4,538	43,701	0.01%
Progyny, Inc.	641	18,339	0.00%	Robert Half, Inc.	1,190	76,136	0.01%
Prologis, Inc. REIT	9,463	1,062,790	0.15%	Robinhood Markets, Inc. Class A	6,716	152,520	0.02%
PROS Holdings, Inc.	441	12,635	0.00%	ROBLOX Corp. Class A	5,060	188,283	0.03%
Prosperity Bancshares, Inc.	851	52,030	0.01%	Rocket Lab USA, Inc.	3,655	17,544	0.00%
Prothena Corp. plc	417	8,607	0.00%	Rocket Pharmaceuticals, Inc.	754	16,234	0.00%

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Rockwell Automation, Inc.	1,264	347,954	0.05%	Silicon Laboratories, Inc.	293	32,415	0.01%
Rogers Corp.	235	28,343	0.00%	Simmons First National Corp. Class A	1,689	29,693	0.00%
Roivant Sciences Ltd.	3,102	32,788	0.01%	Simon Property Group, Inc. REIT	3,302	501,244	0.07%
Roku, Inc. Class A	1,144	68,560	0.01%	Simply Good Foods Co.	989	35,733	0.01%
Rollins, Inc.	2,976	145,199	0.02%	Simpson Manufacturing Co., Inc.	468	78,872	0.01%
Ross Stores, Inc.	3,466	503,679	0.07%	Sirius XM Holdings, Inc.	1,933	5,470	0.00%
Royal Caribbean Cruises Ltd.	2,531	403,517	0.06%	SiriusPoint Ltd.	1,088	13,274	0.00%
Royal Gold, Inc.	697	87,237	0.01%	SITE Centers Corp. REIT	3,575	51,837	0.01%
Royalty Pharma plc Class A	4,413	116,371	0.02%	SiteOne Landscape Supply, Inc.	393	47,714	0.01%
RPM International, Inc.	1,231	132,554	0.02%	SiTime Corp.	302	37,563	0.01%
Rush Enterprises, Inc. Class A	514	21,521	0.00%	Six Flags Entertainment Corp.	515	17,067	0.00%
RXO, Inc.	1,530	40,010	0.01%	SJW Group	473	25,646	0.00%
Ryan Specialty Holdings, Inc. Class A	1,019	59,010	0.01%	Skechers USA, Inc. Class A	1,272	87,921	0.01%
Ryder System, Inc.	388	48,065	0.01%	Skyline Champion Corp.	464	31,436	0.00%
Ryman Hospitality Properties, Inc. REIT	533	53,225	0.01%	Skyworks Solutions, Inc.	1,575	167,863	0.02%
S&P Global, Inc.	3,211	1,432,106	0.21%	SL Green Realty Corp. REIT	534	30,246	0.00%
S&T Bancorp, Inc.	364	12,154	0.00%	SLM Corp.	2,209	45,925	0.01%
Sabra Health Care, Inc. REIT	1,574	24,240	0.00%	Smartsheet, Inc. Class A	1,170	51,574	0.01%
Sabre Corp.	3,292	8,790	0.00%	Snap-on, Inc.	542	141,673	0.02%
Safehold, Inc. REIT	858	16,551	0.00%	Snowflake, Inc. Class A	3,191	431,072	0.06%
Safety Insurance Group, Inc.	100	7,503	0.00%	SoFi Technologies, Inc.	13,233	87,470	0.01%
Sage Therapeutics, Inc.	493	5,354	0.00%	SolarEdge Technologies, Inc.	495	12,504	0.00%
Saia, Inc.	253	119,995	0.02%	SolarWinds Corp.	71	856	0.00%
Salesforce, Inc.	9,762	2,509,810	0.36%	Solventum Corp.	1,553	82,123	0.01%
Sally Beauty Holdings, Inc.	706	7,575	0.00%	Sonoco Products Co.	1,179	59,799	0.01%
Sana Biotechnology, Inc.	1,434	7,830	0.00%	Sonos, Inc.	843	12,443	0.00%
Sandy Spring Bancorp, Inc.	258	6,285	0.00%	Sotera Health Co.	623	7,395	0.00%
Sarepta Therapeutics, Inc.	997	157,526	0.02%	SouthState Corp.	1,133	86,584	0.01%
Saul Centers, Inc. REIT	208	7,648	0.00%	Southwest Airlines Co.	2,324	66,490	0.01%
SBA Communications Corp. REIT Class A	1,216	238,701	0.03%	Spectrum Brands Holdings, Inc.	411	35,317	0.01%
ScanSource, Inc.	32	1,418	0.00%	Sphere Entertainment Co.	155	5,434	0.00%
Schneider National, Inc. Class B	277	6,692	0.00%	Spirit Airlines, Inc.	249	911	0.00%
Scholastic Corp.	265	9,400	0.00%	Spotify Technology SA	1,541	483,550	0.07%
Schrodinger, Inc.	471	9,109	0.00%	SpringWorks Therapeutics, Inc.	716	26,972	0.00%
Scilex Holding Co.	130	226	0.00%	Sprout Social, Inc. Class A	569	20,302	0.00%
Scorpio Tankers, Inc.	521	42,352	0.01%	Sprouts Farmers Market, Inc.	1,083	90,604	0.01%
Scotts Miracle-Gro Co.	312	20,299	0.00%	SPS Commerce, Inc.	417	78,463	0.01%
Seacoast Banking Corp. of Florida	1,099	25,980	0.00%	SPX Technologies, Inc.	354	50,318	0.01%
Seagate Technology Holdings plc	2,053	212,013	0.03%	Squarespace, Inc. Class A	507	22,120	0.00%
Sealed Air Corp.	1,371	47,697	0.01%	SS&C Technologies Holdings, Inc.	2,188	137,122	0.02%
SEI Investments Co.	791	51,170	0.01%	St Joe Co.	174	9,518	0.00%
Select Medical Holdings Corp.	1,282	44,947	0.01%	STAAR Surgical Co.	332	15,807	0.00%
Selective Insurance Group, Inc.	534	50,105	0.01%	STAG Industrial, Inc. REIT	1,523	54,919	0.01%
Semtech Corp.	745	22,261	0.00%	Stanley Black & Decker, Inc.	1,496	119,515	0.02%
Sensata Technologies Holding plc	1,799	67,265	0.01%	Star Bulk Carriers Corp.	1,634	39,837	0.01%
Sensient Technologies Corp.	489	36,279	0.01%	Starbucks Corp.	11,831	921,043	0.13%
SentinelOne, Inc. Class A	2,314	48,710	0.01%	Starwood Property Trust, Inc. REIT	2,746	52,009	0.01%
Service Corp. International	1,496	106,410	0.02%	State Street Corp.	3,098	229,252	0.03%
Service Properties Trust REIT	1,092	5,613	0.00%	Steel Dynamics, Inc.	1,520	196,840	0.03%
ServiceNow, Inc.	2,152	1,692,914	0.24%	Steelcase, Inc. Class A	177	2,294	0.00%
ServisFirst Bancshares, Inc.	410	25,908	0.00%	Stegan Co.	273	22,921	0.00%
SFL Corp., Ltd.	935	12,978	0.00%	Stericycle, Inc.	854	49,643	0.01%
SharkNinja, Inc.	770	57,866	0.01%	STERIS plc	1,042	228,761	0.03%
Shenandoah Telecommunications Co.	402	6,565	0.00%	Steven Madden Ltd.	848	35,870	0.01%
Sherwin-Williams Co.	2,405	717,724	0.10%	Stifel Financial Corp.	852	71,696	0.01%
Shift4 Payments, Inc. Class A	517	37,922	0.01%	Stock Yards Bancorp, Inc.	234	11,623	0.00%
Shoals Technologies Group, Inc. Class A	1,931	12,049	0.00%	StoneCo Ltd. Class A	2,300	27,577	0.00%
Shutterstock, Inc.	349	13,506	0.00%	Stratasys Ltd.	152	1,275	0.00%
Sigma Lithium Corp.	620	7,459	0.00%	Strategic Education, Inc.	152	16,820	0.00%
Signet Jewelers Ltd.	364	32,607	0.01%	Stryker Corp.	3,742	1,273,215	0.18%
Silgan Holdings, Inc.	899	38,055	0.01%	Summit Materials, Inc. Class A	1,069	39,136	0.01%
				Sun Communities, Inc. REIT	1,357	163,301	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sunnova Energy International, Inc.	646	3,605	0.00%	Trex Co., Inc.	1,257	93,169	0.01%
SunPower Corp. Class A	489	1,447	0.00%	Tri Pointe Homes, Inc.	1,086	40,453	0.01%
Sunrun, Inc.	3,509	41,617	0.01%	TriMas Corp.	259	6,620	0.00%
Sunstone Hotel Investors, Inc. REIT	1,479	15,470	0.00%	Trimble, Inc.	2,413	134,935	0.02%
Super Micro Computer, Inc.	508	416,230	0.06%	TriNet Group, Inc.	370	37,000	0.01%
Supernus Pharmaceuticals, Inc.	204	5,457	0.00%	Trinity Industries, Inc.	1,182	35,365	0.01%
Surgery Partners, Inc.	737	17,533	0.00%	TripAdvisor, Inc.	1,271	22,637	0.00%
Sylvamo Corp.	413	28,332	0.00%	Triumph Financial, Inc.	135	11,036	0.00%
Synaptics, Inc.	366	32,281	0.01%	Tronox Holdings plc	1,348	21,150	0.00%
Synchrony Financial	4,429	209,005	0.03%	Truist Financial Corp.	13,597	528,243	0.08%
Synopsys, Inc.	1,580	940,195	0.14%	Trupanion, Inc.	306	8,996	0.00%
Synovus Financial Corp.	1,454	58,436	0.01%	Trustmark Corp.	1,465	44,009	0.01%
Sysco Corp.	5,200	371,228	0.05%	TTEC Holdings, Inc.	159	935	0.00%
T Rowe Price Group, Inc.	2,383	274,784	0.04%	Twilio, Inc. Class A	1,704	96,804	0.01%
Take-Two Interactive Software, Inc.	1,708	265,577	0.04%	Twist Bioscience Corp.	473	23,309	0.00%
Tandem Diabetes Care, Inc.	579	23,328	0.00%	Two Harbors Investment Corp. REIT	763	10,079	0.00%
Tanger, Inc. REIT	1,404	38,062	0.01%	Tyler Technologies, Inc.	452	227,257	0.03%
Tapestry, Inc.	2,557	109,414	0.02%	Tyson Foods, Inc. Class A	2,699	154,221	0.02%
Target Corp.	4,816	712,961	0.10%	Uber Technologies, Inc.	20,974	1,524,390	0.22%
Taylor Morrison Home Corp. Class A	1,644	91,143	0.01%	Ubiquiti, Inc.	36	5,244	0.00%
TD SYNEX Corp.	912	105,245	0.02%	UDR, Inc. REIT	3,479	143,161	0.02%
TechTarget, Inc.	158	4,925	0.00%	UFP Industries, Inc.	804	90,048	0.01%
TEGNA, Inc.	3,111	43,367	0.01%	U-Haul Holding Co.	325	20,062	0.00%
Teladoc Health, Inc.	1,098	10,738	0.00%	U-Haul Holding Co. (XNYS)	691	41,474	0.01%
Teleflex, Inc.	485	102,010	0.02%	UiPath, Inc. Class A	3,694	46,840	0.01%
Telephone & Data Systems, Inc.	706	14,635	0.00%	Ulta Beauty, Inc.	477	184,060	0.03%
Tempur Sealy International, Inc.	1,524	72,146	0.01%	Ultragenyx Pharmaceutical, Inc.	834	34,277	0.01%
Tenable Holdings, Inc.	1,104	48,112	0.01%	UMB Financial Corp.	362	30,198	0.00%
Tenet Healthcare Corp.	1,024	136,223	0.02%	Under Armour, Inc. Class A	3,727	24,859	0.00%
Tennant Co.	373	36,718	0.01%	Under Armour, Inc. Class C	2,089	13,641	0.00%
Teradata Corp.	808	27,924	0.00%	UniFirst Corp.	121	20,755	0.00%
Teradyne, Inc.	1,716	254,466	0.04%	Union Pacific Corp.	6,282	1,421,365	0.20%
Terex Corp.	502	27,530	0.00%	United Airlines Holdings, Inc.	777	37,809	0.01%
Terreno Realty Corp. REIT	1,409	83,385	0.01%	United Bankshares, Inc.	1,250	40,550	0.01%
Tesla, Inc.	28,872	5,713,191	0.82%	United Community Banks, Inc.	897	22,838	0.00%
Texas Capital Bancshares, Inc.	425	25,984	0.00%	United Natural Foods, Inc.	550	7,205	0.00%
Texas Instruments, Inc.	9,330	1,814,965	0.26%	United Parcel Service, Inc. Class B	7,524	1,029,659	0.15%
TFS Financial Corp.	48	606	0.00%	United Parks & Resorts, Inc.	289	15,696	0.00%
TG Therapeutics, Inc.	1,085	19,302	0.00%	United States Steel Corp.	2,107	79,645	0.01%
Thermo Fisher Scientific, Inc.	3,935	2,176,055	0.31%	United Therapeutics Corp.	452	143,985	0.02%
Thor Industries, Inc.	520	48,594	0.01%	UnitedHealth Group, Inc.	9,518	4,847,137	0.70%
Thoughtworks Holding, Inc.	277	787	0.00%	Uniti Group, Inc. REIT	1,858	5,425	0.00%
TJX Cos, Inc.	11,681	1,286,078	0.18%	Unity Software, Inc.	2,746	44,650	0.01%
TKO Group Holdings, Inc. Class A	888	95,895	0.01%	Universal Display Corp.	478	100,499	0.01%
T-Mobile US, Inc.	4,998	880,548	0.13%	Universal Health Services, Inc. Class B	687	127,047	0.02%
Toast, Inc. Class A	5,256	135,447	0.02%	Unum Group	1,825	93,276	0.01%
Toll Brothers, Inc.	1,160	133,609	0.02%	Upbound Group, Inc.	499	15,319	0.00%
TopBuild Corp.	304	117,122	0.02%	Upstart Holdings, Inc.	535	12,621	0.00%
Topgolf Callaway Brands Corp.	1,753	26,821	0.00%	Upwork, Inc.	712	7,654	0.00%
Toro Co.	1,070	100,056	0.01%	Urban Edge Properties REIT	643	11,876	0.00%
Towne Bank	1,386	37,796	0.01%	Urban Outfitters, Inc.	465	19,088	0.00%
TPG, Inc. Class A	1,002	41,533	0.01%	US Bancorp	16,379	650,246	0.09%
Tractor Supply Co.	1,077	290,790	0.04%	US Foods Holding Corp.	2,192	116,132	0.02%
Trade Desk, Inc. Class A	4,637	452,896	0.07%	USANA Health Sciences, Inc.	26	1,176	0.00%
Tradeweb Markets, Inc. Class A	1,064	112,784	0.02%	Vail Resorts, Inc.	367	66,108	0.01%
Trane Technologies plc	2,348	772,328	0.11%	Valley National Bancorp	4,580	31,968	0.01%
TransMedics Group, Inc.	328	49,403	0.01%	Valmont Industries, Inc.	178	48,852	0.01%
TransUnion	1,937	143,648	0.02%	Valvoline, Inc.	1,748	75,514	0.01%
Travel + Leisure Co.	782	35,174	0.01%	Varex Imaging Corp.	355	5,229	0.00%
Travelers Cos, Inc.	2,374	482,729	0.07%	Varonis Systems, Inc. Class B	1,082	51,904	0.01%
TreeHouse Foods, Inc.	298	10,919	0.00%	Vaxcyte, Inc.	1,066	80,494	0.01%
				Veeva Systems, Inc. Class A	1,649	301,783	0.04%
				Ventas, Inc. REIT	4,512	231,285	0.03%
				Veracyte, Inc.	1,073	23,252	0.00%
				Veralto Corp.	2,663	254,237	0.04%
				Verint Systems, Inc.	894	28,787	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Veris Residential, Inc. REIT	1,121	16,815	0.00%	WEX, Inc.	425	75,284	0.01%
VeriSign, Inc.	931	165,532	0.02%	Whirlpool Corp.	490	50,078	0.01%
Verisk Analytics, Inc. Class A	1,491	401,899	0.06%	White Mountains Insurance Group Ltd.	24	43,619	0.01%
Verizon Communications, Inc.	43,692	1,801,858	0.26%	Williams-Sonoma, Inc.	622	175,634	0.03%
Verra Mobility Corp. Class A	2,439	66,341	0.01%	Willis Towers Watson plc	1,062	278,393	0.04%
Vertex Pharmaceuticals, Inc.	2,688	1,259,919	0.18%	WillScot Mobile Mini Holdings Corp.	2,077	78,178	0.01%
Vertiv Holdings Co. Class A	3,680	318,578	0.05%	Wingstop, Inc.	288	121,726	0.02%
Vestis Corp.	1,014	12,401	0.00%	Winnebago Industries, Inc.	127	6,883	0.00%
VF Corp.	4,045	54,607	0.01%	Wintrust Financial Corp.	621	61,206	0.01%
Viatis, Inc.	11,629	123,616	0.02%	WisdomTree, Inc.	2,170	21,505	0.00%
Viavi Solutions, Inc.	2,139	14,695	0.00%	Wix.com Ltd.	532	84,625	0.01%
Victoria's Secret & Co.	733	12,952	0.00%	WK Kellogg Co.	550	9,053	0.00%
Vir Biotechnology, Inc.	444	3,952	0.00%	Wolfspeed, Inc.	1,214	27,631	0.00%
Virgin Galactic Holdings, Inc.	97	818	0.00%	Workday, Inc. Class A	2,224	497,197	0.07%
Virtu Financial, Inc. Class A	566	12,707	0.00%	Workiva, Inc. Class A	453	33,064	0.01%
Virtus Investment Partners, Inc.	47	10,615	0.00%	Worthington Steel, Inc.	571	19,049	0.00%
Visa, Inc. Class A	16,161	4,241,778	0.61%	WP Carey, Inc. REIT	2,170	119,458	0.02%
Vishay Intertechnology, Inc.	1,510	33,673	0.01%	WR Berkley Corp.	2,128	167,218	0.02%
Visteon Corp.	234	24,968	0.00%	WSFS Financial Corp.	811	38,117	0.01%
Vontier Corp.	1,555	59,401	0.01%	Wyndham Hotels & Resorts, Inc.	1,023	75,702	0.01%
Vornado Realty Trust REIT	1,523	40,040	0.01%	Xencor, Inc.	378	7,156	0.00%
Voya Financial, Inc.	916	65,173	0.01%	Xenia Hotels & Resorts, Inc. REIT	694	9,945	0.00%
Vulcan Materials Co.	1,381	343,427	0.05%	Xenon Pharmaceuticals, Inc.	914	35,637	0.01%
WaFd, Inc.	510	14,576	0.00%	Xerox Holdings Corp.	727	8,448	0.00%
Walgreens Boots Alliance, Inc.	7,351	88,910	0.01%	XP, Inc. Class A	5,193	91,345	0.01%
Walker & Dunlop, Inc.	609	59,804	0.01%	XPO, Inc.	1,083	114,960	0.02%
Walt Disney Co.	19,127	1,899,120	0.27%	Yelp, Inc. Class A	830	30,668	0.00%
Warner Bros Discovery, Inc.	28,466	211,787	0.03%	YETI Holdings, Inc.	717	27,354	0.00%
Waste Management, Inc.	3,990	851,227	0.12%	Yum! Brands, Inc.	2,886	382,280	0.06%
Waters Corp.	654	189,738	0.03%	Zebra Technologies Corp. Class A	498	153,847	0.02%
Watsco, Inc.	397	183,906	0.03%	Zentaris Pharmaceuticals, Inc.	284	1,162	0.00%
Watts Water Technologies, Inc. Class A	295	54,094	0.01%	Ziff Davis, Inc.	518	28,516	0.00%
Wayfair, Inc. Class A	798	42,079	0.01%	Zillow Group, Inc. Class A	1,120	50,445	0.01%
WD-40 Co.	98	21,525	0.00%	Zillow Group, Inc. Class C	1,458	67,637	0.01%
Webster Financial Corp.	1,658	72,272	0.01%	ZIM Integrated Shipping Services Ltd.	638	14,144	0.00%
Weis Markets, Inc.	93	5,838	0.00%	Zimmer Biomet Holdings, Inc.	2,111	229,107	0.03%
Welltower, Inc. REIT	6,024	628,002	0.09%	Zions Bancorp NA	1,275	55,297	0.01%
Wendy's Co.	2,167	36,752	0.01%	Zoetis, Inc. Class A	4,684	812,018	0.12%
Werner Enterprises, Inc.	895	32,068	0.01%	Zoom Video Communications, Inc. Class A	2,693	159,399	0.02%
WesBanco, Inc.	626	17,472	0.00%	ZoomInfo Technologies, Inc. Class A	3,198	40,838	0.01%
WESCO International, Inc.	392	62,140	0.01%	Zscaler, Inc.	1,035	198,917	0.03%
West Pharmaceutical Services, Inc.	794	261,536	0.04%	Zurn Elkay Water Solutions Corp.	1,609	47,305	0.01%
Westamerica Bancorp	155	7,522	0.00%			452,402,164	64.88%
Western Alliance Bancorp	1,098	68,976	0.01%	<b>Total Equities</b>		<b>690,607,740</b>	<b>99.03%</b>
Western Digital Corp.	3,366	255,042	0.04%	<b>Total Transferable Securities</b>		<b>690,607,740</b>	<b>99.03%</b>
Western Union Co.	3,182	38,884	0.01%				
Westinghouse Air Brake Technologies Corp.	1,725	272,636	0.04%				
Westlake Corp.	484	70,093	0.01%				
Westrock Co.	2,690	135,199	0.02%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: 0.02%)</b>				
<b>Futures (0.00%) (30 June 2023: 0.02%)</b>				
Mini TOPIX Index September 2024	22	¥59,873,099	12,171	0.00%
Russell 2000 Micro E-mini September 2024	32	\$326,403	3,997	0.00%
MSCI Emerging Markets Index September 2024	14	\$768,968	(7,228)	(0.00%)
Euro Stoxx 600 Index September 2024	31	€807,465	(11,205)	(0.00%)
S&P 500 Micro E-mini September 2024	161	\$4,459,219	(14,412)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(16,677)</b>	<b>(0.00%)</b>

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

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
USD	416,536	JPY	(65,688,000)	JPMorgan Chase Bank	18/9/2024	3,192	0.00%
USD	89,844	JPY	(13,902,500)	BNP Paribas	18/9/2024	2,362	0.00%
USD	196,064	EUR	(181,230)	UBS AG	18/9/2024	1,085	0.00%
USD	76,386	SEK	(797,265)	JPMorgan Chase Bank	18/9/2024	794	0.00%
USD	52,737	GBP	(41,394)	State Street Bank & Trust Co.	18/9/2024	380	0.00%
USD	39,790	CHF	(35,277)	Royal Bank of Canada	18/9/2024	154	0.00%
EUR	77,985	USD	(83,931)	BNP Paribas	18/9/2024	(29)	(0.00%)
USD	168,649	HKD	(1,314,324)	Bank of America	19/9/2024	(71)	(0.00%)
EUR	51,480	USD	(55,522)	UBS AG	18/9/2024	(137)	(0.00%)
USD	24,489	MXN	(457,089)	Toronto-Dominion Bank	18/9/2024	(201)	(0.00%)
EUR	518,600	USD	(558,313)	BNP Paribas	18/9/2024	(369)	(0.00%)
JPY	5,387,000	USD	(34,572)	UBS AG	18/9/2024	(674)	(0.00%)
USD	70,388	AUD	(106,262)	State Street Bank & Trust Co.	18/9/2024	(723)	(0.00%)
USD	974,438	EUR	(907,025)	State Street Bank & Trust Co.	18/9/2024	(1,400)	(0.00%)
JPY	10,996,000	USD	(70,617)	BNP Paribas	18/9/2024	(1,424)	(0.00%)
EUR	494,502	USD	(534,380)	State Street Bank & Trust Co.	18/9/2024	(2,362)	(0.00%)
JPY	16,693,285	USD	(107,920)	Toronto-Dominion Bank	18/9/2024	(2,877)	(0.00%)
JPY	38,199,000	USD	(243,794)	BNP Paribas	18/9/2024	(3,425)	(0.00%)
EUR	261,100	USD	(284,504)	State Street Bank & Trust Co.	18/9/2024	(3,595)	(0.00%)
JPY	16,683,000	USD	(108,647)	State Street Bank & Trust Co.	18/9/2024	(3,669)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(12,989)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>690,578,074</b>	<b>99.03%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>6,759,581</b>	<b>0.97%</b>
<b>Net Assets</b>						<b>697,337,655</b>	<b>100.00%</b>

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	687,051,421	98.44%
(b) Transferable securities dealt in on another regulated market	3,510,752	0.50%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	45,567	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	16,168	0.00%
(e) Total OTC Financial Derivative Instruments	7,967	0.00%
(f) Other Assets	7,341,453	1.05%
<b>Total Assets</b>	<b>697,973,328</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	690,607,740	451,588,659
Financial Derivative Instruments	3,17	24,135	117,162
Cash	3	6,144,163	2,921,765
Receivables:			
Interest and Dividends		734,469	613,784
Investments Sold		152,569	6,013
Margin Cash Due from Broker	3	310,252	163,859
Other Receivables		—	379
<b>Total Current Assets</b>		<b>697,973,328</b>	<b>455,411,621</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	53,801	43,919
Bank Overdraft		14	87
Unrealised Depreciation on Spot Currency Contracts		—	300
Payables and Other Liabilities:			
Investments Purchased		46,812	2,946
Management Fees Payable	12	125,763	88,019
Deferred Capital Gains Tax	5	409,283	68,125
<b>Total Current Liabilities</b>		<b>635,673</b>	<b>203,396</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>697,337,655</b>	<b>455,208,225</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$390,057,267	\$218,216,908	\$142,172,217
Number of Shares Outstanding	64,151,624	42,904,258	32,407,426
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$6.08</b>	<b>\$5.09</b>	<b>\$4.39</b>
<b>USD Distributing</b>			
Net Assets	\$307,280,388	\$236,991,317	\$184,246,699
Number of Shares Outstanding	53,113,084	48,278,944	42,818,226
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$5.79</b>	<b>\$4.91</b>	<b>\$4.30</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		384,426	176,666
Dividend Income		10,619,366	7,915,208
Securities Lending Income		53,009	45,540
Other Income		—	291
Net Gain on Financial Instruments		96,403,544	53,391,413
<b>Total Investment Income</b>		<b>107,460,345</b>	<b>61,529,118</b>
<b>Expenses</b>			
Management Fees	12	1,318,084	896,559
Transaction Fees and Commissions		82,977	55,194
Other Expenses		1,149	—
<b>Total Expenses</b>		<b>1,402,210</b>	<b>951,753</b>
<b>Finance Costs</b>			
Interest Expense		790	980
Distributions	6	3,917,158	3,429,838
<b>Total Finance Costs</b>		<b>3,917,948</b>	<b>3,430,818</b>
<b>Net Investment Income After Finance Costs</b>		<b>102,140,187</b>	<b>57,146,547</b>
Taxation	5	(1,720,422)	(1,078,686)
<b>Net Increase in Net Assets</b>		<b>100,419,765</b>	<b>56,067,861</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	100,419,765	56,067,861
<b>Capital Transactions</b>		
Subscriptions	188,906,583	109,687,197
Redemptions	(47,196,918)	(36,965,749)
Total Capital Transactions	141,709,665	72,721,448
<b>Total Increase for the Year</b>	<b>242,129,430</b>	<b>128,789,309</b>
<b>Net Assets</b>		
Beginning of Year	455,208,225	326,418,916
<b>End of Year</b>	<b>697,337,655</b>	<b>455,208,225</b>

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

# Vanguard ESG North America All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period up 18.81%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed, thanks in part to strong returns from tech stocks. Outside the US, emerging markets fared a little better than Europe and Asia-Pacific.
- In this environment, the ETF's benchmark index returned 23.75% for the 12 months ended 30 June, largely because of the performance of US stocks, which made up more than 95% of the index.
- Among industry sectors, 10 of 11 posted positive results. Technology – which had the largest weighting and best returns in the index – contributed most, followed by financial and consumer discretionary stocks.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE North America All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	23.87%	14.14%
Benchmark	23.75	14.00
Tracking Difference*	0.12	
USD Distributing	23.87%	14.14%
Benchmark	23.75	14.00
Tracking Difference*	0.12	

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

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

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

<sup>1</sup> Since-inception returns: 16 August 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	15,279	6,104,924	Apple, Inc.	7,830	1,481,252
Apple, Inc.	29,636	5,533,913	Microsoft Corp.	3,690	1,353,640
NVIDIA Corp.	6,497	3,923,382	NVIDIA Corp.	1,377	644,084
Amazon.com, Inc.	19,447	3,249,661	Amazon.com, Inc.	4,324	636,052
Meta Platforms, Inc. Class A	4,541	1,952,635	Alphabet, Inc. Class A	3,190	443,941
Alphabet, Inc. Class A	12,205	1,863,306	Meta Platforms, Inc. Class A	1,170	434,741
Alphabet, Inc. Class C	10,155	1,566,951	Alphabet, Inc. Class C	2,972	421,779
Eli Lilly & Co.	1,742	1,240,851	Tesla, Inc.	1,325	303,840
Broadcom, Inc.	958	1,216,330	UnitedHealth Group, Inc.	496	251,689
Tesla, Inc.	5,706	1,131,196	JPMorgan Chase & Co.	1,550	250,977
JPMorgan Chase & Co.	5,892	1,072,775	Eli Lilly & Co.	405	239,558
UnitedHealth Group, Inc.	1,908	963,120	Visa, Inc. Class A	913	235,253
Visa, Inc. Class A	3,271	879,256	Broadcom, Inc.	207	208,485
Procter & Gamble Co.	4,825	764,754	Mastercard, Inc. Class A	441	186,526
Mastercard, Inc. Class A	1,701	754,018	Home Depot, Inc.	550	185,612
Home Depot, Inc.	2,050	704,978	Procter & Gamble Co.	1,130	172,183
Costco Wholesale Corp.	908	652,998	Merck & Co., Inc.	1,265	142,573
Merck & Co., Inc.	5,210	637,719	Adobe, Inc.	243	136,932
AbbVie, Inc.	3,632	597,621	Costco Wholesale Corp.	215	133,208
Advanced Micro Devices, Inc.	3,296	520,305	AbbVie, Inc.	853	131,610

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.41% (30 June 2023: 99.10%)</b>							
<b>Equities 99.41% (30 June 2023: 99.10%)</b>							
<b>Basic Materials 1.86% (30 June 2023: 2.17%)</b>							
Agnico Eagle Mines Ltd.	1,901	124,311	0.07%	Royal Gold, Inc.	249	31,165	0.02%
Air Products & Chemicals, Inc.	847	218,568	0.13%	Russel Metals, Inc.	225	6,128	0.00%
Alamos Gold, Inc. Class A	1,513	23,729	0.01%	Scotts Miracle-Gro Co.	165	10,735	0.01%
Albemarle Corp.	448	42,793	0.03%	Sensient Technologies Corp.	163	12,093	0.01%
Ashland, Inc.	192	18,142	0.01%	Sigma Lithium Corp.	201	2,418	0.00%
Avery Dennison Corp.	306	66,907	0.04%	SSR Mining, Inc.	793	3,582	0.00%
Avient Corp.	334	14,579	0.01%	Steel Dynamics, Inc.	564	73,038	0.04%
B2Gold Corp.	5,032	13,496	0.01%	Stelco Holdings, Inc.	181	4,917	0.00%
Balchem Corp.	122	18,782	0.01%	Stella-Jones, Inc.	218	14,222	0.01%
Boise Cascade Co.	152	18,121	0.01%	Stepan Co.	80	6,717	0.00%
Cabot Corp.	207	19,021	0.01%	Sylvamo Corp.	132	9,055	0.01%
Canfor Corp.	214	2,269	0.00%	Torex Gold Resources, Inc.	319	4,942	0.00%
Capstone Copper Corp.	1,867	13,235	0.01%	Tronox Holdings plc	432	6,778	0.00%
Cascades, Inc.	304	2,006	0.00%	UFP Industries, Inc.	227	25,424	0.01%
Centerra Gold, Inc.	812	5,459	0.00%	United States Steel Corp.	841	31,790	0.02%
Century Aluminum Co.	205	3,434	0.00%	Valvoline, Inc.	497	21,470	0.01%
CF Industries Holdings, Inc.	711	52,699	0.03%	West Fraser Timber Co., Ltd.	289	22,191	0.01%
Coeur Mining, Inc.	1,504	8,453	0.01%	Westlake Corp.	129	18,682	0.01%
Compass Minerals International, Inc.	130	1,343	0.00%	Wheaton Precious Metals Corp.	1,727	90,531	0.05%
Constellium SE Class A	476	8,973	0.01%	Worthington Steel, Inc.	114	3,803	0.00%
Eldorado Gold Corp.	772	11,402	0.01%			<b>3,227,460</b>	<b>1.86%</b>
Element Solutions, Inc.	852	23,106	0.01%	<b>Consumer Discretionary 14.88% (30 June 2023: 15.77%)</b>			
Equinox Gold Corp.	1,362	7,107	0.00%	Abercrombie & Fitch Co. Class A	189	33,612	0.02%
Fastenal Co.	2,182	137,117	0.08%	Acushnet Holdings Corp.	112	7,110	0.00%
First Majestic Silver Corp.	1,054	6,239	0.00%	Adient plc	338	8,352	0.01%
First Quantum Minerals Ltd.	2,586	33,961	0.02%	Adtalem Global Education, Inc.	145	9,890	0.01%
FMC Corp.	475	27,336	0.02%	Advance Auto Parts, Inc.	230	14,566	0.01%
Franco-Nevada Corp.	730	86,532	0.05%	Air Canada	660	8,634	0.01%
Hecla Mining Co.	2,257	10,947	0.01%	Airbnb, Inc. Class A	1,667	252,767	0.15%
Hudbay Minerals, Inc.	1,497	13,544	0.01%	Alaska Air Group, Inc.	119	4,808	0.00%
Huntsman Corp.	629	14,322	0.01%	Alliegiant Travel Co.	24	1,205	0.00%
IAMGOLD Corp.	2,049	7,696	0.00%	Amazon.com, Inc.	35,429	6,846,654	3.95%
Ingevity Corp.	135	5,901	0.00%	AMC Entertainment Holdings, Inc. Class A	1,090	5,428	0.00%
Innospec, Inc.	92	11,370	0.01%	American Airlines Group, Inc.	646	7,319	0.00%
International Flavors & Fragrances, Inc.	975	92,830	0.05%	American Axle & Manufacturing Holdings, Inc.	468	3,271	0.00%
International Paper Co.	1,323	57,088	0.03%	American Eagle Outfitters, Inc.	704	14,052	0.01%
Ivanhoe Mines Ltd. Class A	2,371	30,583	0.02%	Aptiv plc	1,035	72,885	0.04%
Kaiser Aluminum Corp.	59	5,186	0.00%	Aramark	1,005	34,190	0.02%
Kinross Gold Corp.	4,655	38,748	0.02%	Aritzia, Inc.	333	9,423	0.01%
Linde plc	1,832	803,900	0.46%	Asbury Automotive Group, Inc.	76	17,318	0.01%
Lithium Americas Argentina Corp.	530	1,689	0.00%	Atlanta Braves Holdings, Inc. Class A	36	1,488	0.00%
Lundin Gold, Inc.	363	5,361	0.00%	Atlanta Braves Holdings, Inc. Class C	194	7,651	0.00%
Lundin Mining Corp.	2,488	27,692	0.02%	Autoliv, Inc.	277	29,636	0.02%
LyondellBasell Industries NV Class A	993	94,990	0.06%	AutoNation, Inc.	98	15,619	0.01%
Methanex Corp.	207	9,992	0.01%	AutoZone, Inc.	66	195,631	0.11%
Minerals Technologies, Inc.	120	9,979	0.01%	Avis Budget Group, Inc.	69	7,212	0.00%
Mosaic Co.	1,222	35,316	0.02%	Bath & Body Works, Inc.	856	33,427	0.02%
MP Materials Corp.	506	6,441	0.00%	Best Buy Co., Inc.	820	69,118	0.04%
NewMarket Corp.	26	13,405	0.01%	Beyond, Inc.	175	2,289	0.00%
Newmont Corp.	4,403	184,354	0.11%	Birkenstock Holding plc	97	5,278	0.00%
Novagold Resources, Inc.	889	3,112	0.00%	BJ's Wholesale Club Holdings, Inc.	499	43,832	0.03%
Nucor Corp.	914	144,485	0.08%	Booking Holdings, Inc.	130	514,995	0.30%
Nutrien Ltd.	1,890	96,202	0.06%	Boot Barn Holdings, Inc.	114	14,698	0.01%
OceanaGold Corp.	2,609	5,987	0.00%	BorgWarner, Inc.	887	28,597	0.02%
Orion SA	214	4,695	0.00%	Boyd Group Services, Inc.	82	15,399	0.01%
Osisko Gold Royalties Ltd.	722	11,249	0.01%				
Quaker Chemical Corp.	55	9,334	0.01%				
Reliance, Inc.	218	62,261	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bright Horizons Family Solutions, Inc.	220	24,218	0.01%	Green Brick Partners, Inc.	121	6,926	0.00%
BRP, Inc.	122	7,815	0.01%	Group 1 Automotive, Inc.	49	14,567	0.01%
Buckle, Inc.	113	4,174	0.00%	Guess?, Inc.	118	2,407	0.00%
Burlington Stores, Inc.	241	57,840	0.03%	H&R Block, Inc.	526	28,525	0.02%
Capri Holdings Ltd.	440	14,555	0.01%	Hanesbrands, Inc.	1,300	6,409	0.00%
CarMax, Inc.	600	44,004	0.03%	Harley-Davidson, Inc.	461	15,462	0.01%
Carnival Corp.	3,795	71,042	0.04%	Hasbro, Inc.	530	31,005	0.02%
Carter's, Inc.	134	8,304	0.01%	Helen of Troy Ltd.	88	8,161	0.01%
Carvana Co. Class A	400	51,488	0.03%	Hertz Global Holdings, Inc.	558	1,970	0.00%
Cavco Industries, Inc.	31	10,731	0.01%	Hilton Grand Vacations, Inc.	281	11,361	0.01%
Central Garden & Pet Co. Class A	191	6,309	0.00%	Hilton Worldwide Holdings, Inc.	936	204,235	0.12%
Century Communities, Inc.	105	8,574	0.01%	HNI Corp.	171	7,698	0.01%
Chegg, Inc.	377	1,191	0.00%	Home Depot, Inc.	3,783	1,302,260	0.75%
Chipotle Mexican Grill, Inc. Class A	5,200	325,780	0.19%	Hyatt Hotels Corp. Class A	165	25,067	0.02%
Choice Hotels International, Inc.	110	13,090	0.01%	IMAX Corp.	183	3,069	0.00%
Cinemark Holdings, Inc.	406	8,778	0.01%	Inter Parfums, Inc.	68	7,890	0.01%
Columbia Sportswear Co.	130	10,280	0.01%	Interpublic Group of Cos, Inc.	1,438	41,831	0.02%
Copart, Inc.	3,325	180,082	0.10%	iRobot Corp.	73	665	0.00%
Costco Wholesale Corp.	1,691	1,437,333	0.83%	Jack in the Box, Inc.	79	4,024	0.00%
Coty, Inc. Class A	1,464	14,669	0.01%	JetBlue Airways Corp.	297	1,809	0.00%
Coupang, Inc. Class A	4,426	92,725	0.05%	John Wiley & Sons, Inc. Class A	138	5,617	0.00%
Coursera, Inc.	502	3,594	0.00%	KB Home	257	18,036	0.01%
Cracker Barrel Old Country Store, Inc.	81	3,415	0.00%	Kohl's Corp.	412	9,472	0.01%
Crocs, Inc.	225	32,836	0.02%	Kontoor Brands, Inc.	217	14,355	0.01%
Dana, Inc.	481	5,830	0.00%	Krispy Kreme, Inc.	323	3,475	0.00%
Deckers Outdoor Corp.	97	93,891	0.05%	Laureate Education, Inc. Class A	484	7,231	0.00%
Delta Air Lines, Inc.	618	29,318	0.02%	La-Z-Boy, Inc.	160	5,965	0.00%
Dillard's, Inc. Class A	11	4,844	0.00%	LCI Industries	91	9,408	0.01%
Dollar General Corp.	835	110,412	0.06%	Lear Corp.	212	24,212	0.01%
Dollar Tree, Inc.	783	83,601	0.05%	Leggett & Platt, Inc.	505	5,787	0.00%
Dollarama, Inc.	1,039	94,845	0.06%	Lennar Corp. Class A	911	136,532	0.08%
Domino's Pizza, Inc.	133	68,672	0.04%	Lennar Corp. Class B	53	7,390	0.00%
Dorman Products, Inc.	97	8,874	0.01%	Leslie's, Inc.	656	2,749	0.00%
Driven Brands Holdings, Inc.	256	3,259	0.00%	LGI Homes, Inc.	77	6,891	0.00%
Duolingo, Inc. Class A	139	29,005	0.02%	Liberty Media Corp.-Liberty Formula One Class A	87	5,588	0.00%
eBay, Inc.	1,924	103,357	0.06%	Liberty Media Corp.-Liberty Formula One Class C	751	53,952	0.03%
Electronic Arts, Inc.	1,019	141,977	0.08%	Liberty Media Corp.-Liberty Live Class A	40	1,500	0.00%
elf Beauty, Inc.	203	42,776	0.03%	Liberty Media Corp.-Liberty Live Class C	204	7,807	0.01%
Estee Lauder Cos, Inc. Class A	879	93,526	0.05%	Liberty Media Corp.-Liberty SiriusXM	617	13,673	0.01%
Etsy, Inc.	446	26,305	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	326	7,221	0.00%
Expedia Group, Inc.	481	60,601	0.04%	Linamar Corp.	158	7,677	0.00%
Figs, Inc. Class A	440	2,345	0.00%	Lions Gate Entertainment Corp. Class A	145	1,366	0.00%
Five Below, Inc.	209	22,775	0.01%	Lions Gate Entertainment Corp. Class B	518	4,439	0.00%
Floor & Decor Holdings, Inc. Class A	401	39,863	0.02%	Lithia Motors, Inc. Class A	103	26,002	0.02%
Foot Locker, Inc.	303	7,551	0.00%	Live Nation Entertainment, Inc.	603	56,525	0.03%
Ford Motor Co.	14,977	187,812	0.11%	LKQ Corp.	1,007	41,881	0.02%
Fox Corp. Class A	924	31,758	0.02%	Lowe's Cos, Inc.	2,184	481,485	0.28%
Fox Corp. Class B	478	15,306	0.01%	Lucid Group, Inc.	3,428	8,947	0.01%
Fox Factory Holding Corp.	158	7,614	0.00%	Lululemon Athletica, Inc.	459	137,103	0.08%
Frontdoor, Inc.	300	10,137	0.01%	Luminar Technologies, Inc. Class A	1,429	2,129	0.00%
GameStop Corp. Class A	1,022	25,233	0.02%	Lyft, Inc. Class A	1,390	19,599	0.01%
Gap, Inc.	771	18,419	0.01%	M/I Homes, Inc.	100	12,214	0.01%
Garmin Ltd.	590	96,123	0.06%	Macy's, Inc.	1,041	19,987	0.01%
Gentex Corp.	891	30,036	0.02%	Madison Square Garden Entertainment Corp. Class A	146	4,998	0.00%
Gentherm, Inc.	121	5,968	0.00%	Madison Square Garden Sports Corp.	72	13,545	0.01%
Genuine Parts Co.	528	73,033	0.04%	Magna International, Inc.	1,027	43,036	0.03%
G-III Apparel Group Ltd.	158	4,277	0.00%				
Gildan Activewear, Inc. Class A	641	24,308	0.01%				
Goodyear Tire & Rubber Co.	1,093	12,406	0.01%				
Grab Holdings Ltd. Class A	9,609	34,112	0.02%				
Graham Holdings Co. Class B	13	9,094	0.01%				
Grand Canyon Education, Inc.	112	15,670	0.01%				
Gray Television, Inc.	350	1,820	0.00%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc. Class A	896	216,626	0.13%	Sirius XM Holdings, Inc.	1,440	4,075	0.00%
Marriott Vacations Worldwide Corp.	130	11,352	0.01%	SiteOne Landscape Supply, Inc.	171	20,761	0.01%
Matthews International Corp. Class A	109	2,730	0.00%	Six Flags Entertainment Corp.	270	8,948	0.01%
McDonald's Corp.	2,748	700,300	0.40%	Skechers USA, Inc. Class A	518	35,804	0.02%
MercadoLibre, Inc.	180	295,812	0.17%	Skyline Champion Corp.	208	14,092	0.01%
Meritage Homes Corp.	137	22,173	0.01%	Sonos, Inc.	457	6,745	0.00%
MillerKnoll, Inc.	273	7,232	0.00%	Southwest Airlines Co.	578	16,537	0.01%
Mister Car Wash, Inc.	410	2,919	0.00%	Sphere Entertainment Co.	98	3,436	0.00%
Modine Manufacturing Co.	196	19,637	0.01%	Spirit Airlines, Inc.	70	256	0.00%
Monro, Inc.	104	2,481	0.00%	Spotify Technology SA	553	173,526	0.10%
Murphy USA, Inc.	72	33,801	0.02%	Starbucks Corp.	4,322	336,468	0.19%
National Vision Holdings, Inc.	289	3,783	0.00%	Steelcase, Inc. Class A	368	4,769	0.00%
Netflix, Inc.	1,632	1,101,404	0.64%	Steven Madden Ltd.	273	11,548	0.01%
New York Times Co. Class A	613	31,392	0.02%	Strategic Education, Inc.	84	9,295	0.01%
Newell Brands, Inc.	1,604	10,282	0.01%	Take-Two Interactive Software, Inc.	641	99,669	0.06%
News Corp. Class A	1,437	39,618	0.02%	Tapestry, Inc.	867	37,099	0.02%
News Corp. Class B	458	13,003	0.01%	Target Corp.	1,765	261,291	0.15%
Nexstar Media Group, Inc. Class A	117	19,423	0.01%	Taylor Morrison Home Corp. Class A	394	21,843	0.01%
NIKE, Inc. Class B	4,588	345,798	0.20%	TEGNA, Inc.	650	9,061	0.01%
Nordstrom, Inc.	379	8,042	0.01%	Tempur Sealy International, Inc.	634	30,014	0.02%
North West Co., Inc.	179	5,421	0.00%	Tesla, Inc.	10,600	2,097,528	1.21%
Norwegian Cruise Line Holdings Ltd.	1,643	30,872	0.02%	Thor Industries, Inc.	195	18,223	0.01%
NVR, Inc.	11	83,474	0.05%	TJX Cos, Inc.	4,321	475,742	0.28%
ODP Corp.	143	5,616	0.00%	TKO Group Holdings, Inc. Class A	300	32,397	0.02%
Ollie's Bargain Outlet Holdings, Inc.	236	23,168	0.01%	Toll Brothers, Inc.	397	45,726	0.03%
Omnicom Group, Inc.	736	66,019	0.04%	Topgolf Callaway Brands Corp.	531	8,124	0.01%
On Holding AG Class A	941	36,511	0.02%	Tractor Supply Co.	411	110,970	0.06%
OPENLANE, Inc.	401	6,653	0.00%	Trade Desk, Inc. Class A	1,686	164,672	0.10%
O'Reilly Automotive, Inc.	223	235,501	0.14%	Travel + Leisure Co.	253	11,380	0.01%
Oxford Industries, Inc.	55	5,508	0.00%	Tri Pointe Homes, Inc.	344	12,814	0.01%
Papa John's International, Inc.	121	5,685	0.00%	TripAdvisor, Inc.	400	7,124	0.00%
Paramount Global Class B	2,262	23,502	0.01%	Uber Technologies, Inc.	7,663	556,947	0.32%
Peloton Interactive, Inc. Class A	1,278	4,320	0.00%	U-Haul Holding Co.	311	18,666	0.01%
Penske Automotive Group, Inc.	73	10,878	0.01%	U-Haul Holding Co. (XNYS)	95	5,864	0.00%
Phinia, Inc.	174	6,849	0.00%	Ultra Beauty, Inc.	182	70,228	0.04%
Planet Fitness, Inc. Class A	334	24,579	0.01%	Under Armour, Inc. Class A	744	4,962	0.00%
Pool Corp.	141	43,334	0.03%	Under Armour, Inc. Class C	711	4,643	0.00%
PowerSchool Holdings, Inc. Class A	220	4,926	0.00%	United Airlines Holdings, Inc.	307	14,939	0.01%
PriceSmart, Inc.	94	7,633	0.00%	United Parks & Resorts, Inc.	134	7,278	0.00%
PROG Holdings, Inc.	164	5,688	0.00%	Upbound Group, Inc.	197	6,048	0.00%
PulteGroup, Inc.	796	87,640	0.05%	Urban Outfitters, Inc.	236	9,688	0.01%
PVH Corp.	217	22,974	0.01%	Vail Resorts, Inc.	144	25,939	0.02%
QuantumScape Corp. Class A	1,382	6,799	0.00%	VF Corp.	1,347	18,184	0.01%
Ralph Lauren Corp. Class A	147	25,734	0.02%	Victoria's Secret & Co.	287	5,071	0.00%
RB Global, Inc.	698	53,224	0.03%	Visteon Corp.	102	10,883	0.01%
Restaurant Brands International, Inc.	1,192	83,976	0.05%	Walt Disney Co.	7,005	695,526	0.40%
RH	58	14,178	0.01%	Warner Bros Discovery, Inc.	9,237	68,723	0.04%
Rivian Automotive, Inc. Class A	3,137	42,099	0.02%	Wayfair, Inc. Class A	353	18,614	0.01%
ROBLOX Corp. Class A	1,942	72,262	0.04%	Wendy's Co.	664	11,261	0.01%
Rollins, Inc.	1,060	51,717	0.03%	Whirlpool Corp.	204	20,849	0.01%
Ross Stores, Inc.	1,254	182,231	0.11%	Williams-Sonoma, Inc.	243	68,616	0.04%
Royal Caribbean Cruises Ltd.	905	144,284	0.08%	Wingstop, Inc.	112	47,338	0.03%
Rush Enterprises, Inc. Class A	224	9,379	0.01%	Winnebago Industries, Inc.	105	5,691	0.00%
Sabre Corp.	1,316	3,514	0.00%	Wyndham Hotels & Resorts, Inc.	297	21,978	0.01%
Sally Beauty Holdings, Inc.	398	4,271	0.00%	YETI Holdings, Inc.	323	12,322	0.01%
Scholastic Corp.	95	3,370	0.00%	Yum! Brands, Inc.	1,074	142,262	0.08%
Service Corp. International	543	38,624	0.02%			<b>25,765,301</b>	<b>14.88%</b>
SharkNinja, Inc.	251	18,863	0.01%	<b>Consumer Staples 4.22% (30 June 2023: 5.18%)</b>			
Signet Jewelers Ltd.	164	14,691	0.01%	Albertsons Cos, Inc. Class A	1,582	31,244	0.02%
				Archer-Daniels-Midland Co.	1,874	113,283	0.07%
				BellRing Brands, Inc.	498	28,456	0.02%
				Bunge Global SA	535	57,122	0.03%
				Cal-Maine Foods, Inc.	152	9,289	0.01%
				Campbell Soup Co.	727	32,853	0.02%

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Celsius Holdings, Inc.	669	38,193	0.02%	WK Kellogg Co.	242	3,983	0.00%
Cencora, Inc.	643	144,868	0.08%			<b>7,309,116</b>	<b>4.22%</b>
Church & Dwight Co., Inc.	930	96,422	0.06%	<b>Energy 0.12% (30 June 2023: 0.22%)</b>			
Clorox Co.	472	64,414	0.04%	Ameresco, Inc. Class A	128	3,688	0.00%
Coca-Cola Co.	14,802	942,147	0.54%	Arcosa, Inc.	186	15,514	0.01%
Coca-Cola Consolidated, Inc.	23	24,955	0.01%	Array Technologies, Inc.	560	5,746	0.01%
Coca-Cola Europacific Partners plc	785	57,203	0.03%	Ballard Power Systems, Inc.	960	2,168	0.00%
Colgate-Palmolive Co.	3,098	300,630	0.17%	ChargePoint Holdings, Inc.	1,224	1,848	0.00%
Conagra Brands, Inc.	1,816	51,611	0.03%	Enphase Energy, Inc.	500	49,855	0.03%
Corteva, Inc.	2,668	143,912	0.08%	First Solar, Inc.	407	91,762	0.05%
CVS Health Corp.	4,811	284,138	0.16%	Fluence Energy, Inc. Class A	217	3,763	0.00%
Darling Ingredients, Inc.	606	22,270	0.01%	NEXTracker, Inc. Class A	440	20,627	0.01%
Edgewell Personal Care Co.	184	7,395	0.00%	Plug Power, Inc.	2,416	5,629	0.01%
Engerizer Holdings, Inc.	264	7,799	0.00%	Shoals Technologies Group, Inc. Class A	633	3,950	0.00%
Flowers Foods, Inc.	726	16,117	0.01%	SolarEdge Technologies, Inc.	208	5,254	0.00%
Freshpet, Inc.	177	22,902	0.01%	SunPower Corp. Class A	391	1,157	0.00%
General Mills, Inc.	2,153	136,199	0.08%			<b>210,961</b>	<b>0.12%</b>
George Weston Ltd.	213	30,633	0.02%	<b>Financials 11.10% (30 June 2023: 11.03%)</b>			
Grocery Outlet Holding Corp.	353	7,808	0.00%	1st Source Corp.	79	4,236	0.00%
Hain Celestial Group, Inc.	327	2,260	0.00%	Affiliated Managers Group, Inc.	121	18,904	0.01%
Herbalife Ltd.	396	4,114	0.00%	Aflac, Inc.	2,177	194,428	0.11%
Hershey Co.	563	103,496	0.06%	AGNC Investment Corp. REIT	2,639	25,176	0.01%
Hormel Foods Corp.	1,099	33,508	0.02%	Allstate Corp.	1,002	159,979	0.09%
Ingredion, Inc.	248	28,446	0.02%	Ally Financial, Inc.	1,049	41,614	0.02%
J & J Snack Foods Corp.	56	9,093	0.01%	American Financial Group, Inc.	272	33,461	0.02%
J M Smucker Co.	395	43,071	0.03%	American International Group, Inc.	2,566	190,500	0.11%
Kellanova	1,001	57,738	0.03%	Ameriprise Financial, Inc.	382	163,187	0.09%
Keurig Dr Pepper, Inc.	4,042	135,003	0.08%	Ameris Bancorp	256	12,890	0.01%
Kimberly-Clark Corp.	1,284	177,449	0.10%	Annaly Capital Management, Inc. REIT	1,898	36,176	0.02%
Kraft Heinz Co.	3,393	109,322	0.06%	Aon plc Class A	748	219,598	0.13%
Kroger Co.	2,530	126,323	0.07%	Apollo Commercial Real Estate Finance, Inc. REIT	519	5,081	0.00%
Lamb Weston Holdings, Inc.	545	45,824	0.03%	Apollo Global Management, Inc.	1,989	234,841	0.14%
Lancaster Colony Corp.	75	14,173	0.01%	Arbor Realty Trust, Inc. REIT	679	9,744	0.01%
Loblaw Cos Ltd.	558	64,716	0.04%	Arch Capital Group Ltd.	1,377	138,926	0.08%
Maple Leaf Foods, Inc.	277	4,640	0.00%	Ares Management Corp. Class A	677	90,231	0.05%
McCormick & Co., Inc.	960	68,102	0.04%	ARMOUR Residential, Inc. REIT	180	3,488	0.00%
McKesson Corp.	501	292,604	0.17%	Arthur J Gallagher & Co.	822	213,153	0.12%
Metro, Inc.	790	43,756	0.03%	Artisan Partners Asset Management, Inc. Class A	227	9,368	0.01%
Mondelez International, Inc. Class A	5,108	334,267	0.19%	Associated Banc-Corp.	558	11,802	0.01%
Monster Beverage Corp.	2,886	144,156	0.08%	Assurant, Inc.	199	33,084	0.02%
National Beverage Corp.	94	4,817	0.00%	Assured Guaranty Ltd.	199	15,353	0.01%
Nomad Foods Ltd.	524	8,636	0.01%	Atlantic Union Bankshares Corp.	328	10,775	0.01%
Nu Skin Enterprises, Inc. Class A	192	2,024	0.00%	Axis Capital Holdings Ltd.	298	21,054	0.01%
Olaplex Holdings, Inc.	351	541	0.00%	Axos Financial, Inc.	202	11,544	0.01%
PepsiCo, Inc.	5,243	864,728	0.50%	BancFirst Corp.	81	7,104	0.00%
Post Holdings, Inc.	185	19,270	0.01%	Bank of America Corp.	25,883	1,029,367	0.59%
Premium Brands Holdings Corp.	138	9,503	0.01%	Bank of Hawaii Corp.	145	8,295	0.01%
Primo Water Corp.	610	13,329	0.01%	Bank of Montreal	2,772	232,622	0.13%
Procter & Gamble Co.	8,999	1,484,115	0.86%	Bank of New York Mellon Corp.	2,852	170,806	0.10%
Reynolds Consumer Products, Inc.	202	5,652	0.00%	Bank of Nova Scotia	4,670	213,577	0.12%
Saputo, Inc.	938	21,058	0.01%	Bank of NT Butterfield & Son Ltd.	179	6,286	0.00%
Simply Good Foods Co.	351	12,682	0.01%	Bank OZK	412	16,892	0.01%
Spectrum Brands Holdings, Inc.	108	9,280	0.01%	BankUnited, Inc.	275	8,049	0.01%
Sprouts Farmers Market, Inc.	385	32,209	0.02%	Banner Corp.	126	6,255	0.00%
Sysco Corp.	1,896	135,355	0.08%	Berkshire Hills Bancorp, Inc.	172	3,922	0.00%
TreeHouse Foods, Inc.	187	6,852	0.00%	BGC Group, Inc. Class A	1,448	12,018	0.01%
Tyson Foods, Inc. Class A	1,074	61,368	0.04%	BlackRock, Inc. Class A	563	443,261	0.26%
United Natural Foods, Inc.	243	3,183	0.00%	Blackstone Mortgage Trust, Inc. REIT Class A	667	11,619	0.01%
US Foods Holding Corp.	869	46,040	0.03%	Blackstone, Inc.	2,720	336,736	0.19%
USANA Health Sciences, Inc.	40	1,810	0.00%				
Walgreens Boots Alliance, Inc.	2,721	32,910	0.02%				
WD-40 Co.	53	11,641	0.01%				
Weis Markets, Inc.	67	4,206	0.00%				

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BOK Financial Corp.	87	7,973	0.01%	First Hawaiian, Inc.	473	9,819	0.01%
Brighthouse Financial, Inc.	236	10,228	0.01%	First Horizon Corp.	2,082	32,833	0.02%
BrightSphere Investment Group, Inc.	108	2,394	0.00%	First Interstate BancSystem, Inc. Class A	305	8,470	0.01%
BrightSpire Capital, Inc. REIT Class A	480	2,736	0.00%	First Merchants Corp.	218	7,257	0.00%
Broadridge Financial Solutions, Inc.	446	87,862	0.05%	First National Financial Corp. FNB Corp.	69	1,795	0.00%
Brookline Bancorp, Inc.	335	2,797	0.00%	Franklin Resources, Inc.	1,375	18,810	0.01%
Brown & Brown, Inc.	910	81,363	0.05%	Freedom Holding Corp.	1,096	24,496	0.01%
Cadence Bank	694	19,626	0.01%	Fulton Financial Corp.	66	4,976	0.00%
Canadian Imperial Bank of Commerce	3,580	170,190	0.10%	Genworth Financial, Inc. Class A	678	11,512	0.01%
Canadian Western Bank	367	11,635	0.01%	Glacier Bancorp, Inc.	1,661	10,032	0.01%
Capitol Federal Financial, Inc.	473	2,597	0.00%	Globe Life, Inc.	429	16,010	0.01%
Cathay General Bancorp	256	9,656	0.01%	Globe Life, Inc.	354	29,127	0.02%
Cboe Global Markets, Inc.	402	68,364	0.04%	Goldman Sachs Group, Inc.	1,202	543,689	0.31%
Charles Schwab Corp.	5,686	419,001	0.24%	Great-West Lifeco, Inc.	1,054	30,742	0.02%
Chimera Investment Corp. REIT	316	4,045	0.00%	Hamilton Lane, Inc. Class A	149	18,413	0.01%
Chubb Ltd.	1,542	393,333	0.23%	Hancock Whitney Corp.	333	15,927	0.01%
CI Financial Corp.	544	5,725	0.00%	Hanover Insurance Group, Inc.	137	17,185	0.01%
Cincinnati Financial Corp.	583	68,852	0.04%	Hartford Financial Services Group, Inc.	1,130	113,610	0.07%
Citigroup, Inc.	7,310	463,893	0.27%	Heartland Financial USA, Inc.	156	6,934	0.00%
Citizens Financial Group, Inc.	1,740	62,692	0.04%	Hilltop Holdings, Inc.	172	5,380	0.00%
City Holding Co.	56	5,950	0.00%	Home BancShares, Inc.	729	17,467	0.01%
CME Group, Inc. Class A	1,370	269,342	0.16%	Hope Bancorp, Inc.	438	4,704	0.00%
CNA Financial Corp.	88	4,054	0.00%	Horace Mann Educators Corp.	151	4,926	0.00%
CNO Financial Group, Inc.	413	11,448	0.01%	Houlihan Lokey, Inc. Class A	198	26,702	0.02%
Cohen & Steers, Inc.	110	7,982	0.01%	Huntington Bancshares, Inc.	5,493	72,398	0.04%
Coinbase Global, Inc. Class A	753	167,339	0.10%	iA Financial Corp., Inc.	380	23,858	0.01%
Columbia Banking System, Inc.	806	16,031	0.01%	IGM Financial, Inc.	303	8,364	0.01%
Columbia Financial, Inc.	122	1,826	0.00%	Independent Bank Corp.	163	8,267	0.01%
Comerica, Inc.	502	25,622	0.02%	Independent Bank Group, Inc.	133	6,054	0.00%
Commerce Bancshares, Inc.	458	25,547	0.02%	Intact Financial Corp.	680	113,309	0.07%
Community Financial System, Inc.	196	9,253	0.01%	Interactive Brokers Group, Inc. Class A	396	48,550	0.03%
Corebridge Financial, Inc.	977	28,450	0.02%	Intercontinental Exchange, Inc.	2,165	296,367	0.17%
Corpay, Inc.	263	70,066	0.04%	International Bancshares Corp.	198	11,328	0.01%
Credicorp Ltd.	258	41,623	0.02%	Invesco Ltd.	1,412	21,124	0.01%
Credit Acceptance Corp.	24	12,352	0.01%	Jackson Financial, Inc. Class A	287	21,313	0.01%
Cullen/Frost Bankers, Inc.	226	22,968	0.01%	Janus Henderson Group plc	487	16,417	0.01%
CVB Financial Corp.	491	8,465	0.01%	JPMorgan Chase & Co.	10,930	2,210,702	1.28%
Definity Financial Corp.	305	10,026	0.01%	Kemper Corp.	234	13,883	0.01%
Discover Financial Services	952	124,531	0.07%	KeyCorp	3,534	50,218	0.03%
East West Bancorp, Inc.	526	38,519	0.02%	Kinsale Capital Group, Inc.	85	32,749	0.02%
Eastern Bankshares, Inc.	571	7,983	0.01%	Ladder Capital Corp. REIT Class A	413	4,663	0.00%
Employers Holdings, Inc.	97	4,135	0.00%	Laurentian Bank of Canada	170	3,298	0.00%
Encore Capital Group, Inc.	86	3,589	0.00%	Lazard, Inc. Class A	423	16,150	0.01%
Enstar Group Ltd.	49	14,979	0.01%	Lemonade, Inc.	208	3,432	0.00%
Equitable Holdings, Inc.	1,239	50,626	0.03%	Lincoln National Corp.	649	20,184	0.01%
Essent Group Ltd.	398	22,364	0.01%	Live Oak Bancshares, Inc.	124	4,347	0.00%
Evercore, Inc. Class A	137	28,555	0.02%	Loews Corp.	689	51,496	0.03%
Everest Group Ltd.	164	62,487	0.04%	LPL Financial Holdings, Inc.	284	79,321	0.05%
F&G Annuities & Life, Inc.	70	2,663	0.00%	M&T Bank Corp.	631	95,508	0.06%
FactSet Research Systems, Inc.	145	59,199	0.03%	Manulife Financial Corp.	6,891	183,461	0.11%
Fairfax Financial Holdings Ltd.	82	93,265	0.05%	Markel Group, Inc.	49	77,207	0.04%
Fidelity National Financial, Inc.	991	48,975	0.03%	MarketAxess Holdings, Inc.	141	28,275	0.02%
Fifth Third Bancorp	2,607	95,129	0.06%	Marsh & McLennan Cos, Inc.	1,878	395,732	0.23%
First American Financial Corp.	384	20,717	0.01%	Mercury General Corp.	101	5,367	0.00%
First BanCorp	616	11,267	0.01%	MetLife, Inc.	2,271	159,401	0.09%
First Citizens BancShares, Inc. Class A	46	77,446	0.05%	MFA Financial, Inc. REIT	387	4,118	0.00%
First Commonwealth Financial Corp.	379	5,234	0.00%	MGIC Investment Corp.	1,006	21,679	0.01%
First Financial Bancorp	347	7,710	0.00%	Moelis & Co. Class A	269	15,295	0.01%
First Financial Bankshares, Inc.	503	14,854	0.01%	Moody's Corp.	603	253,821	0.15%
				Morgan Stanley	4,427	430,260	0.25%
				Mr Cooper Group, Inc.	245	19,901	0.01%

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MSCI, Inc. Class A	293	141,153	0.08%	SLM Corp.	845	17,568	0.01%
Nasdaq, Inc.	1,414	85,208	0.05%	SoFi Technologies, Inc.	3,928	25,964	0.02%
National Bank of Canada	1,293	102,535	0.06%	SouthState Corp.	289	22,085	0.01%
Navent Corp.	324	4,717	0.00%	Starwood Property Trust, Inc. REIT	1,137	21,535	0.01%
NBT Bancorp, Inc.	169	6,523	0.00%	State Street Corp.	1,149	85,026	0.05%
Nelnet, Inc. Class A	59	5,951	0.00%	Stifel Financial Corp.	378	31,809	0.02%
New York Community Bancorp, Inc.	2,976	9,583	0.01%	Stock Yards Bancorp, Inc.	103	5,116	0.00%
NMI Holdings, Inc. Class A	294	10,008	0.01%	Sun Life Financial, Inc.	2,232	109,418	0.06%
Northern Trust Corp.	772	64,833	0.04%	Synovus Financial Corp.	554	22,265	0.01%
Northwest Bancshares, Inc.	467	5,394	0.00%	T Rowe Price Group, Inc.	835	96,284	0.06%
NU Holdings Ltd. Class A	12,129	156,343	0.09%	Texas Capital Bancshares, Inc.	177	10,822	0.01%
Old National Bancorp	1,200	20,628	0.01%	TFS Financial Corp.	206	2,600	0.00%
Old Republic International Corp.	945	29,201	0.02%	Thomson Reuters Corp.	525	88,479	0.05%
OneMain Holdings, Inc. Class A	429	20,802	0.01%	TMX Group Ltd.	1,054	29,332	0.02%
Onex Corp.	252	17,131	0.01%	Toronto-Dominion Bank	6,737	370,243	0.21%
Open Lending Corp.	352	1,964	0.00%	Towne Bank	258	7,036	0.00%
Pacific Premier Bancorp, Inc.	350	8,040	0.01%	TPG INC Class A	322	13,347	0.01%
Palomar Holdings, Inc.	90	7,304	0.00%	Tradeweb Markets, Inc. Class A	440	46,640	0.03%
Park National Corp.	53	7,544	0.00%	Travelers Cos, Inc.	870	176,906	0.10%
PennyMac Financial Services, Inc.	105	9,933	0.01%	Triumph Financial, Inc.	82	6,704	0.00%
PennyMac Mortgage Investment Trust REIT	336	4,620	0.00%	Truist Financial Corp.	5,092	197,824	0.11%
Pinnacle Financial Partners, Inc.	288	23,052	0.01%	Trupanion, Inc.	121	3,557	0.00%
Piper Sandler Cos	67	15,421	0.01%	Trustmark Corp.	224	6,729	0.00%
PNC Financial Services Group, Inc.	1,514	235,397	0.14%	Two Harbors Investment Corp. REIT	381	5,033	0.00%
Popular, Inc.	269	23,788	0.01%	UMB Financial Corp.	171	14,265	0.01%
Power Corp. of Canada	2,079	57,766	0.03%	United Bankshares, Inc.	502	16,285	0.01%
PRA Group, Inc.	143	2,811	0.00%	United Community Banks, Inc.	466	11,864	0.01%
Primerica, Inc.	133	31,465	0.02%	Unum Group	729	37,259	0.02%
Principal Financial Group, Inc.	889	69,742	0.04%	Upstart Holdings, Inc.	302	7,124	0.00%
Progressive Corp.	2,228	462,778	0.27%	US Bancorp	5,947	236,096	0.14%
Prosperity Bancshares, Inc.	334	20,421	0.01%	Valley National Bancorp	1,594	11,126	0.01%
Provident Financial Services, Inc.	462	6,630	0.00%	Virtu Financial, Inc. Class A	315	7,072	0.00%
Prudential Financial, Inc.	1,370	160,550	0.09%	Virtus Investment Partners, Inc.	26	5,872	0.00%
Radian Group, Inc.	587	18,256	0.01%	Voya Financial, Inc.	386	27,464	0.02%
Raymond James Financial, Inc.	720	88,999	0.05%	WaFd, Inc.	250	7,145	0.00%
Redwood Trust, Inc. REIT	526	3,414	0.00%	Walker & Dunlop, Inc.	124	12,177	0.01%
Regions Financial Corp.	3,483	69,799	0.04%	Webster Financial Corp.	651	28,377	0.02%
Reinsurance Group of America, Inc.	251	51,523	0.03%	WesBanco, Inc.	212	5,917	0.00%
RenaissanceRe Holdings Ltd.	199	44,478	0.03%	Westamerica BanCorp	100	4,853	0.00%
Renasant Corp.	203	6,200	0.00%	Western Alliance Bancorp	413	25,945	0.02%
Republic Bancorp, Inc. Class A	23	1,233	0.00%	White Mountains Insurance Group Ltd.	10	18,174	0.01%
Rithm Capital Corp. REIT	1,845	20,129	0.01%	Willis Towers Watson plc	390	102,235	0.06%
RLI Corp.	158	22,229	0.01%	Wintrust Financial Corp.	232	22,866	0.01%
Robinhood Markets, Inc. Class A	2,523	57,297	0.03%	WisdomTree, Inc.	529	5,242	0.00%
Royal Bank of Canada	5,380	572,658	0.33%	WR Berkley Corp.	792	62,235	0.04%
Ryan Specialty Holdings, Inc. Class A	389	22,527	0.01%	WSFS Financial Corp.	223	10,481	0.01%
S&P Global, Inc.	1,193	532,078	0.31%	XP, Inc. Class A	1,552	27,300	0.02%
S&T Bancorp, Inc.	148	4,942	0.00%	Zions Bancorp NA	556	24,114	0.01%
Safety Insurance Group, Inc.	55	4,127	0.00%			<b>19,217,530</b>	<b>11.10%</b>
Sandy Spring Bancorp, Inc.	182	4,434	0.00%				
Seacoast Banking Corp. of Florida	311	7,352	0.00%	<b>Health Care 12.05% (30 June 2023: 13.46%)</b>			
SEI Investments Co.	383	24,776	0.01%	10X Genomics, Inc. Class A	407	7,916	0.00%
Selective Insurance Group, Inc.	228	21,393	0.01%	Abbott Laboratories	6,596	685,390	0.40%
ServisFirst Bancshares, Inc.	198	12,512	0.01%	AbbVie, Inc.	6,757	1,158,961	0.67%
Simmons First National Corp. Class A	457	8,034	0.01%	Acadia Healthcare Co., Inc.	343	23,166	0.01%
SiriusPoint Ltd.	371	4,526	0.00%	ACADIA Pharmaceuticals, Inc.	452	7,345	0.00%
				AdaptHealth Corp. Class A	354	3,540	0.00%
				Agilent Technologies, Inc.	1,114	144,408	0.08%
				agilon health, Inc.	1,230	8,044	0.01%
				Agios Pharmaceuticals, Inc.	218	9,400	0.01%
				Akero Therapeutics, Inc.	276	6,475	0.00%
				Align Technology, Inc.	285	68,808	0.04%
				Alignment Healthcare, Inc.	395	3,089	0.00%
				Alkermes plc	637	15,352	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Alnylam Pharmaceuticals, Inc.	479	116,397	0.07%	Exelixis, Inc.	1,094	24,582	0.01%
Amedisys, Inc.	126	11,567	0.01%	Fortrea Holdings, Inc.	330	7,702	0.00%
Amgen, Inc.	2,045	638,960	0.37%	Fulgent Genetics, Inc.	83	1,628	0.00%
Amicus Therapeutics, Inc.	1,070	10,614	0.01%	GE HealthCare Technologies, Inc.	1,628	126,854	0.07%
Amphastar Pharmaceuticals, Inc.	139	5,560	0.00%	Gilead Sciences, Inc.	4,761	326,652	0.19%
Amylyx Pharmaceuticals, Inc.	152	289	0.00%	Ginkgo Bioworks Holdings, Inc.	6,125	2,048	0.00%
Apellis Pharmaceuticals, Inc.	391	14,999	0.01%	Glaukos Corp.	185	21,895	0.01%
Arcus Biosciences, Inc.	219	3,335	0.00%	Globus Medical, Inc. Class A	427	29,245	0.02%
Arrowhead Pharmaceuticals, Inc.	454	11,799	0.01%	GRAIL, Inc.	100	1,537	0.00%
Arvinas, Inc.	245	6,522	0.00%	Guardant Health, Inc.	450	12,996	0.01%
AtriCure, Inc.	178	4,053	0.00%	Haemonetics Corp.	192	15,884	0.01%
Aurinia Pharmaceuticals, Inc.	479	2,735	0.00%	Halozyme Therapeutics, Inc.	471	24,662	0.01%
Avanos Medical, Inc.	173	3,446	0.00%	Harmony Biosciences Holdings, Inc.	119	3,590	0.00%
Avantor, Inc.	2,574	54,569	0.03%	HCA Healthcare, Inc.	737	236,783	0.14%
Axonics, Inc.	199	13,379	0.01%	HealthEquity, Inc.	321	27,670	0.02%
Axsome Therapeutics, Inc.	140	11,270	0.01%	Henry Schein, Inc.	489	31,345	0.02%
Azenta, Inc.	215	11,313	0.01%	Hologic, Inc.	881	65,414	0.04%
Bausch Health Cos, Inc.	1,184	8,255	0.01%	Humana, Inc.	460	171,879	0.10%
Baxter International, Inc.	1,949	65,194	0.04%	ICON plc ADR	313	98,116	0.06%
Beam Therapeutics, Inc.	275	6,443	0.00%	ICU Medical, Inc.	83	9,856	0.01%
Becton Dickinson & Co.	1,103	257,782	0.15%	IDEXX Laboratories, Inc.	314	152,981	0.09%
BioCryst Pharmaceuticals, Inc.	734	4,536	0.00%	Illumina, Inc.	604	63,046	0.04%
Biogen, Inc.	556	128,892	0.07%	Immunovant, Inc.	224	5,914	0.00%
Biohaven Ltd.	286	9,927	0.01%	Inari Medical, Inc.	198	9,534	0.01%
BioMarin Pharmaceutical, Inc.	716	58,948	0.03%	Incyte Corp.	702	42,555	0.02%
Bio-Rad Laboratories, Inc. Class A	74	20,210	0.01%	Inmode Ltd.	290	5,290	0.00%
Bio-Techne Corp.	590	42,273	0.02%	Innoviva, Inc.	230	3,772	0.00%
Blueprint Medicines Corp.	240	25,867	0.02%	Insmed, Inc.	587	39,329	0.02%
Boston Scientific Corp.	5,600	431,256	0.25%	Inspire Medical Systems, Inc.	113	15,123	0.01%
Bridgebio Pharma, Inc.	534	13,526	0.01%	Insulet Corp.	265	53,477	0.03%
Bristol-Myers Squibb Co.	7,738	321,359	0.19%	Integer Holdings Corp.	128	14,821	0.01%
Bruker Corp.	399	25,460	0.02%	Integra LifeSciences Holdings Corp.	254	7,402	0.00%
Cardinal Health, Inc.	931	91,536	0.05%	Intellia Therapeutics, Inc.	373	8,348	0.01%
Cassava Sciences, Inc.	143	1,766	0.00%	Intra-Cellular Therapies, Inc.	393	26,917	0.02%
Catalent, Inc.	692	38,911	0.02%	Intuitive Surgical, Inc.	1,347	599,213	0.35%
Centene Corp.	2,033	134,788	0.08%	Ionis Pharmaceuticals, Inc.	545	25,975	0.02%
Cerevel Therapeutics Holdings, Inc.	264	10,795	0.01%	Iovance Biotherapeutics, Inc.	1,001	8,028	0.00%
Certara, Inc.	445	6,163	0.00%	iQVIA Holdings, Inc.	688	145,471	0.08%
Charles River Laboratories International, Inc.	193	39,870	0.02%	iRhythm Technologies, Inc.	119	12,809	0.01%
Chemed Corp.	56	30,384	0.02%	Ironwood Pharmaceuticals, Inc. Class A	542	3,534	0.00%
Cigna Group	1,063	351,396	0.20%	Jazz Pharmaceuticals plc	232	24,761	0.01%
CONMED Corp.	113	7,833	0.00%	Krytal Biotech, Inc.	94	17,262	0.01%
Cooper Cos, Inc.	743	64,864	0.04%	Kymera Therapeutics, Inc.	182	5,433	0.00%
Corcept Therapeutics, Inc.	301	9,779	0.01%	Labcorp Holdings, Inc.	320	65,123	0.04%
CorVel Corp.	34	8,645	0.01%	Lantheus Holdings, Inc.	258	20,715	0.01%
CRISPR Therapeutics AG	312	16,851	0.01%	LifeStance Health Group, Inc.	475	2,332	0.00%
CureVac NV	299	1,017	0.00%	Ligand Pharmaceuticals, Inc.	64	5,393	0.00%
Cytokinetics, Inc.	423	22,918	0.01%	LivaNova plc	211	11,567	0.01%
Danaher Corp.	2,525	630,871	0.36%	Madrigal Pharmaceuticals, Inc.	66	18,491	0.01%
DaVita, Inc.	192	26,605	0.02%	Maravai LifeSciences Holdings, Inc. Class A	433	3,100	0.00%
Denali Therapeutics, Inc.	489	11,355	0.01%	Masimo Corp.	165	20,780	0.01%
DENTSPLY SIRONA, Inc.	797	19,853	0.01%	Medpace Holdings, Inc.	97	39,949	0.02%
Dexcom, Inc.	1,508	170,977	0.10%	Medtronic plc	5,070	399,060	0.23%
Doximity, Inc. Class A	460	12,866	0.01%	Merck & Co., Inc.	9,669	1,197,022	0.69%
Edwards Lifesciences Corp.	2,280	210,604	0.12%	Merit Medical Systems, Inc.	217	18,651	0.01%
Elanco Animal Health, Inc.	1,859	26,825	0.02%	Moderna, Inc.	1,233	146,419	0.08%
Elevance Health, Inc.	886	480,088	0.28%	Molina Healthcare, Inc.	221	65,703	0.04%
Eli Lilly & Co.	3,244	2,937,053	1.70%	MoonLake Immunotherapeutics Class A	102	4,485	0.00%
Embeckta Corp.	229	2,862	0.00%	Multiplan Corp.	1,049	407	0.00%
Encompass Health Corp.	375	32,171	0.02%	Myriad Genetics, Inc.	324	7,925	0.00%
Ensign Group, Inc.	211	26,099	0.02%	Natera, Inc.	430	46,565	0.03%
Envista Holdings Corp.	668	11,109	0.01%	Neogen Corp.	840	13,129	0.01%
Evolent Health, Inc. Class A	442	8,451	0.01%	NeoGenomics, Inc.	470	6,519	0.00%
Exact Sciences Corp.	703	29,702	0.02%				

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Neurocrine Biosciences, Inc.	380	52,315	0.03%	Varex Imaging Corp.	171	2,519	0.00%
Novocure Ltd.	391	6,698	0.00%	Vaxcyte, Inc.	415	31,337	0.02%
Nuvalent, Inc. Class A	122	9,255	0.01%	Veeva Systems, Inc. Class A	561	102,669	0.06%
OmniAb, Inc. Class CR3	3	—	0.00%	Veracyte, Inc.	297	6,436	0.00%
OmniAb, Inc. Class CR4	3	—	0.00%	Vertex Pharmaceuticals, Inc.	986	462,158	0.27%
Omnicell, Inc.	169	4,575	0.00%	Viartis, Inc.	4,539	48,250	0.03%
OPKO Health, Inc.	1,479	1,849	0.00%	Vir Biotechnology, Inc.	358	3,186	0.00%
Option Care Health, Inc.	661	18,310	0.01%	West Pharmaceutical Services, Inc.	276	90,912	0.05%
Organon & Co.	981	20,307	0.01%	Xencor, Inc.	218	4,127	0.00%
Owens & Minor, Inc.	274	3,699	0.00%	Xenon Pharmaceuticals, Inc.	278	10,839	0.01%
Pacific Biosciences of California, Inc.	1,019	1,396	0.00%	Zentalis Pharmaceuticals, Inc.	240	982	0.00%
Pacira BioSciences, Inc.	168	4,806	0.00%	Zimmer Biomet Holdings, Inc.	778	84,436	0.05%
Patterson Cos, Inc.	308	7,429	0.00%	Zoetis, Inc. Class A	1,744	302,340	0.17%
Pediatric Medical Group, Inc.	340	2,567	0.00%			<b>20,856,162</b>	<b>12.05%</b>
Penumbra, Inc.	141	25,376	0.02%	<b>Industrials 9.63% (30 June 2023: 10.75%)</b>			
Perrigo Co. plc	525	13,482	0.01%	A O Smith Corp.	458	37,455	0.02%
Pfizer, Inc.	21,624	605,040	0.35%	AAON, Inc.	257	22,421	0.01%
Phreesia, Inc.	195	4,134	0.00%	Accenture plc Class A	2,393	726,060	0.42%
Premier, Inc. Class A	441	8,233	0.01%	ACI Worldwide, Inc.	405	16,034	0.01%
Prestige Consumer Healthcare, Inc.	193	13,288	0.01%	Acuty Brands, Inc.	117	28,249	0.02%
Privia Health Group, Inc.	393	6,830	0.00%	ADT, Inc.	1,113	8,459	0.01%
Progyny, Inc.	332	9,499	0.01%	Advanced Drainage Systems, Inc.	254	40,739	0.02%
Prothena Corp. plc	145	2,993	0.00%	AerCap Holdings NV	766	71,391	0.04%
PTC Therapeutics, Inc.	294	8,991	0.01%	Affirm Holdings, Inc. Class A	876	26,464	0.02%
Quest Diagnostics, Inc.	421	57,626	0.03%	AGCO Corp.	239	23,393	0.01%
QuidelOrtho Corp.	199	6,611	0.00%	Air Lease Corp. Class A	398	18,917	0.01%
R1 RCM, Inc.	617	7,750	0.00%	Alight, Inc. Class A	1,809	13,350	0.01%
Recursion Pharmaceuticals, Inc. Class A	790	5,925	0.00%	Allegion plc	332	39,226	0.02%
Regeneron Pharmaceuticals, Inc.	399	419,361	0.24%	American Express Co.	2,164	501,074	0.29%
REGENXBIO, Inc.	166	1,942	0.00%	American Woodmark Corp.	59	4,637	0.00%
Relay Therapeutics, Inc.	337	2,197	0.00%	AMN Healthcare Services, Inc.	141	7,223	0.00%
Repligen Corp.	211	26,599	0.02%	API Group Corp.	865	32,550	0.02%
ResMed, Inc.	554	106,047	0.06%	Apogee Enterprises, Inc.	82	5,152	0.00%
REVOLUTION Medicines, Inc.	578	22,432	0.01%	Applied Industrial Technologies, Inc.	146	28,324	0.02%
Revvity, Inc.	466	48,865	0.03%	AptarGroup, Inc.	251	35,343	0.02%
Rocket Pharmaceuticals, Inc.	231	4,973	0.00%	ArcBest Corp.	88	9,423	0.01%
Roivant Sciences Ltd.	1,318	13,931	0.01%	Ardagh Metal Packaging SA	534	1,816	0.00%
Royalty Pharma plc Class A	1,491	39,318	0.02%	Armstrong World Industries, Inc.	168	19,024	0.01%
Sage Therapeutics, Inc.	208	2,259	0.00%	ASGN, Inc.	173	15,253	0.01%
Sana Biotechnology, Inc.	546	2,981	0.00%	Astec Industries, Inc.	91	2,699	0.00%
Sarepta Therapeutics, Inc.	348	54,984	0.03%	Atkore, Inc.	142	19,160	0.01%
Scilex Holding Co.	48	83	0.00%	Automatic Data Processing, Inc.	1,567	374,027	0.22%
Select Medical Holdings Corp.	402	14,094	0.01%	Axalta Coating Systems Ltd.	841	28,737	0.02%
Solventum Corp.	526	27,815	0.02%	Axon Enterprise, Inc.	273	80,328	0.05%
Sotera Health Co.	461	5,472	0.00%	AZEK Co., Inc. Class A	548	23,087	0.01%
SpringWorks Therapeutics, Inc.	253	9,530	0.01%	AZZ, Inc.	114	8,807	0.01%
STAAR Surgical Co.	181	8,617	0.01%	Badger Meter, Inc.	112	20,871	0.01%
STERIS plc	377	82,767	0.05%	Beacon Roofing Supply, Inc.	240	21,720	0.01%
Stryker Corp.	1,380	469,545	0.27%	Belden, Inc.	150	14,070	0.01%
Supernus Pharmaceuticals, Inc.	181	4,842	0.00%	Berry Global Group, Inc.	442	26,012	0.02%
Surgery Partners, Inc.	279	6,637	0.00%	BILL Holdings, Inc.	395	20,785	0.01%
Tandem Diabetes Care, Inc.	240	9,670	0.01%	Block, Inc. Class A	2,119	136,654	0.08%
Teladoc Health, Inc.	613	5,995	0.00%	Bloom Energy Corp. Class A	785	9,608	0.01%
Teleflex, Inc.	179	37,649	0.02%	Bread Financial Holdings, Inc.	183	8,155	0.00%
Tenet Healthcare Corp.	369	49,088	0.03%	Brink's Co.	171	17,510	0.01%
TG Therapeutics, Inc.	512	9,108	0.01%	Brunswick Corp.	263	19,139	0.01%
Thermo Fisher Scientific, Inc.	1,457	805,721	0.47%	Builders FirstSource, Inc.	456	63,115	0.04%
TransMedics Group, Inc.	121	18,225	0.01%	Canadian National Railway Co.	2,145	253,415	0.15%
Twist Bioscience Corp.	214	10,546	0.01%	Canadian Pacific Kansas City Ltd.	3,562	280,462	0.16%
Ultragenyx Pharmaceutical, Inc.	337	13,851	0.01%	Capital One Financial Corp.	1,443	199,783	0.12%
United Therapeutics Corp.	166	52,879	0.03%	Cargojet, Inc.	33	3,376	0.00%
UnitedHealth Group, Inc.	3,507	1,785,975	1.03%				
Universal Health Services, Inc. Class B	220	40,685	0.02%				

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Carlisle Cos, Inc.	181	73,343	0.04%	Illinois Tool Works, Inc.	1,129	267,528	0.15%
Carrier Global Corp.	3,201	201,919	0.12%	Ingersoll Rand, Inc.	1,538	139,712	0.08%
Caterpillar, Inc.	1,865	621,232	0.36%	Insperty, Inc.	137	12,496	0.01%
CBIZ, Inc.	185	13,709	0.01%	Installed Building Products, Inc.	91	18,717	0.01%
CH Robinson Worldwide, Inc.	435	38,332	0.02%	Itron, Inc.	174	17,219	0.01%
Chart Industries, Inc.	160	23,094	0.01%	Jack Henry & Associates, Inc.	277	45,988	0.03%
Cimpress plc	67	5,870	0.00%	JB Hunt Transport Services, Inc.	315	50,400	0.03%
Cintas Corp.	329	230,386	0.13%	JELD-WEN Holding, Inc.	314	4,230	0.00%
CNH Industrial NV	3,323	33,662	0.02%	Joby Aviation, Inc.	609	3,106	0.00%
Cognex Corp.	658	30,768	0.02%	John Bean Technologies Corp.	118	11,206	0.01%
Comfort Systems USA, Inc.	133	40,448	0.02%	Johnson Controls International plc	2,592	172,290	0.10%
Core & Main, Inc. Class A	629	30,783	0.02%	Kadant, Inc.	45	13,220	0.01%
Crown Holdings, Inc.	445	33,104	0.02%	Keysight Technologies, Inc.	665	90,939	0.05%
CSW Industrials, Inc.	59	15,653	0.01%	Kirby Corp.	224	26,820	0.02%
CSX Corp.	7,451	249,236	0.14%	Knife River Corp.	217	15,220	0.01%
Deere & Co.	972	363,168	0.21%	Knight-Swift Transportation Holdings, Inc. Class A	594	29,652	0.02%
Deluxe Corp.	160	3,594	0.00%	Korn Ferry	193	12,958	0.01%
Dlocal Ltd. Class A	353	2,856	0.00%	Kornit Digital Ltd.	207	3,030	0.00%
Donaldson Co., Inc.	459	32,846	0.02%	Landstar System, Inc.	136	25,089	0.01%
Dover Corp.	523	94,375	0.05%	Legalzoom.com, Inc.	494	4,145	0.00%
DuPont de Nemours, Inc.	1,597	128,543	0.07%	Lennox International, Inc.	122	65,268	0.04%
Dycom Industries, Inc.	108	18,226	0.01%	Lindsay Corp.	41	5,038	0.00%
Eagle Materials, Inc.	130	28,270	0.02%	Littelfuse, Inc.	92	23,514	0.01%
Element Fleet Management Corp.	1,498	27,248	0.02%	Louisiana-Pacific Corp.	245	20,171	0.01%
Encore Wire Corp.	56	16,230	0.01%	ManpowerGroup, Inc.	188	13,122	0.01%
Enovix Corp.	538	8,317	0.01%	Marqeta, Inc. Class A	1,742	9,546	0.01%
Equifax, Inc.	469	113,714	0.07%	Martin Marietta Materials, Inc.	233	126,239	0.07%
Euronet Worldwide, Inc.	165	17,078	0.01%	Masco Corp.	835	55,669	0.03%
EVERTEC, Inc.	241	8,013	0.00%	MasTec, Inc.	238	25,464	0.01%
ExlService Holdings, Inc.	583	18,283	0.01%	Masterbrand, Inc.	473	6,944	0.00%
Expeditors International of Washington, Inc.	536	66,887	0.04%	Mastercard, Inc. Class A	3,151	1,390,095	0.80%
Fair Isaac Corp.	92	136,957	0.08%	Matson, Inc.	30	3,929	0.00%
Federal Signal Corp.	228	19,077	0.01%	Maximus, Inc.	232	19,882	0.01%
FedEx Corp.	863	258,762	0.15%	McGrath RentCorp	91	9,696	0.01%
Fidelity National Information Services, Inc.	2,144	161,572	0.09%	Mettler-Toledo International, Inc.	81	113,205	0.07%
Finning International, Inc.	558	16,356	0.01%	Middleby Corp.	203	24,890	0.01%
Fiserv, Inc.	2,220	330,869	0.19%	MKS Instruments, Inc.	252	32,906	0.02%
Flywire Corp.	464	7,605	0.00%	Mohawk Industries, Inc.	203	23,059	0.01%
Fortune Brands Innovations, Inc.	479	31,106	0.02%	MSA Safety, Inc.	140	26,277	0.02%
Forward Air Corp.	107	2,037	0.00%	MSC Industrial Direct Co., Inc. Class A	180	14,276	0.01%
Franklin Electric Co., Inc.	167	16,085	0.01%	Mullen Group Ltd.	318	3,054	0.00%
FTAI Aviation Ltd.	375	38,711	0.02%	NCR Atleos Corp.	279	7,539	0.00%
FTI Consulting, Inc.	133	28,666	0.02%	Nordson Corp.	215	49,867	0.03%
Gates Industrial Corp. plc	783	12,379	0.01%	Nuvei Corp.	232	7,513	0.00%
GATX Corp.	135	17,869	0.01%	nVent Electric plc	629	48,188	0.03%
Generac Holdings, Inc.	227	30,014	0.02%	O-I Glass, Inc.	573	6,378	0.00%
Genpact Ltd.	677	21,793	0.01%	Old Dominion Freight Line, Inc.	747	131,920	0.08%
Gibraltar Industries, Inc.	113	7,746	0.00%	OSI Systems, Inc.	59	8,114	0.00%
Global Payments, Inc.	968	93,606	0.05%	Otis Worldwide Corp.	1,540	148,240	0.09%
GMS, Inc.	148	11,930	0.01%	Owens Corning	327	56,806	0.03%
Graco, Inc.	638	50,581	0.03%	PACCAR, Inc.	1,961	201,865	0.12%
Granite Construction, Inc.	163	10,101	0.01%	Packaging Corp. of America	337	61,523	0.04%
Graphic Packaging Holding Co.	1,155	30,273	0.02%	Pagseguro Digital Ltd. Class A	734	8,580	0.01%
Greenbrier Cos, Inc.	115	5,698	0.00%	Patrick Industries, Inc.	84	9,118	0.01%
Griffon Corp.	145	9,260	0.01%	Paychex, Inc.	1,226	145,355	0.08%
GXO Logistics, Inc.	448	22,624	0.01%	Paylocity Holding Corp.	167	22,019	0.01%
H&E Equipment Services, Inc.	118	5,212	0.00%	PayPal Holdings, Inc.	3,990	231,540	0.13%
Hayward Holdings, Inc.	569	6,999	0.00%	Pentair plc	627	48,072	0.03%
HB Fuller Co.	208	16,008	0.01%	Primoris Services Corp.	196	9,778	0.01%
Heartland Express, Inc.	162	1,997	0.00%	Proto Labs, Inc.	99	3,058	0.00%
Helios Technologies, Inc.	123	5,873	0.00%	Remitly Global, Inc.	559	6,775	0.00%
Herc Holdings, Inc.	109	14,529	0.01%	Resideo Technologies, Inc.	541	10,582	0.01%
Hillenbrand, Inc.	259	10,365	0.01%				
Hub Group, Inc. Class A	232	9,988	0.01%				
Huron Consulting Group, Inc.	69	6,797	0.00%				
IDEX Corp.	288	57,946	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Robert Half, Inc.	394	25,208	0.01%	XPO, Inc.	436	46,281	0.03%
Rocket Lab USA, Inc.	1,334	6,403	0.00%	Zebra Technologies Corp. Class A	195	60,241	0.03%
Rockwell Automation, Inc.	435	119,747	0.07%	ZIM Integrated Shipping Services Ltd.	360	7,981	0.00%
RPM International, Inc.	484	52,117	0.03%	Zurn Elkay Water Solutions Corp.	554	16,288	0.01%
RXO, Inc.	429	11,218	0.01%			<b>16,676,484</b>	<b>9.63%</b>
Ryder System, Inc.	165	20,440	0.01%	<b>Information Technology 0.04% (30 June 2023: 0.00%)</b>			
Saia, Inc.	101	47,903	0.03%	Aurora Innovation, Inc. Class A	3,202	8,869	0.01%
Schneider National, Inc. Class B	186	4,494	0.00%	Celestica, Inc.	448	25,649	0.01%
Scorpio Tankers, Inc.	178	14,470	0.01%	Informatica, Inc. Class A	243	7,504	0.00%
Sealed Air Corp.	551	19,169	0.01%	Marathon Digital Holdings, Inc.	1,032	20,485	0.01%
Sensata Technologies Holding plc	571	21,350	0.01%	Riot Platforms, Inc.	1,028	9,396	0.01%
SFL Corp., Ltd.	421	5,843	0.00%			<b>71,903</b>	<b>0.04%</b>
Sherwin-Williams Co.	894	266,796	0.15%	<b>Materials 0.05% (30 June 2023: 0.00%)</b>			
Shift4 Payments, Inc. Class A	230	16,871	0.01%	Arcadium Lithium plc	4,126	13,863	0.01%
Silgan Holdings, Inc.	323	13,673	0.01%	Ball Corp.	1,188	71,304	0.04%
Simpson Manufacturing Co., Inc.	163	27,470	0.02%			<b>85,167</b>	<b>0.05%</b>
Snap-on, Inc.	197	51,494	0.03%	<b>Real Estate 2.88% (30 June 2023: 3.38%)</b>			
Sonoco Products Co.	373	18,919	0.01%	Acadia Realty Trust REIT	370	6,630	0.00%
SPX Technologies, Inc.	171	24,306	0.01%	Agree Realty Corp. REIT	379	23,475	0.01%
Stanley Black & Decker, Inc.	588	46,975	0.03%	Alexander & Baldwin, Inc. REIT	279	4,732	0.00%
Star Bulk Carriers Corp.	365	8,899	0.01%	Alexander's, Inc. REIT	9	2,024	0.00%
StoneCo Ltd. Class A	1,076	12,901	0.01%	Alexandria Real Estate Equities, Inc. REIT	662	77,434	0.04%
Summit Materials, Inc. Class A	458	16,767	0.01%	Allied Properties REIT	468	5,236	0.00%
Synchrony Financial	1,522	71,823	0.04%	American Assets Trust, Inc. REIT	193	4,319	0.00%
Tennant Co.	74	7,285	0.00%	American Homes 4 Rent REIT Class A	1,292	48,011	0.03%
Terex Corp.	246	13,491	0.01%	American Tower Corp. REIT	1,781	346,191	0.20%
TFI International, Inc.	306	44,421	0.03%	Americold Realty Trust, Inc. REIT	1,080	27,583	0.02%
TopBuild Corp.	121	46,618	0.03%	Anywhere Real Estate, Inc. Apartment Investment & Management Co. REIT Class A	556	4,609	0.00%
Toro Co.	400	37,404	0.02%	Apple Hospitality, Inc. REIT	869	12,635	0.01%
Toromont Industries Ltd.	315	27,885	0.02%	AvalonBay Communities, Inc. REIT	542	112,134	0.06%
Trane Technologies plc	863	283,867	0.16%	Boardwalk REIT	149	7,675	0.00%
Transcontinental, Inc. Class A	283	3,127	0.00%	Boston Properties, Inc. REIT	597	36,751	0.02%
TransUnion	738	54,730	0.03%	Brandywine Realty Trust REIT	628	2,813	0.00%
Trex Co., Inc.	412	30,537	0.02%	Brixmor Property Group, Inc. REIT	1,146	26,461	0.02%
TriMas Corp.	155	3,962	0.00%	Broadstone Net Lease, Inc. REIT Class A	693	10,998	0.01%
Trimble, Inc.	923	51,614	0.03%	Camden Property Trust REIT	394	42,989	0.03%
TriNet Group, Inc.	124	12,400	0.01%	Canadian Apartment Properties REIT	650	21,115	0.01%
Trinity Industries, Inc.	300	8,976	0.01%	CareTrust, Inc. REIT	509	12,776	0.01%
TTEC Holdings, Inc.	47	276	0.00%	CBRE Group, Inc. Class A	1,167	103,991	0.06%
UniFirst Corp.	55	9,434	0.01%	Centerspace REIT	54	3,652	0.00%
Union Pacific Corp.	2,327	526,507	0.30%	Chartwell Retirement Residences	887	8,330	0.01%
United Parcel Service, Inc. Class B	2,781	380,580	0.22%	Choice Properties REIT	1,059	9,937	0.01%
Valmont Industries, Inc.	75	20,584	0.01%	Colliers International Group, Inc.	165	18,422	0.01%
Veralto Corp.	944	90,124	0.05%	COPT Defense Properties REIT	416	10,413	0.01%
Verisk Analytics, Inc. Class A	543	146,366	0.08%	CoStar Group, Inc.	1,542	114,324	0.07%
Verra Mobility Corp. Class A	626	17,027	0.01%	Cousins Properties, Inc. REIT	563	13,033	0.01%
Vestis Corp.	522	6,384	0.00%	Crown Castle, Inc. REIT	1,659	162,084	0.09%
Virgin Galactic Holdings, Inc.	76	641	0.00%	CubeSmart REIT	847	38,259	0.02%
Visa, Inc. Class A	6,008	1,576,920	0.91%	Cushman & Wakefield plc	875	9,100	0.01%
Vontier Corp.	595	22,729	0.01%	DiamondRock Hospitality Co. REIT	775	6,549	0.00%
Vulcan Materials Co.	505	125,583	0.07%	Digital Realty Trust, Inc. REIT	1,232	187,326	0.11%
Waters Corp.	225	65,277	0.04%	DigitalBridge Group, Inc.	598	8,193	0.00%
Watsco, Inc.	132	61,148	0.04%				
Watts Water Technologies, Inc. Class A	104	19,070	0.01%				
Werner Enterprises, Inc.	233	8,348	0.01%				
WESCO International, Inc.	168	26,631	0.02%				
Western Union Co.	1,290	15,764	0.01%				
Westinghouse Air Brake Technologies Corp.	667	105,419	0.06%				
Westrock Co.	969	48,702	0.03%				
Westshore Terminals Investment Corp.	156	2,589	0.00%				
WEX, Inc.	159	28,165	0.02%				
WillScot Mobile Mini Holdings Corp.	710	26,724	0.02%				
Winpak Ltd.	123	4,014	0.00%				



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Douglas Emmett, Inc. REIT	595	7,919	0.00%	NorthWest Healthcare Properties REIT	741	2,524	0.00%
Dream Industrial REIT	1,072	9,926	0.01%	Omega Healthcare Investors, Inc. REIT	949	32,503	0.02%
EastGroup Properties, Inc. REIT	182	30,958	0.02%	Opendoor Technologies, Inc.	2,229	4,101	0.00%
Elme Communities REIT	326	5,193	0.00%	Outfront Media, Inc. REIT	544	7,779	0.00%
Empire State Realty Trust, Inc. REIT Class A	487	4,568	0.00%	Paramount Group, Inc. REIT	680	3,148	0.00%
EPR Properties REIT	276	11,587	0.01%	Park Hotels & Resorts, Inc. REIT	814	12,194	0.01%
Equinix, Inc. REIT	362	273,889	0.16%	Pebblebrook Hotel Trust REIT	448	6,160	0.00%
Equity Commonwealth REIT	408	7,915	0.00%	Phillips Edison & Co., Inc. REIT	463	15,145	0.01%
Equity LifeStyle Properties, Inc. REIT	700	45,591	0.03%	Piedmont Office Realty Trust, Inc. REIT Class A	453	3,284	0.00%
Equity Residential REIT	1,437	99,642	0.06%	PotlatchDeltic Corp. REIT	292	11,502	0.01%
Essential Properties Realty Trust, Inc. REIT	666	18,455	0.01%	Primaris REIT	382	3,705	0.00%
Essex Property Trust, Inc. REIT	244	66,417	0.04%	Prologis, Inc. REIT	3,525	395,893	0.23%
eXp World Holdings, Inc.	348	3,927	0.00%	Public Storage REIT	603	173,453	0.10%
Extra Space Storage, Inc. REIT	798	124,017	0.07%	Rayonier, Inc. REIT	567	16,494	0.01%
Federal Realty Investment Trust REIT	316	31,907	0.02%	Realty Income Corp. REIT	3,289	173,725	0.10%
First Capital REIT	785	8,433	0.01%	Regency Centers Corp. REIT	704	43,789	0.03%
First Industrial Realty Trust, Inc. REIT	505	23,993	0.01%	Retail Opportunity Investments Corp. REIT	453	5,631	0.00%
FirstService Corp.	155	23,584	0.01%	Rexford Industrial Realty, Inc. REIT	825	36,787	0.02%
Four Corners Property Trust, Inc. REIT	333	8,215	0.00%	RioCan REIT	1,107	13,599	0.01%
Getty Realty Corp. REIT	176	4,692	0.00%	RLJ Lodging Trust REIT	564	5,431	0.00%
Global Net Lease, Inc. REIT	714	5,248	0.00%	Ryman Hospitality Properties, Inc. REIT	222	22,169	0.01%
Granite REIT	244	12,088	0.01%	Sabra Health Care, Inc. REIT	896	13,798	0.01%
H&R REIT	950	6,214	0.00%	Safehold, Inc. REIT	201	3,877	0.00%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	438	12,965	0.01%	Saul Centers, Inc. REIT	46	1,691	0.00%
Healthcare Realty Trust, Inc. REIT Class A	1,455	23,978	0.01%	SBA Communications Corp. REIT Class A	410	80,483	0.05%
Healthpeak Properties, Inc. REIT	2,705	53,018	0.03%	Service Properties Trust REIT	657	3,377	0.00%
Highwoods Properties, Inc. REIT	387	10,167	0.01%	Simon Property Group, Inc. REIT	1,234	187,321	0.11%
Host Hotels & Resorts, Inc. REIT	2,671	48,025	0.03%	SITE Centers Corp. REIT	703	10,194	0.01%
Howard Hughes Holdings, Inc.	125	8,103	0.00%	SL Green Realty Corp. REIT	249	14,103	0.01%
Independence Realty Trust, Inc. REIT	869	16,285	0.01%	SmartCentres REIT	478	7,682	0.00%
Innovative Industrial Properties, Inc. REIT Class A	109	11,905	0.01%	St Joe Co.	138	7,549	0.00%
Invitation Homes, Inc. REIT	2,330	83,624	0.05%	STAG Industrial, Inc. REIT	699	25,206	0.01%
Iron Mountain, Inc. REIT	1,111	99,568	0.06%	Sun Communities, Inc. REIT	469	56,439	0.03%
JBG SMITH Properties REIT	345	5,254	0.00%	Sunstone Hotel Investors, Inc. REIT	758	7,929	0.00%
Jones Lang LaSalle, Inc.	180	36,950	0.02%	Tanger, Inc. REIT	409	11,088	0.01%
Kennedy-Wilson Holdings, Inc.	441	4,287	0.00%	Terreño Realty Corp. REIT	363	21,482	0.01%
Kilroy Realty Corp. REIT	453	14,120	0.01%	UDR, Inc. REIT	1,254	51,602	0.03%
Kimco Realty Corp. REIT	2,513	48,903	0.03%	Uniti Group, Inc. REIT	902	2,634	0.00%
Kite Realty Group Trust REIT	832	18,620	0.01%	Urban Edge Properties REIT	460	8,496	0.01%
Lamar Advertising Co. REIT Class A	329	39,325	0.02%	Ventas, Inc. REIT	1,540	78,940	0.05%
LTC Properties, Inc. REIT	151	5,210	0.00%	Veris Residential, Inc. REIT	291	4,365	0.00%
LXP Industrial Trust REIT	1,067	9,731	0.01%	Vornado Realty Trust REIT	681	17,904	0.01%
Macerich Co. REIT	798	12,321	0.01%	Welltower, Inc. REIT	2,257	235,292	0.14%
Marcus & Millichap, Inc. REIT	102	3,215	0.00%	WP Carey, Inc. REIT	829	45,636	0.03%
Medical Properties Trust, Inc. REIT	2,210	9,525	0.01%	Xenia Hotels & Resorts, Inc. REIT	394	5,646	0.00%
Mid-America Apartment Communities, Inc. REIT	444	63,319	0.04%	Zillow Group, Inc. Class A	228	10,269	0.01%
National Health Investors, Inc. REIT	154	10,430	0.01%	Zillow Group, Inc. Class C	563	26,118	0.02%
National Storage Affiliates Trust REIT	269	11,088	0.01%			<b>4,988,544</b>	<b>2.88%</b>
Newmark Group, Inc. Class A	502	5,136	0.00%	<b>Technology 39.71% (30 June 2023: 33.86%)</b>			
NNN, Inc. REIT	693	29,522	0.02%	3D Systems Corp.	552	1,695	0.00%
				Adeia, Inc.	394	4,407	0.00%
				Adobe, Inc.	1,709	949,418	0.55%
				Advanced Energy Industries, Inc.	144	15,661	0.01%
				Advanced Micro Devices, Inc.	6,139	995,807	0.58%
				Akamai Technologies, Inc.	571	51,436	0.03%
				Alarm.com Holdings, Inc.	187	11,882	0.01%
				Allegro MicroSystems, Inc.	279	7,879	0.00%
				Alphabet, Inc. Class A	22,417	4,083,257	2.36%
				Alphabet, Inc. Class C	18,784	3,445,361	1.99%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Altair Engineering, Inc. Class A	219	21,479	0.01%	Enghouse Systems Ltd.	157	3,462	0.00%
Ambarella, Inc.	142	7,661	0.00%	Entegris, Inc.	574	77,720	0.04%
Amdocs Ltd.	437	34,488	0.02%	Envestnet, Inc.	195	12,205	0.01%
Amkor Technology, Inc.	431	17,249	0.01%	EPAM Systems, Inc.	211	39,691	0.02%
Appfolio, Inc. Class A	84	20,544	0.01%	Everbridge, Inc.	155	5,423	0.00%
Appian Corp. Class A	157	4,845	0.00%	F5, Inc.	224	38,579	0.02%
Apple, Inc.	55,441	11,676,983	6.74%	Fabrinet	139	34,026	0.02%
Applied Materials, Inc.	3,173	748,796	0.43%	Fastly, Inc. Class A	471	3,471	0.00%
AppLovin Corp. Class A	996	82,887	0.05%	Five9, Inc.	283	12,480	0.01%
Arrow Electronics, Inc.	205	24,756	0.01%	Fiverr International Ltd.	113	2,648	0.00%
Asana, Inc. Class A	322	4,505	0.00%	Flex Ltd.	1,591	46,919	0.03%
Aspen Technology, Inc.	103	20,459	0.01%	FormFactor, Inc.	295	17,856	0.01%
Atlassian Corp. Class A	598	105,774	0.06%	Fortinet, Inc.	2,408	145,130	0.08%
Autodesk, Inc.	822	203,404	0.12%	Freshworks, Inc. Class A	779	9,885	0.01%
Avnet, Inc.	349	17,970	0.01%	Gartner, Inc.	287	128,880	0.07%
Axcelis Technologies, Inc.	124	17,632	0.01%	Gen Digital, Inc.	2,155	53,832	0.03%
Blackbaud, Inc.	156	11,882	0.01%	Gitlab, Inc. Class A	452	22,473	0.01%
BlackBerry Ltd.	1,963	4,906	0.00%	Global-e Online Ltd.	409	14,834	0.01%
Blackline, Inc.	212	10,271	0.01%	GLOBALFOUNDRIES, Inc.	377	19,061	0.01%
Box, Inc. Class A	543	14,357	0.01%	Globant SA	161	28,700	0.02%
Braze, Inc. Class A	197	7,651	0.00%	GoDaddy, Inc. Class A	537	75,024	0.04%
Broadcom, Inc.	1,734	2,783,989	1.61%	Guidewire Software, Inc.	313	43,160	0.02%
Bumble, Inc. Class A	396	4,162	0.00%	HashiCorp, Inc. Class A	362	12,196	0.01%
C3.ai, Inc. Class A	305	8,833	0.01%	Hewlett Packard Enterprise Co.	4,947	104,728	0.06%
Cadence Design Systems, Inc.	1,039	319,752	0.18%	HP, Inc.	3,730	130,625	0.08%
Cargurus, Inc. Class A	339	8,882	0.01%	HubSpot, Inc.	186	109,701	0.06%
CCC Intelligent Solutions Holdings, Inc.	1,596	17,732	0.01%	IAC, Inc.	291	13,633	0.01%
CDW Corp.	512	114,606	0.07%	Impinj, Inc.	87	13,639	0.01%
Cerence, Inc.	145	410	0.00%	Insight Enterprises, Inc.	107	21,225	0.01%
CGI, Inc.	773	77,139	0.04%	Intel Corp.	16,252	503,324	0.29%
Check Point Software Technologies Ltd.	312	51,480	0.03%	Intuit, Inc.	1,041	684,156	0.40%
Cirrus Logic, Inc.	206	26,298	0.02%	IonQ, Inc.	758	5,329	0.00%
Clarivate plc	1,534	8,728	0.01%	Jabil, Inc.	446	48,520	0.03%
Clear Secure, Inc. Class A	342	6,399	0.00%	Jamf Holding Corp.	260	4,290	0.00%
Cloudflare, Inc. Class A	1,139	94,343	0.05%	JFrog Ltd.	352	13,218	0.01%
Cognizant Technology Solutions Corp. Class A	1,900	129,200	0.07%	Kinaxis, Inc.	104	11,990	0.01%
CommVault Systems, Inc.	168	20,424	0.01%	KLA Corp.	514	423,798	0.24%
Concentrix Corp.	182	11,517	0.01%	Kulicke & Soffa Industries, Inc.	205	10,084	0.01%
Confluent, Inc. Class A	921	27,197	0.02%	Kyndryl Holdings, Inc.	869	22,863	0.01%
Constellation Software, Inc.	76	218,937	0.13%	Lam Research Corp.	498	530,295	0.31%
Constellation Software, Inc. - Warrants 31/3/2040	41	—	0.00%	Lattice Semiconductor Corp.	517	29,981	0.02%
Corning, Inc.	2,922	113,520	0.07%	Lightspeed Commerce, Inc.	514	7,024	0.00%
Crowdstrike Holdings, Inc. Class A	832	318,814	0.18%	LiveRamp Holdings, Inc.	238	7,364	0.00%
CSG Systems International, Inc.	118	4,858	0.00%	Magnite, Inc.	484	6,432	0.00%
CTS Corp.	115	5,822	0.00%	Manhattan Associates, Inc.	235	57,970	0.03%
CyberArk Software Ltd.	161	44,021	0.03%	Marvell Technology, Inc.	3,268	228,433	0.13%
Datadog, Inc. Class A	1,140	147,847	0.09%	Match Group, Inc.	999	30,350	0.02%
Dayforce, Inc.	568	28,173	0.02%	Matterport, Inc.	956	4,273	0.00%
Descartes Systems Group, Inc.	322	31,192	0.02%	MaxLinear, Inc. Class A	287	5,780	0.00%
DigitalOcean Holdings, Inc.	255	8,861	0.01%	Meta Platforms, Inc. Class A	8,356	4,213,262	2.43%
Diodes, Inc.	175	12,588	0.01%	Methode Electronics, Inc.	132	1,366	0.00%
DocuSign, Inc. Class A	777	41,569	0.02%	Microchip Technology, Inc.	2,022	185,013	0.11%
Dolby Laboratories, Inc. Class A	225	17,827	0.01%	Micron Technology, Inc.	4,204	552,952	0.32%
DoorDash, Inc. Class A	1,323	143,916	0.08%	Microsoft Corp.	28,363	12,676,843	7.32%
DoubleVerify Holdings, Inc.	555	10,806	0.01%	MicroStrategy, Inc. Class A	60	82,649	0.05%
Dropbox, Inc. Class A	957	21,504	0.01%	Monday.com Ltd.	154	37,077	0.02%
Dun & Bradstreet Holdings, Inc.	1,171	10,843	0.01%	MongoDB, Inc. Class A	261	65,240	0.04%
DXC Technology Co.	695	13,268	0.01%	Monolithic Power Systems, Inc.	179	147,081	0.09%
Dynatrace, Inc.	989	44,248	0.03%	N-able, Inc.	251	3,823	0.00%
E2open Parent Holdings, Inc.	684	3,071	0.00%	nCino, Inc.	317	9,970	0.01%
Elastic NV	313	35,654	0.02%	NCR Voyix Corp.	569	7,027	0.00%
				NetApp, Inc.	788	101,494	0.06%
				NetScout Systems, Inc.	253	4,627	0.00%
				Novanta, Inc.	136	22,183	0.01%
				Nutanix, Inc. Class A	927	52,700	0.03%
				NVIDIA Corp.	90,701	11,205,202	6.47%
				NXP Semiconductors NV	976	262,632	0.15%
				Okta, Inc. Class A	592	55,417	0.03%

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ON Semiconductor Corp.	1,639	112,353	0.06%	Western Digital Corp.	1,244	94,258	0.05%
Onto Innovation, Inc.	187	41,058	0.02%	Wix.com Ltd.	195	31,019	0.02%
Open Text Corp.	1,022	30,682	0.02%	Wolfspeed, Inc.	462	10,515	0.01%
Oracle Corp.	5,990	845,788	0.49%	Workday, Inc. Class A	807	180,413	0.10%
PagerDuty, Inc.	329	7,544	0.00%	Workiva, Inc. Class A	192	14,014	0.01%
Palantir Technologies, Inc. Class A	7,671	194,306	0.11%	Xerox Holdings Corp.	432	5,020	0.00%
Palo Alto Networks, Inc.	1,174	397,998	0.23%	Yelp, Inc. Class A	246	9,090	0.01%
Paycom Software, Inc.	196	28,036	0.02%	Ziff Davis, Inc.	169	9,303	0.01%
Paycor HCM, Inc.	251	3,188	0.00%	Zoom Video Communications, Inc. Class A	948	56,112	0.03%
Pegasystems, Inc.	174	10,532	0.01%	ZoomInfo Technologies, Inc. Class A	1,206	15,401	0.01%
Perficient, Inc.	127	9,498	0.01%	Zscaler, Inc.	348	66,882	0.04%
Pinterest, Inc. Class A	2,254	99,334	0.06%			<b>68,758,072</b>	<b>39.71%</b>
Power Integrations, Inc.	218	15,301	0.01%	<b>Telecommunications 2.22% (30 June 2023: 2.56%)</b>			
Procore Technologies, Inc.	401	26,590	0.02%	Arista Networks, Inc.	982	344,171	0.20%
Progress Software Corp.	162	8,790	0.01%	AT&T, Inc.	27,380	523,232	0.30%
PROS Holdings, Inc.	165	4,727	0.00%	BCE, Inc.	1,157	37,466	0.02%
PTC, Inc.	450	81,751	0.05%	Cable One, Inc.	21	7,434	0.00%
Pure Storage, Inc. Class A	1,102	70,759	0.04%	Calix, Inc.	218	7,724	0.01%
Q2 Holdings, Inc.	227	13,695	0.01%	Charter Communications, Inc. Class A	357	106,729	0.06%
Qorvo, Inc.	368	42,703	0.02%	Ciena Corp.	548	26,403	0.02%
QUALCOMM, Inc.	4,259	848,308	0.49%	Cisco Systems, Inc.	15,463	734,647	0.42%
Qualys, Inc.	141	20,107	0.01%	Cogeco Communications, Inc.	40	1,508	0.00%
Rambus, Inc.	408	23,974	0.01%	Cogent Communications Holdings, Inc.	162	9,143	0.01%
Rapid7, Inc.	240	10,375	0.01%	Comcast Corp. Class A	14,842	581,213	0.34%
RingCentral, Inc. Class A	311	8,770	0.01%	Extreme Networks, Inc.	466	6,268	0.00%
Rogers Corp.	72	8,684	0.01%	Frontier Communications Parent, Inc.	935	24,478	0.01%
Salesforce, Inc.	3,576	919,390	0.53%	InterDigital, Inc.	95	11,073	0.01%
ScanSource, Inc.	98	4,342	0.00%	Juniper Networks, Inc.	1,237	45,101	0.03%
Schrodinger, Inc.	204	3,945	0.00%	Liberty Broadband Corp. Class A	60	3,276	0.00%
Seagate Technology Holdings plc	737	76,110	0.04%	Liberty Broadband Corp. Class C	425	23,299	0.01%
Semtech Corp.	236	7,052	0.00%	Liberty Global Ltd. Class A	638	11,120	0.01%
SentinelOne, Inc. Class A	872	18,356	0.01%	Liberty Global Ltd. Class C	634	11,317	0.01%
ServiceNow, Inc.	783	615,963	0.36%	Liberty Latin America Ltd. Class A	100	961	0.00%
Shopify, Inc. Class A	4,607	304,395	0.18%	Liberty Latin America Ltd. Class C	536	5,156	0.00%
Shutterstock, Inc.	101	3,909	0.00%	Lumen Technologies, Inc.	3,756	4,132	0.00%
Silicon Laboratories, Inc.	122	13,497	0.01%	Lumentum Holdings, Inc.	249	12,679	0.01%
SiTime Corp.	71	8,831	0.01%	Motorola Solutions, Inc.	628	242,439	0.14%
Skyworks Solutions, Inc.	613	65,334	0.04%	Quebecor, Inc. Class B	206	4,346	0.00%
Smartsheet, Inc. Class A	490	21,599	0.01%	Roku, Inc. Class A	477	28,587	0.02%
Snowflake, Inc. Class A	1,206	162,919	0.09%	Shenandoah Telecommunications Co.	172	2,809	0.00%
SolarWinds Corp.	183	2,205	0.00%	Telephone & Data Systems, Inc.	365	7,567	0.00%
Sprout Social, Inc. Class A	179	6,387	0.00%	TELUS Corp.	1,852	28,030	0.02%
SPS Commerce, Inc.	139	26,154	0.02%	T-Mobile US, Inc.	1,845	325,052	0.19%
Squarespace, Inc. Class A	233	10,166	0.01%	Ubiquiti, Inc.	14	2,039	0.00%
SS&C Technologies Holdings, Inc.	814	51,013	0.03%	Verizon Communications, Inc.	16,072	662,809	0.38%
Stratasys Ltd.	278	2,332	0.00%	Viavi Solutions, Inc.	822	5,647	0.00%
Super Micro Computer, Inc.	189	154,857	0.09%			<b>3,847,855</b>	<b>2.22%</b>
Synaptics, Inc.	149	13,142	0.01%	<b>Utilities 0.65% (30 June 2023: 0.72%)</b>			
Synopsys, Inc.	580	345,135	0.20%	American Water Works Co., Inc.	745	96,224	0.05%
TD SYNNEX Corp.	285	32,889	0.02%	Boralex, Inc. Class A	342	8,375	0.00%
TechTarget, Inc.	96	2,992	0.00%	California Water Service Group	213	10,328	0.01%
Tenable Holdings, Inc.	445	19,393	0.01%	Casella Waste Systems, Inc. Class A	215	21,332	0.01%
Teradata Corp.	379	13,098	0.01%	Clean Harbors, Inc.	196	44,326	0.03%
Teradyne, Inc.	584	86,601	0.05%	Essential Utilities, Inc.	959	35,800	0.02%
Texas Instruments, Inc.	3,471	675,214	0.39%	Exelon Corp.	3,820	132,210	0.08%
Thoughtworks Holding, Inc.	444	1,261	0.00%	GFL Environmental, Inc.	849	33,058	0.02%
Toast, Inc. Class A	1,688	43,500	0.03%				
Twilio, Inc. Class A	664	37,722	0.02%				
Tyler Technologies, Inc.	161	80,948	0.05%				
UiPath, Inc. Class A	1,470	18,640	0.01%				
Unity Software, Inc.	1,123	18,260	0.01%				
Universal Display Corp.	177	37,214	0.02%				
Upwork, Inc.	469	5,042	0.00%				
Varonis Systems, Inc. Class B	415	19,908	0.01%				
Verint Systems, Inc.	226	7,277	0.00%				
VeriSign, Inc.	329	58,496	0.03%				
Vertiv Holdings Co. Class A	1,366	118,255	0.07%				
Vishay Intertechnology, Inc.	470	10,481	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro One Ltd.	1,219	35,501	0.02%	Stericycle, Inc.	353	20,520	0.01%
Innogy Renewable Energy, Inc.	574	4,291	0.00%	Sunnova Energy International, Inc.	410	2,288	0.00%
Ormat Technologies, Inc.	209	14,985	0.01%	Sunrun, Inc.	841	9,974	0.01%
Republic Services, Inc. Class A	780	151,585	0.09%	Waste Connections, Inc.	982	172,258	0.10%
SJW Group	117	6,344	0.00%	Waste Management, Inc.	1,528	325,984	0.19%
						<b>1,125,383</b>	<b>0.65%</b>
				<b>Total Equities</b>		<b>172,139,938</b>	<b>99.41%</b>
				<b>Total Transferable Securities</b>		<b>172,139,938</b>	<b>99.41%</b>
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: 0.03%)</b>							
<b>Futures (0.00%) (30 June 2023: 0.03%)</b>							
NASDAQ 100 Micro E-mini September 2024	4	\$159,973	(555)	(0.00%)			
S&P 500 Micro E-mini September 2024	28	\$774,904	(1,894)	(0.00%)			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(2,449)</b>	<b>(0.00%)</b>			
<b>Total Investments</b>			<b>172,137,489</b>	<b>99.41%</b>			
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>			<b>1,025,185</b>	<b>0.59%</b>			
<b>Net Assets</b>			<b>173,162,674</b>	<b>100.00%</b>			
						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a) Transferable securities admitted to an official stock exchange listing			170,849,141	98.65%			
(b) Transferable securities dealt in on another regulated market			1,290,714	0.75%			
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market			83	0.00%			
(d) Total Financial Derivative Instruments dealt in on a regulated market			—	0.00%			
(e) Total OTC Financial Derivative Instruments			—	0.00%			
(f) Other Assets			1,040,420	0.60%			
<b>Total Assets</b>			<b>173,180,358</b>	<b>100.00%</b>			

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	172,139,938	83,590,778
Financial Derivative Instruments	3,17	—	21,613
Cash	3	474,379	669,802
Receivables:			
Interest and Dividends		77,363	47,055
Capital Shares Issued		435,597	—
Investments Sold		23,064	1,661
Margin Cash Due from Broker	3	30,017	27,050
<b>Total Current Assets</b>		<b>173,180,358</b>	<b>84,357,959</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	2,449	—
Payables and Other Liabilities:			
Investments Purchased		13	—
Management Fees Payable	12	15,222	7,983
<b>Total Current Liabilities</b>		<b>17,684</b>	<b>7,983</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>173,162,674</b>	<b>84,349,976</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>USD Accumulating<sup>1</sup></b>		
Net Assets	\$152,401,829	\$69,966,054
Number of Shares Outstanding	23,792,840	13,530,163
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.41</b>	<b>\$5.17</b>
<b>USD Distributing<sup>1</sup></b>		
Net Assets	\$20,760,845	\$14,383,922
Number of Shares Outstanding	3,307,747	2,809,943
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$6.28</b>	<b>\$5.12</b>

<sup>1</sup> The share class launched on 16 August 2022.

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

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		52,135	16,637
Dividend Income		1,441,797	543,241
Net Gain on Financial Instruments		23,305,638	8,388,762
<b>Total Investment Income</b>		<b>24,799,570</b>	<b>8,948,640</b>
<b>Expenses</b>			
Management Fees	12	127,033	42,271
Transaction Fees and Commissions		2,921	556
Other Expenses		—	25
<b>Total Expenses</b>		<b>129,954</b>	<b>42,852</b>
<b>Finance Costs</b>			
Interest Expense		—	2
Distributions	6	169,893	95,693
<b>Total Finance Costs</b>		<b>169,893</b>	<b>95,695</b>
<b>Net Investment Income After Finance Costs</b>		<b>24,499,723</b>	<b>8,810,093</b>
Taxation	5	(221,633)	(96,636)
<b>Net Increase in Net Assets</b>		<b>24,278,090</b>	<b>8,713,457</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	24,278,090	8,713,457
<b>Capital Transactions</b>		
Subscriptions	92,211,625	82,081,015
Redemptions	(27,677,017)	(6,444,496)
Total Capital Transactions	64,534,608	75,636,519
<b>Total Increase for the Year</b>	<b>88,812,698</b>	<b>84,349,976</b>
<b>Net Assets</b>		
Beginning of Year	84,349,976	—
<b>End of Year</b>	<b>173,162,674</b>	<b>84,349,976</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

There are no recognised gains or losses arising in the year other than those included above. In arriving at the results for the year, all amounts relate to continuing operations.

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

# Vanguard FTSE 100 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains.
- In this environment, the ETF's benchmark index, which represents the UK market's largest companies, returned 12.76% for the fiscal year ended 30 June.
- Nine of 11 sectors in the benchmark posted positive returns for the 12 months. Financials, industrials and energy contributed most to returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: FTSE 100 Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
GBP Accumulating	12.63%	5.67%	6.18%
Benchmark	12.76	5.75	6.26
Tracking Difference*	-0.13		
GBP Distributing	12.63%	5.67%	5.81%
Benchmark	12.76	5.75	5.89
Tracking Difference*	-0.13		

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

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

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

<sup>1</sup> Since-inception returns: GBP Accumulating, 14 May 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost GBP (£)		Shares	Proceeds GBP (£)
<b>Purchases</b>			<b>Sales</b>		
AstraZeneca plc	183,512	20,112,979	CRH plc	1,783,549	77,441,405
London Stock Exchange Group plc	210,381	18,802,525	Flutter Entertainment plc	441,854	66,011,561
Haleon plc	4,778,261	15,598,091	Shell plc	1,076,350	27,986,349
Persimmon plc	792,471	11,476,911	HSBC Holdings plc	2,779,236	17,501,527
Intermediate Capital Group plc	687,046	11,413,018	British American Tobacco plc	619,474	14,510,234
Marks & Spencer Group plc	5,108,911	11,411,887	RS GROUP plc	1,183,962	8,791,067
Diploma plc	335,623	10,595,193	Hiscox Ltd.	805,965	8,446,513
Dechra Pharmaceuticals plc	275,135	10,488,986	Persimmon plc	767,468	8,287,841
Howden Joinery Group plc	1,375,029	10,302,007	BP plc	1,655,782	7,958,274
Hargreaves Lansdown plc	970,123	10,235,155	abrdn plc	4,758,934	7,785,616
LondonMetric Property plc REIT	4,866,353	9,484,522	Johnson Matthey plc	434,013	7,553,996
Vistry Group plc	766,350	9,081,249	St James's Place plc	1,347,714	7,404,423
easyJet plc	1,578,144	8,357,851	Hargreaves Lansdown plc	948,035	6,866,175
Hikma Pharmaceuticals plc	404,246	8,309,496	Unilever plc	173,684	6,864,459
NatWest Group plc	2,513,715	7,596,422	AstraZeneca plc	65,748	6,858,668
Shell plc	284,187	7,265,241	Endeavour Mining plc	454,624	6,737,478
BP plc	1,511,244	7,132,650	Rio Tinto plc	96,096	5,118,846
Unilever plc	182,443	7,107,774	RELX plc	146,067	4,934,024
Diageo plc	227,489	6,530,737	Ocado Group plc	1,510,794	4,780,978
Darktrace plc	1,047,547	6,046,442	Glencore plc	916,578	3,988,533
GSK plc	354,712	5,238,372			
Rio Tinto plc	95,849	5,142,505			
HSBC Holdings plc	837,928	5,083,709			
RELX plc	164,026	4,990,026			
National Grid plc	447,585	4,626,687			
Anglo American plc	200,725	4,613,838			
British American Tobacco plc	160,840	4,128,285			
Segro plc REIT	429,456	3,509,249			
Reckitt Benckiser Group plc	62,969	3,373,695			
Glencore plc	713,337	3,220,615			

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



# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 98.79% (30 June 2023: 98.63%)</b>							
<b>Equities 97.63% (30 June 2023: 97.69%)</b>							
<b>Basic Materials 7.59% (30 June 2023: 8.05%)</b>							
Anglo American plc	3,064,111	76,664,057	1.52%	London Stock Exchange Group plc	1,223,929	115,049,326	2.28%
Antofagasta plc	851,456	17,965,722	0.36%	M&G plc	5,354,097	10,922,358	0.22%
Croda International plc	343,097	13,545,469	0.27%	NatWest Group plc	15,478,487	48,261,922	0.96%
Evraz plc	466,326	—	0.00%	Phoenix Group Holdings plc	1,843,988	9,616,397	0.19%
Fresnillo plc	456,232	2,564,024	0.05%	Prudential plc	6,772,905	48,656,550	0.96%
Glencore plc	29,934,652	135,035,215	2.68%	Schroders plc	2,071,154	7,534,858	0.15%
Rio Tinto plc	2,632,732	136,928,396	2.71%	Standard Chartered plc	5,248,474	37,579,074	0.75%
		<b>382,702,883</b>	<b>7.59%</b>			<b>947,605,038</b>	<b>18.79%</b>
<b>Consumer Discretionary 10.43% (30 June 2023: 11.07%)</b>				<b>Health Care 13.87% (30 June 2023: 12.98%)</b>			
B&M European Value Retail SA	2,295,974	10,037,998	0.20%	AstraZeneca plc	3,690,124	455,951,724	9.04%
Barratt Developments plc	2,405,366	11,358,138	0.22%	ConvaTec Group plc	4,071,877	9,560,767	0.19%
Berkeley Group Holdings plc	252,724	11,594,977	0.23%	GSK plc	9,849,031	150,640,929	2.98%
Burberry Group plc	879,442	7,719,742	0.15%	Haleon plc	17,001,196	54,845,858	1.09%
Compass Group plc	4,193,676	90,583,402	1.80%	Hikma Pharmaceuticals plc	397,064	7,508,480	0.15%
Entain plc	1,499,204	9,444,985	0.19%	NMC Health plc	189,609	—	0.00%
Frasers Group plc	252,840	2,231,313	0.04%	Smith & Nephew plc	2,148,733	21,070,476	0.42%
Howden Joinery Group plc	1,351,577	11,873,604	0.23%			<b>699,578,234</b>	<b>13.87%</b>
Informa plc	3,360,364	28,757,995	0.57%	<b>Industrials 11.39% (30 June 2023: 11.18%)</b>			
InterContinental Hotels Group plc	400,935	33,381,848	0.66%	Ashtead Group plc	1,075,540	56,810,023	1.13%
International Consolidated Airlines Group SA	9,037,990	14,664,139	0.29%	BAE Systems plc	7,477,284	98,700,149	1.96%
JD Sports Fashion plc	6,177,356	7,381,940	0.15%	Bunzl plc	833,451	25,086,875	0.50%
Kingfisher plc	4,615,175	11,482,555	0.23%	DCC plc	243,108	13,468,183	0.27%
Next plc	293,342	26,506,383	0.53%	Diploma plc	329,799	13,680,062	0.27%
Pearson plc	1,677,252	16,618,213	0.33%	DS Smith plc	3,387,472	14,261,257	0.28%
Persimmon plc	789,363	10,672,188	0.21%	easyJet plc	1,571,900	7,194,586	0.14%
RELX plc	4,604,046	167,541,234	3.32%	Experian plc	2,259,003	83,266,851	1.65%
Taylor Wimpey plc	8,711,084	12,382,806	0.25%	Halma plc	931,981	25,219,406	0.50%
Vistry Group plc	766,350	9,065,921	0.18%	IMI plc	641,473	11,315,584	0.22%
Whitbread plc	453,998	13,506,441	0.27%	Intertek Group plc	396,928	19,028,728	0.38%
WPP plc	2,642,686	19,143,617	0.38%	Melrose Industries plc	3,213,172	17,781,694	0.35%
		<b>525,949,439</b>	<b>10.43%</b>	Rentokil Initial plc	6,201,732	28,602,388	0.57%
<b>Consumer Staples 14.85% (30 June 2023: 16.95%)</b>				<b>Real Estate 1.35% (30 June 2023: 1.02%)</b>			
Associated British Foods plc	788,105	19,497,718	0.39%	Land Securities Group plc REIT	1,691,174	10,476,823	0.21%
British American Tobacco plc	4,919,876	119,552,987	2.37%	LondonMetric Property plc REIT	4,866,353	9,411,527	0.19%
Coca-Cola HBC AG	503,922	13,595,816	0.27%	Rightmove plc	1,958,145	10,515,239	0.21%
Diageo plc	5,474,789	136,294,872	2.70%	Segro plc REIT	3,293,024	29,577,941	0.58%
Imperial Brands plc	2,125,329	43,016,659	0.85%	UNITE Group plc REIT	893,103	7,966,479	0.16%
J Sainsbury plc	4,446,408	11,338,340	0.22%			<b>67,948,009</b>	<b>1.35%</b>
Marks & Spencer Group plc	5,021,496	14,386,586	0.29%	<b>Technology 0.88% (30 June 2023: 0.76%)</b>			
Reckitt Benckiser Group plc	1,737,346	74,393,156	1.48%	Auto Trader Group plc	2,196,511	17,598,446	0.35%
Tesco plc	17,340,123	53,060,776	1.05%	Sage Group plc	2,469,243	26,877,710	0.53%
Unilever plc	6,069,760	263,731,072	5.23%			<b>44,476,156</b>	<b>0.88%</b>
		<b>748,867,982</b>	<b>14.85%</b>	<b>Telecommunications 1.25% (30 June 2023: 1.32%)</b>			
<b>Energy 12.77% (30 June 2023: 12.25%)</b>				<b>Utilities 4.01% (30 June 2023: 4.01%)</b>			
BP plc	41,597,378	197,670,740	3.92%	Centrica plc	13,126,776	17,708,021	0.35%
Shell plc	15,744,342	446,194,653	8.85%	National Grid plc	11,833,243	104,440,203	2.07%
		<b>643,865,393</b>	<b>12.77%</b>				
<b>Financials 18.79% (30 June 2023: 18.10%)</b>							
3i Group plc	2,287,234	70,126,594	1.39%				
Admiral Group plc	716,609	18,739,325	0.37%				
Aviva plc	6,655,121	31,718,307	0.63%				
Barclays plc	36,925,378	77,137,115	1.53%				
Beazley plc	1,642,723	11,630,479	0.23%				
Hargreaves Lansdown plc	931,891	10,549,006	0.21%				
HSBC Holdings plc	46,385,432	317,229,969	6.29%				
Intermediate Capital Group plc	650,768	14,199,758	0.28%				
Legal & General Group plc	14,720,076	33,414,573	0.66%				
Lloyds Banking Group plc	155,716,893	85,239,427	1.69%				

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Severn Trent plc	649,611	15,460,742	0.31%	<b>Collective Investment Schemes 1.16% (30 June 2023: 0.94%)</b>			
SSE plc	2,692,329	48,179,227	0.95%	<b>Financials 1.16% (30 June 2023: 0.94%)</b>			
United Utilities Group plc	1,678,042	16,488,441	0.33%	F&C Investment Trust plc	1,257,658	12,727,499	0.25%
		<b>202,276,634</b>	<b>4.01%</b>	Pershing Square Holdings Ltd.	367,889	15,385,118	0.30%
<b>Total Equities</b>		<b>4,923,086,918</b>	<b>97.63%</b>	Scottish Mortgage Investment Trust plc	3,463,997	30,628,661	0.61%
						<b>58,741,278</b>	<b>1.16%</b>
				<b>Total Collective Investment Schemes</b>		<b>58,741,278</b>	<b>1.16%</b>
				<b>Total Transferable Securities</b>		<b>4,981,828,196</b>	<b>98.79%</b>
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: (0.01%))</b>							
<b>Futures 0.00% (30 June 2023: (0.01%))</b>							
FTSE 100 Index September 2024				740	£60,643,091	125,709	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>						<b>125,709</b>	<b>0.00%</b>
<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
USD	7,137,500	GBP	(5,611,620)	BNP Paribas	18/9/2024	31,386	0.00%
USD	2,433,258	GBP	(1,917,066)	BNP Paribas	18/9/2024	6,702	0.00%
GBP	423,094	EUR	(495,025)	State Street Bank & Trust Co.	18/9/2024	2,028	0.00%
GBP	7,506,168	USD	(9,570,759)	JPMorgan Chase Bank	18/9/2024	(60,606)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(20,490)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>4,981,933,415</b>	<b>98.79%</b>
						<b>Fair Value GBP (£)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>60,889,880</b>	<b>1.21%</b>
<b>Net Assets</b>						<b>5,042,823,295</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>GBP (£)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					4,981,828,196	98.66%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					125,709	0.00%
(e)	Total OTC Financial Derivative Instruments					40,116	0.00%
(f)	Other Assets					67,657,382	1.34%
<b>Total Assets</b>						<b>5,049,651,403</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	GBP (£) As at 30 June 2024	GBP (£) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,981,828,196	4,660,249,049
Financial Derivative Instruments	3,17	165,825	2,832
Cash	3	39,367,141	46,439,760
Receivables:			
Interest and Dividends		19,159,481	14,679,615
Capital Shares Issued		6,416,360	1,047,391
Margin Cash Due from Broker	3	2,714,400	4,395,269
<b>Total Current Assets</b>		<b>5,049,651,403</b>	<b>4,726,813,916</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	60,606	430,114
Payables and Other Liabilities:			
Capital Shares Redeemed		6,416,334	1,047,232
Management Fees Payable	12	351,168	352,068
<b>Total Current Liabilities</b>		<b>6,828,108</b>	<b>1,829,414</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>5,042,823,295</b>	<b>4,724,984,502</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>GBP Accumulating</b>			
Net Assets	£1,271,996,825	£920,331,452	£519,058,541
Number of Shares Outstanding	31,168,868	25,400,192	15,619,434
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£40.81</b>	<b>£36.23</b>	<b>£33.23</b>
<b>GBP Distributing</b>			
Net Assets	£3,770,826,470	£3,804,653,050	£3,805,093,340
Number of Shares Outstanding	106,470,934	116,252,242	121,990,491
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£35.42</b>	<b>£32.73</b>	<b>£31.19</b>

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

## Statement of Operations

		GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		2,408,385	1,348,459
Dividend Income		201,215,502	182,817,545
Securities Lending Income		84,585	370,324
Net Gain on Financial Instruments		381,427,096	212,714,887
<b>Total Investment Income</b>		<b>585,135,568</b>	<b>397,251,215</b>
<b>Expenses</b>			
Management Fees	12	4,315,295	4,177,821
Transaction Fees and Commissions		1,054,033	1,194,579
<b>Total Expenses</b>		<b>5,369,328</b>	<b>5,372,400</b>
<b>Finance Costs</b>			
Interest Expense		10,368	6,116
Distributions	6	153,266,680	145,275,533
<b>Total Finance Costs</b>		<b>153,277,048</b>	<b>145,281,649</b>
<b>Net Investment Income After Finance Costs</b>		<b>426,489,192</b>	<b>246,597,166</b>
Taxation	5	(453,778)	(322,066)
<b>Net Increase in Net Assets</b>		<b>426,035,414</b>	<b>246,275,100</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	426,035,414	246,275,100
<b>Capital Transactions</b>		
Subscriptions	283,321,079	728,390,479
Redemptions	(391,517,700)	(573,832,958)
Total Capital Transactions	(108,196,621)	154,557,521
<b>Total Increase for the Year</b>	<b>317,838,793</b>	<b>400,832,621</b>
<b>Net Assets</b>		
Beginning of Year	4,724,984,502	4,324,151,881
<b>End of Year</b>	<b>5,042,823,295</b>	<b>4,724,984,502</b>

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

# Vanguard FTSE 250 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 13.81% for the 12 months ended 30 June.
- The index, which represents mid-capitalisation companies in the UK market, saw positive returns in nine of its 11 sectors. Financials, industrials and real estate contributed most to returns.

Benchmark returns in the commentary above are in British pounds.

### Benchmark: FTSE 250 Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
GBP Accumulating	13.59%	3.39%	3.49%
Benchmark	13.81	3.47	3.57
Tracking Difference*	-0.22		
GBP Distributing	13.59%	3.39%	5.50%
Benchmark	13.81	3.47	5.63
Tracking Difference*	-0.22		

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

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost GBP (£)		Shares	Proceeds GBP (£)
<b>Purchases</b>			<b>Sales</b>		
Hiscox Ltd.	2,369,959	25,345,916	Vistry Group plc	2,420,416	28,681,929
RS GROUP plc	3,325,769	24,660,578	Hargreaves Lansdown plc	2,450,552	26,098,379
Johnson Matthey plc	1,294,197	22,404,942	LondonMetric Property plc REIT	13,234,601	25,794,237
Endeavour Mining plc	1,411,783	21,703,091	Persimmon plc	1,763,528	25,579,974
abrdn plc	13,262,127	21,469,089	Intermediate Capital Group plc	1,520,156	25,219,388
St James's Place plc	3,871,406	21,215,305	Marks & Spencer Group plc	10,269,102	22,561,217
Persimmon plc	1,763,528	19,228,660	Dechra Pharmaceuticals plc	576,831	21,988,798
Hargreaves Lansdown plc	2,450,552	18,090,856	Diploma plc	682,885	21,346,985
Ocado Group plc	4,201,426	13,083,241	Howden Joinery Group plc	2,772,094	20,612,585
Tritax Big Box plc REIT	5,623,424	8,826,337	easyJet plc	3,659,336	19,379,843
Breedon Group plc	2,094,047	7,405,423	Hikma Pharmaceuticals plc	843,428	17,399,920
Vistry Group plc	619,084	7,143,315	Darktrace plc	2,841,039	16,398,476
LondonMetric Property plc REIT	3,518,872	6,950,998	TUI AG	2,904,750	15,627,555
British Land Co. plc REIT	1,704,429	6,863,682	Indivior plc	868,656	11,447,971
ITV plc	8,812,972	6,539,599	Octopus Renewables Infrastructure Trust plc	3,969,196	2,817,121
Alpha Group International plc	261,029	6,473,519	Molten Ventures plc	810,744	2,109,373
Polar Capital Technology Trust plc	218,352	6,368,831	Grafton Group plc	205,513	1,973,508
Spectris plc	185,009	6,124,625	Liontrust Asset Management plc	340,457	1,921,880
Alliance Trust plc	514,260	6,096,927	FDM Group Holdings plc	489,447	1,850,110
Games Workshop Group plc	60,467	6,066,108	Tullow Oil plc	6,526,002	1,823,208

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 99.34% (30 June 2023: 99.05%)</b>							
<b>Equities 68.32% (30 June 2023: 69.06%)</b>							
<b>Basic Materials 2.72% (30 June 2023: 1.69%)</b>							
Centamin plc	8,038,273	9,718,272	0.42%	Energiean plc	949,664	9,363,687	0.41%
Elementis plc	4,142,114	6,039,202	0.26%	Harbour Energy plc	4,336,221	13,516,001	0.59%
Hill & Smith plc	565,241	11,112,638	0.48%	Hunting plc	982,966	4,064,564	0.18%
Hochschild Mining plc	2,228,657	3,989,296	0.17%	Ithaca Energy plc	809,095	1,006,514	0.04%
Johnson Matthey plc	1,294,197	20,280,067	0.88%	John Wood Group plc	4,875,338	10,052,947	0.43%
Rhi Magnesia NV	131,677	4,562,608	0.20%			<b>41,453,478</b>	<b>1.80%</b>
Victrex plc	614,434	7,041,414	0.31%	<b>Financials 14.76% (30 June 2023: 11.89%)</b>			
		<b>62,743,497</b>	<b>2.72%</b>	abrdrn plc	12,747,305	18,891,506	0.82%
<b>Communication Services 0.21% (30 June 2023: 0.00%)</b>				AJ Bell plc	2,261,522	8,582,476	0.37%
Ascential plc	1,423,843	4,869,543	0.21%	Alpha Group International plc	261,029	5,899,255	0.26%
		<b>4,869,543</b>	<b>0.21%</b>	Ashmore Group plc	3,113,616	5,296,261	0.23%
<b>Consumer Discretionary 10.87% (30 June 2023: 16.26%)</b>				Bank of Georgia Group plc	251,448	10,145,927	0.44%
4imprint Group plc	195,161	11,436,435	0.50%	Bridgepoint Group plc	1,632,631	3,598,319	0.16%
AO World plc	2,158,176	2,395,575	0.10%	Close Brothers Group plc	1,057,420	4,479,231	0.19%
Aston Martin Lagonda Global Holdings plc	1,650,514	2,371,789	0.10%	CMC Markets plc	748,570	2,447,824	0.11%
Bellway plc	828,378	21,007,666	0.91%	Direct Line Insurance Group plc	9,235,030	18,543,940	0.80%
Carnival plc	1,014,773	13,770,470	0.60%	Foresight Group Holdings Ltd.	562,402	2,643,289	0.12%
Crest Nicholson Holdings plc	1,804,985	4,335,574	0.19%	Hiscox Ltd.	2,314,043	26,611,494	1.15%
Currys plc	6,927,196	4,987,581	0.22%	IG Group Holdings plc	2,634,635	21,577,661	0.94%
Domino's Pizza Group plc	2,780,690	8,531,157	0.37%	IntegraFin Holdings plc	2,090,067	7,252,532	0.32%
Dowlais Group plc	9,719,840	7,105,203	0.31%	Investec plc	4,337,955	24,878,172	1.08%
Dr. Martens plc	4,071,600	3,041,485	0.13%	IP Group plc	7,268,483	3,023,689	0.13%
Dunelm Group plc	883,578	9,401,270	0.41%	JTC plc	1,086,226	10,438,632	0.45%
Future plc	811,908	8,516,915	0.37%	Jupiter Fund Management plc	2,944,429	2,264,266	0.10%
Games Workshop Group plc	232,023	24,756,854	1.07%	Just Group plc	7,293,298	7,687,136	0.33%
Hollywood Bowl Group plc	1,135,690	3,475,211	0.15%	Lancashire Holdings Ltd.	1,718,355	10,550,700	0.46%
ITV plc	28,280,425	22,765,742	0.99%	Man Group plc	8,205,269	19,873,162	0.86%
J D Wetherspoon plc	601,328	4,401,721	0.19%	Molten Ventures plc	1,216,508	4,452,419	0.19%
ME GROUP INTERNATIONAL plc	1,748,875	2,994,074	0.13%	Ninety One plc	2,319,592	3,882,997	0.17%
Mitchells & Butlers plc	1,821,834	5,201,336	0.23%	OSB Group plc	2,753,184	11,800,147	0.51%
Moonpig Group plc	2,361,082	4,500,222	0.19%	Paragon Banking Group plc	1,480,268	10,879,970	0.47%
Pets at Home Group plc	3,298,137	9,742,697	0.42%	Petershill Partners plc	1,841,121	3,838,737	0.17%
Playtech plc	2,181,535	10,144,138	0.44%	Plus500 Ltd.	512,973	11,623,968	0.50%
PPHE Hotel Group Ltd.	140,084	1,821,092	0.08%	Quilter plc	9,444,770	11,343,169	0.49%
Redrow plc	1,931,418	12,882,558	0.56%	Rathbones Group plc	447,938	7,525,358	0.33%
SSP Group plc	5,610,025	8,308,447	0.36%	St James's Place plc	3,871,406	21,157,234	0.92%
TI Fluid Systems plc	2,572,261	3,354,228	0.15%	TBC Bank Group plc	307,198	7,894,989	0.34%
Trainline plc	3,163,838	9,947,107	0.43%	TP ICAP Group plc	5,459,060	10,907,202	0.47%
TUI AG	5	28	0.00%	Virgin Money UK plc	7,809,935	16,682,021	0.72%
Watches of Switzerland Group plc	1,637,030	6,777,304	0.29%	XPS Pensions Group plc	1,246,478	3,726,969	0.16%
WH Smith plc	921,875	10,435,625	0.45%			<b>340,400,652</b>	<b>14.76%</b>
Wizz Air Holdings plc	544,225	12,168,871	0.53%	<b>Health Care 0.67% (30 June 2023: 3.81%)</b>			
		<b>250,578,375</b>	<b>10.87%</b>	Genus plc	464,624	7,666,296	0.33%
<b>Consumer Staples 5.07% (30 June 2023: 3.86%)</b>				PureTech Health plc	1,662,875	3,043,061	0.13%
AG Barr plc	759,601	4,557,606	0.20%	Spire Healthcare Group plc	1,995,793	4,690,114	0.21%
Bakkavor Group plc	1,238,231	1,770,670	0.08%			<b>15,399,471</b>	<b>0.67%</b>
Britvic plc	1,757,746	20,758,980	0.90%	<b>Industrials 16.89% (30 June 2023: 15.48%)</b>			
C&C Group plc	2,742,499	4,355,088	0.19%	Babcock International Group plc	3,565,508	18,611,952	0.81%
Cranswick plc	375,312	16,682,618	0.72%	Balfour Beatty plc	3,713,852	13,562,988	0.59%
Greencore Group plc	3,293,155	5,479,810	0.24%	Bodycote plc	1,316,716	8,980,003	0.39%
Greggs plc	720,812	19,980,909	0.87%	Breedon Group plc	1,987,031	7,689,810	0.33%
Hilton Food Group plc	587,860	5,284,861	0.23%	Chemring Group plc	1,913,309	7,127,076	0.31%
Ocado Group plc	4,201,426	12,137,920	0.52%	Clarkson plc	201,010	8,321,814	0.36%
Premier Foods plc	4,646,812	7,379,138	0.32%	Coats Group plc	11,259,808	8,917,768	0.39%
PZ Cussons plc	1,645,628	1,625,881	0.07%	DiscoverIE Group plc	679,802	4,561,471	0.20%
Tate & Lyle plc	2,823,311	16,883,400	0.73%	Essentra plc	2,020,814	3,209,053	0.14%
		<b>116,896,881</b>	<b>5.07%</b>	Finablr plc	1,259,456	—	0.00%
<b>Energy 1.80% (30 June 2023: 1.54%)</b>				Firstgroup plc	4,482,410	7,095,655	0.31%
Diversified Energy Co. plc	328,549	3,449,765	0.15%	Genuit Group plc	1,756,058	7,577,390	0.33%
				Grafton Group plc	1,257,116	11,669,808	0.51%
				Hays plc	11,181,868	10,566,865	0.46%

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
lbstock plc	2,768,791	4,291,626	0.19%	Baltic Classifieds Group plc	2,285,998	5,486,395	0.24%
Inchcape plc	2,632,688	19,587,212	0.85%	Bytes Technology Group plc	1,661,781	9,214,576	0.40%
International Distribution Services plc	4,683,917	15,007,270	0.65%	Computacenter plc	493,273	14,166,800	0.61%
International Workplace Group plc	5,051,476	8,734,002	0.38%	Kainos Group plc	701,646	7,423,415	0.32%
Keller Group plc	513,506	6,305,854	0.27%	MONY Group plc	3,787,832	8,416,563	0.36%
Kier Group plc	3,030,591	4,012,502	0.17%	Softcat plc	917,354	16,668,322	0.72%
Marshalls plc	1,780,553	5,208,118	0.23%	Trustpilot Group plc	2,538,686	5,458,175	0.24%
Mitie Group plc	9,324,020	10,834,511	0.47%			<b>70,217,604</b>	<b>3.04%</b>
Morgan Advanced Materials plc	2,015,236	6,227,079	0.27%	<b>Telecommunications 1.08% (30 June 2023: 0.91%)</b>			
Morgan Sindall Group plc	300,656	7,621,630	0.33%	Helios Towers plc	7,387,815	8,599,417	0.37%
Network International Holdings plc	3,437,362	13,440,085	0.58%	Spirent Communications plc	4,032,264	7,379,043	0.32%
Oxford Instruments plc	408,724	10,095,483	0.44%	Telecom Plus plc	506,152	8,928,521	0.39%
Pagegroup plc	2,217,706	9,434,121	0.41%			<b>24,906,981</b>	<b>1.08%</b>
QinetiQ Group plc	3,536,883	15,675,465	0.68%	<b>Utilities 1.04% (30 June 2023: 1.33%)</b>			
Renewi plc	560,287	3,720,306	0.16%	Drax Group plc	2,719,270	13,384,247	0.58%
Renishaw plc	241,596	8,939,052	0.39%	Pennon Group plc	1,843,256	10,571,073	0.46%
Rotork plc	6,044,244	20,357,014	0.88%			<b>23,955,320</b>	<b>1.04%</b>
RS GROUP plc	3,325,769	23,313,641	1.01%	<b>Total Equities</b>		<b>1,575,251,931</b>	<b>68.32%</b>
Senior plc	2,959,839	4,735,742	0.21%	<b>Collective Investment Schemes 31.02% (30 June 2023: 29.99%)</b>			
Serco Group plc	7,670,130	13,783,224	0.60%	<b>Financials 31.02% (30 June 2023: 29.99%)</b>			
Spectris plc	710,053	19,739,473	0.86%	3i Infrastructure plc	4,345,430	13,927,103	0.60%
SThree plc	921,648	3,797,190	0.16%	Aberforth Smaller Companies Trust plc	599,373	9,062,520	0.39%
Travis Perkins plc	1,485,014	11,419,758	0.49%	Alliance Trust plc	2,012,476	24,391,209	1.06%
Tyman plc	1,386,427	5,025,798	0.22%	Allianz Technology Trust plc	2,748,721	10,898,679	0.47%
Vesuvius plc	1,474,612	6,805,334	0.29%	Apax Global Alpha Ltd.	3,017,633	4,767,860	0.21%
Volution Group plc	1,345,381	6,067,668	0.26%	Asia Dragon Trust plc	1,146,919	4,633,553	0.20%
WAG Payment Solutions plc	906,292	552,838	0.02%	Avi Global Trust plc	3,237,624	7,673,169	0.33%
Zigup plc	1,586,769	6,688,231	0.29%	Baillie Gifford Japan Trust plc	636,235	4,619,066	0.20%
		<b>389,311,880</b>	<b>16.89%</b>	Baillie Gifford US Growth Trust plc	2,154,618	4,352,328	0.19%
<b>Information Technology 0.07% (30 June 2023: 0.00%)</b>				Bankers Investment Trust plc	8,608,627	9,796,618	0.43%
Alfa Financial Software Holdings plc	838,798	1,556,809	0.07%	BBGI Global Infrastructure SA	5,045,410	6,700,304	0.29%
		<b>1,556,809</b>	<b>0.07%</b>	Bellevue Healthcare Trust plc	3,269,094	4,602,884	0.20%
<b>Materials 1.03% (30 June 2023: 0.00%)</b>				BH Macro Ltd.	2,592,507	9,618,201	0.42%
Endeavour Mining plc	1,411,783	23,802,661	1.03%	BlackRock Greater Europe Investment Trust plc	714,100	4,384,574	0.19%
		<b>23,802,661</b>	<b>1.03%</b>	BlackRock Smaller Cos Trust plc	335,687	4,874,175	0.21%
<b>Real Estate 9.07% (30 June 2023: 9.04%)</b>				Blackrock Throgmorton Trust plc	673,098	4,045,319	0.18%
Assura plc REIT	20,874,947	8,420,954	0.37%	BlackRock World Mining Trust plc	1,346,792	7,663,246	0.33%
Balanced Commercial Property Trust Ltd. REIT	3,837,797	3,039,535	0.13%	Bluefield Solar Income Fund Ltd.	4,325,639	4,567,875	0.20%
Big Yellow Group plc REIT	1,320,717	15,505,218	0.67%	Brunner Investment Trust plc	211,747	2,773,886	0.12%
British Land Co. plc REIT	6,537,888	26,909,947	1.17%	Caledonia Investments plc	226,695	7,877,651	0.34%
Derwent London plc REIT	790,490	17,865,074	0.78%	Capital Gearing Trust plc	154,180	7,254,169	0.32%
Empiric Student Property plc REIT	4,145,087	3,780,319	0.16%	City of London Investment Trust plc	3,534,917	14,846,651	0.64%
Grainger plc	5,227,196	12,728,222	0.55%	Edinburgh Investment Trust plc	1,085,061	7,877,543	0.34%
Great Portland Estates plc - Rights Issue 31/12/2049	5	6	0.00%	Edinburgh Worldwide Investment Trust plc	2,695,088	3,967,170	0.17%
Great Portland Estates plc REIT	2,475,157	8,304,152	0.36%	European Opportunities Trust plc	482,680	4,247,584	0.18%
Hammerson plc REIT	31,123,431	8,621,190	0.37%	European Smaller Companies	2,833,418	5,054,818	0.22%
Primary Health Properties plc REIT	9,244,962	8,482,253	0.37%	Fidelity China Special Situations plc	3,015,613	6,151,851	0.27%
Safestore Holdings plc REIT	1,506,215	11,590,324	0.50%	Fidelity Emerging Markets Ltd.	644,144	4,528,332	0.20%
Savills plc	950,303	10,586,375	0.46%	Fidelity European Trust plc	2,875,935	11,302,425	0.49%
Shaftesbury Capital plc REIT	10,497,660	14,612,743	0.63%	Fidelity Special Values plc	1,570,743	4,751,498	0.21%
Sirius Real Estate Ltd. REIT	9,415,664	8,831,893	0.38%	Finsbury Growth & Income Trust plc	1,369,836	11,506,622	0.50%
Supermarket Income plc REIT	8,786,998	6,370,573	0.28%	Foresight Solar Fund Ltd.	4,099,556	3,693,700	0.16%
Target Healthcare plc REIT	4,380,893	3,439,001	0.15%	GCP Infrastructure Investments Ltd.	6,058,302	4,858,758	0.21%
Tritax Big Box plc REIT	17,380,934	26,957,829	1.17%	Greencoat UK Wind plc	16,345,469	21,576,019	0.94%
Tritax EuroBox plc	5,717,559	3,516,299	0.15%	HarbourVest Global Private Equity Ltd.	550,752	13,603,574	0.59%
Urban Logistics plc REIT	3,256,570	3,829,726	0.17%				
Workspace Group plc REIT	970,900	5,767,146	0.25%				
		<b>209,158,779</b>	<b>9.07%</b>				
<b>Technology 3.04% (30 June 2023: 3.25%)</b>							
Auction Technology Group plc	675,321	3,383,358	0.15%				



	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Henderson Smaller Companies Investment Trust plc	528,017	4,519,826	0.20%	Pantheon International plc	3,361,814	10,287,151	0.45%
Herald Investment Trust plc	391,708	8,558,820	0.37%	Patria Private Equity Trust plc	467,967	2,508,303	0.11%
HgCapital Trust plc	2,976,664	14,436,820	0.63%	Personal Assets Trust plc	2,501,437	12,207,013	0.53%
Hicl Infrastructure plc	14,314,562	17,807,315	0.77%	Polar Capital Technology Trust plc	868,210	28,650,930	1.24%
Hipgnosis Songs Fund Ltd.	8,551,776	8,757,019	0.38%	Renewables Infrastructure Group Ltd.	17,508,932	16,703,521	0.73%
ICG Enterprise Trust plc	473,789	5,789,702	0.25%	RIT Capital Partners plc	854,184	15,546,149	0.67%
Impax Environmental Markets plc	1,957,939	7,596,803	0.33%	Ruffer Investment Co., Ltd.	2,680,331	7,250,295	0.31%
International Public Partnerships Ltd.	13,450,109	17,162,339	0.74%	Schroder AsiaPacific Fund plc	1,079,750	5,787,460	0.25%
JLEN Environmental Assets Group Ltd. Foresight Group Holdings	4,587,856	4,005,198	0.17%	Schroder Oriental Income Fund Ltd.	1,778,797	4,909,480	0.21%
JPMorgan American Investment Trust plc	1,291,457	12,875,826	0.56%	Scottish American Investment Co. plc	1,251,076	6,418,020	0.28%
JPMorgan Emerging Markets Investment Trust plc	8,075,899	8,673,516	0.38%	Sdcl Energy Efficiency Income Trust plc	7,717,225	5,139,672	0.22%
JPMorgan European Discovery Trust plc	1,064,486	4,822,122	0.21%	Sequoia Economic Infrastructure Income Fund Ltd.	11,644,162	9,315,330	0.40%
JPMorgan Global Growth & Income plc	3,097,613	17,935,179	0.78%	Smithson Investment Trust plc	1,076,187	14,829,857	0.64%
JPMorgan Indian Investment Trust plc	509,251	5,184,175	0.23%	Syncona Ltd.	3,300,922	3,591,403	0.16%
JPMorgan Japanese Investment Trust plc	1,042,094	5,596,045	0.24%	Temple Bar Investment Trust plc	2,065,208	5,348,889	0.23%
Law Debenture Corp. plc	908,921	7,680,382	0.33%	Templeton Emerging Markets Investment Trust plc Class O	7,947,881	12,875,567	0.56%
Mercantile Investment Trust plc	5,560,149	12,955,147	0.56%	The Global Smaller Companies Trust plc	3,565,769	5,755,151	0.25%
Merchants Trust plc	1,048,493	5,850,591	0.25%	TR Property Investment Trust plc - Ordinary Shares	2,243,613	6,932,764	0.30%
Monks Investment Trust plc	1,497,527	17,700,769	0.77%	TwentyFour Income Fund Ltd.	5,270,965	5,460,720	0.24%
Murray Income Trust plc	759,826	6,511,709	0.28%	Vietnam Enterprise Investments Ltd. Class C	1,266,640	7,460,510	0.32%
Murray International Trust plc Class O	4,273,598	10,790,835	0.47%	VinaCapital Vietnam Opportunity Fund Ltd.	1,091,906	5,410,394	0.24%
NB Private Equity Partners Ltd.	328,918	5,269,266	0.23%	Witan Investment Trust plc	4,346,482	11,648,572	0.51%
NextEnergy Solar Fund Ltd.	4,192,508	3,408,509	0.15%	Worldwide Healthcare Trust plc	3,897,752	14,109,862	0.61%
North Atlantic Smaller Cos Investment Trust plc	66,831	2,633,141	0.11%			715,098,484	31.02%
Pacific Horizon Investment Trust plc	631,664	3,979,483	0.17%			715,098,484	31.02%
						2,290,350,415	99.34%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: (0.03%))</b>							
<b>Futures 0.00% (30 June 2023: (0.03%))</b>							
FTSE 100 Index September 2024				55	£4,505,568	11,031	0.00%
FTSE 250 Index September 2024				263	£10,718,030	2,639	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>						<b>13,670</b>	<b>0.00%</b>
<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
GBP	743,978	USD	(947,775)	BNP Paribas	18/9/2024	(5,346)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(5,346)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>2,290,358,739</b>	<b>99.34%</b>
<b>Other Assets and Liabilities</b>						<b>15,111,406</b>	<b>0.66%</b>
<b>Net Assets</b>						<b>2,305,470,145</b>	<b>100.00%</b>

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,290,350,415	99.29%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	13,670	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	16,296,647	0.71%
Total Assets		2,306,660,732	100.00%

## Statement of Assets and Liabilities

	Note	GBP (£) As at 30 June 2024	GBP (£) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,290,350,415	1,626,379,659
Financial Derivative Instruments	3,17	13,670	9,745
Cash	3	5,858,705	7,518,377
Receivables:			
Interest and Dividends		8,999,610	7,097,755
Capital Shares Issued		622,477	—
Investments Sold		147,384	—
Margin Cash Due from Broker	3	668,471	1,548,402
<b>Total Current Assets</b>		<b>2,306,660,732</b>	<b>1,642,553,938</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	5,346	470,634
Payables and Other Liabilities:			
Capital Shares Redeemed		622,460	—
Investments Purchased		386,785	29
Management Fees Payable	12	175,996	138,228
<b>Total Current Liabilities</b>		<b>1,190,587</b>	<b>608,891</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,305,470,145</b>	<b>1,641,945,047</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>GBP Accumulating</b>			
Net Assets	£474,256,966	£278,787,087	£352,423,972
Number of Shares Outstanding	13,254,923	8,850,178	11,389,597
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£35.78</b>	<b>£31.50</b>	<b>£30.94</b>
<b>GBP Distributing</b>			
Net Assets	£1,831,213,179	£1,363,157,960	£1,491,147,451
Number of Shares Outstanding	58,839,516	48,070,859	51,775,612
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£31.12</b>	<b>£28.36</b>	<b>£28.80</b>

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

## Statement of Operations

		GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		856,536	433,907
Dividend Income		65,764,640	61,657,359
Securities Lending Income		207,236	1,497,879
Net Gain/(Loss) on Financial Instruments		165,192,518	(11,706,103)
<b>Total Investment Income</b>		<b>232,020,930</b>	<b>51,883,042</b>
<b>Expenses</b>			
Management Fees	12	1,795,225	1,821,546
Transaction Fees and Commissions		3,602,520	2,528,559
Other Expenses		—	225
<b>Total Expenses</b>		<b>5,397,745</b>	<b>4,350,330</b>
<b>Finance Costs</b>			
Interest Expense		542	16,804
Distributions	6	54,244,208	50,497,910
<b>Total Finance Costs</b>		<b>54,244,750</b>	<b>50,514,714</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>172,378,435</b>	<b>(2,982,002)</b>
Taxation	5	(1,267,351)	(1,130,178)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>171,111,084</b>	<b>(4,112,180)</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	171,111,084	(4,112,180)
Capital Transactions		
Subscriptions	674,497,372	454,182,533
Redemptions	(182,083,358)	(651,696,729)
Total Capital Transactions	492,414,014	(197,514,196)
Total Increase/(Decrease) for the Year	663,525,098	(201,626,376)
<b>Net Assets</b>		
Beginning of Year	1,641,945,047	1,843,571,423
<b>End of Year</b>	<b>2,305,470,145</b>	<b>1,641,945,047</b>

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

# Vanguard FTSE All-World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark returned 19.17% for the fiscal year.
- Most of the countries represented in the index gained ground over the period. The United States, which accounted for more than half the index's holdings, and Japan, the next largest market, helped performance the most.
- Ten of the index's 11 sectors posted positive returns. Technology, financials, industrials and consumer discretionary helped performance the most. Consumer staples was the only sector that detracted from results.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE All-World Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	19.14%	—	10.53%
Benchmark	19.17	—	10.55
Tracking Difference*	-0.03		
USD Distributing	19.14%	10.69%	8.39%
Benchmark	19.17	10.70	8.41
Tracking Difference*	-0.03		

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

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

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

<sup>1</sup> Since-inception returns: USD Accumulating, 23 July 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost		Shares	Proceeds
		US Dollars (\$)			US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	576,395	221,727,429	Apple, Inc.	57,880	11,130,038
Apple, Inc.	1,080,465	198,294,697	Kenvue, Inc.	408,664	9,470,420
NVIDIA Corp.	331,472	133,313,034	Alphabet, Inc. Class C	56,222	8,739,803
Amazon.com, Inc.	800,562	131,921,449	RTX Corp.	44,809	4,590,734
Meta Platforms, Inc. Class A	165,225	67,206,400	Ping An Insurance Group Co. of China Ltd. Class A	734,600	4,126,537
Alphabet, Inc. Class A	446,571	65,063,619	Wells Fargo & Co.	75,567	3,866,133
Alphabet, Inc. Class C	366,846	54,068,315	Roche Holding AG (XSWX)	12,301	3,850,962
Broadcom, Inc.	40,880	51,465,874	Marathon Petroleum Corp.	23,809	3,682,927
Eli Lilly & Co.	68,370	46,692,860	ZTO Express Cayman, Inc.	138,176	3,587,076
Tesla, Inc.	221,796	46,465,157	China Merchants Bank Co., Ltd. Class A	764,900	3,064,886
Taiwan Semiconductor Manufacturing Co., Ltd.	1,864,000	40,149,281	Mitsui & Co., Ltd.	60,900	2,830,760
JPMorgan Chase & Co.	217,983	37,579,670	Caterpillar, Inc.	8,294	2,646,188
UnitedHealth Group, Inc.	69,494	34,933,414	TotalEnergies SE	37,848	2,546,111
Exxon Mobil Corp.	302,820	33,325,320	General Motors Co.	63,664	2,523,275
Visa, Inc. Class A	114,528	29,938,607	Aramark	79,327	2,467,863
Berkshire Hathaway, Inc. Class B	76,837	29,379,952	Industrial & Commercial Bank of China Ltd. Class A	3,715,900	2,448,900
Johnson & Johnson	183,787	28,482,106	Gentex Corp.	74,537	2,388,165
Procter & Gamble Co.	180,708	28,335,148	Arrow Electronics, Inc.	19,730	2,374,703
Mastercard, Inc. Class A	59,230	25,674,463	DENTSPLY SIRONA, Inc.	70,014	2,299,260
Novo Nordisk A/S Class B	205,468	24,619,241	Assurant, Inc.	16,541	2,293,410

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.55% (30 June 2023: 98.70%)</b>							
<b>Equities 98.55% (30 June 2023: 98.70%)</b>							
<b>Australia 1.82% (30 June 2023: 1.97%)</b>							
AGL Energy Ltd.	190,552	1,378,227	0.01%	Magellan Financial Group Ltd.	27,193	152,914	0.00%
ALS Ltd.	141,660	1,325,453	0.00%	Medibank Pvt Ltd.	980,044	2,441,368	0.01%
Altium Ltd.	39,261	1,783,778	0.01%	Metcash Ltd.	436,954	1,033,042	0.00%
Alumina Ltd.	862,811	976,707	0.00%	Mineral Resources Ltd.	59,022	2,125,410	0.01%
Ancor plc	516,885	5,140,052	0.02%	Mirvac Group REIT	1,330,733	1,661,925	0.01%
AMP Ltd.	579,646	423,893	0.00%	National Australia Bank Ltd.	1,095,831	26,514,951	0.10%
Ampol Ltd.	69,071	1,491,814	0.01%	New Hope Corp., Ltd.	219,439	715,175	0.00%
Ansell Ltd.	67,559	1,197,917	0.00%	NEXTDC Ltd.	235,775	2,776,061	0.01%
ANZ Group Holdings Ltd.	1,046,890	19,744,432	0.07%	Northern Star Resources Ltd.	382,360	3,319,668	0.01%
APA Group	442,384	2,360,615	0.01%	Nufarm Ltd.	55,745	171,255	0.00%
Aristocrat Leisure Ltd.	225,278	7,486,487	0.03%	Orica Ltd.	153,611	1,833,267	0.01%
ASX Ltd.	74,995	3,005,125	0.01%	Origin Energy Ltd.	643,414	4,666,586	0.02%
Atlas Arteria Ltd.	418,654	1,428,746	0.01%	Orora Ltd.	581,350	764,862	0.00%
Aurizon Holdings Ltd.	603,760	1,471,757	0.01%	Perpetual Ltd.	40,277	573,218	0.00%
Bank of Queensland Ltd.	308,683	1,197,754	0.00%	Pilbara Minerals Ltd.	1,154,774	2,367,632	0.01%
Beach Energy Ltd.	718,518	714,995	0.00%	Pro Medicus Ltd.	18,120	1,733,653	0.01%
Bendigo & Adelaide Bank Ltd.		1,620,664	0.01%	Qantas Airways Ltd.	291,765	1,139,903	0.00%
BHP Group Ltd.	1,811,156	51,624,895	0.19%	QBE Insurance Group Ltd.	548,301	6,367,919	0.02%
BlueScope Steel Ltd.	158,392	2,161,128	0.01%	Qube Holdings Ltd.	721,040	1,757,645	0.01%
Brambles Ltd.	503,306	4,884,011	0.02%	Ramsay Health Care Ltd.	68,857	2,182,502	0.01%
CAR Group Ltd.	145,637	3,428,544	0.01%	REA Group Ltd.	18,785	2,467,210	0.01%
Challenger Ltd.	120,280	563,106	0.00%	Reece Ltd.	48,927	822,452	0.00%
Charter Hall Group REIT	160,487	1,198,286	0.00%	Region RE Ltd. REIT	173,105	242,777	0.00%
Cleanaway Waste Management Ltd.	638,606	1,181,386	0.00%	Rio Tinto Ltd.	133,924	10,643,496	0.04%
Cochlear Ltd.	24,313	5,393,264	0.02%	Santos Ltd.	1,140,417	5,834,066	0.02%
Coles Group Ltd.	449,284	5,109,925	0.02%	Scentre Group REIT	2,263,284	4,715,987	0.02%
Commonwealth Bank of Australia	604,603	51,434,018	0.19%	SEEK Ltd.	128,175	1,828,452	0.01%
Computershare Ltd.	217,688	3,829,386	0.01%	Seven Group Holdings Ltd.	61,853	1,556,505	0.01%
CSL Ltd.	175,899	34,679,541	0.13%	Sims Ltd.	29,011	199,562	0.00%
Deterra Royalties Ltd.	72,120	192,180	0.00%	Sonic Healthcare Ltd.	177,683	3,120,905	0.01%
Dexus REIT	408,171	1,766,428	0.01%	South32 Ltd.	1,710,434	4,180,867	0.02%
Domain Holdings Australia Ltd.	41,778	85,099	0.00%	Star Entertainment Grp Ltd.	398,167	130,299	0.00%
Domino's Pizza Enterprises Ltd.	26,565	636,740	0.00%	Steadfast Group Ltd.	470,018	1,939,911	0.01%
Downer EDI Ltd.	345,740	1,071,387	0.00%	Stockland REIT	1,154,721	3,215,822	0.01%
Endeavour Group Ltd.	634,438	2,139,732	0.01%	Suncorp Group Ltd.	474,930	5,522,138	0.02%
Evolution Mining Ltd.	589,712	1,378,437	0.01%	Tabcorp Holdings Ltd.	1,030,629	481,814	0.00%
Flight Centre Travel Group Ltd.	92,781	1,250,429	0.00%	Telstra Group Ltd.	1,425,161	3,445,493	0.01%
Fortescue Ltd.	556,965	7,963,858	0.03%	TPG Telecom Ltd.	64,789	198,174	0.00%
Goodman Group REIT	658,182	15,274,947	0.06%	Transurban Group	1,058,848	8,768,680	0.03%
GPT Group REIT	554,701	1,481,828	0.01%	Treasury Wine Estates Ltd.	281,578	2,339,365	0.01%
Harvey Norman Holdings Ltd.	126,236	351,559	0.00%	Vicinity Ltd. REIT	1,829,457	2,260,335	0.01%
IDP Education Ltd.	112,242	1,135,656	0.00%	Washington H Soul Pattinson & Co., Ltd.	95,144	2,085,446	0.01%
IGO Ltd.	207,810	782,752	0.00%	Wesfarmers Ltd.	408,735	17,792,423	0.07%
Iluka Resources Ltd.	207,111	905,990	0.00%	Westpac Banking Corp.	1,228,769	22,345,846	0.08%
Incitec Pivot Ltd.	546,134	1,057,733	0.00%	Whitehaven Coal Ltd.	207,019	1,057,671	0.00%
Insignia Financial Ltd.	112,711	172,378	0.00%	WiseTech Global Ltd.	52,930	3,545,535	0.01%
Insurance Australia Group Ltd.	886,161	4,225,613	0.02%	Woodside Energy Group Ltd.	659,379	12,422,732	0.05%
James Hardie Industries plc	150,019	4,738,996	0.02%	Woolworths Group Ltd.	445,046	10,043,197	0.04%
JB Hi-Fi Ltd.	45,418	1,856,647	0.01%	Worley Ltd.	208,291	2,083,825	0.01%
Lendlease Corp., Ltd.	267,948	968,114	0.00%	Xero Ltd.	57,642	5,250,883	0.02%
Liontown Resources Ltd.	445,181	269,069	0.00%	Yancoal Australia Ltd.	140,888	622,889	0.00%
Lottery Corp., Ltd.	834,475	2,825,532	0.01%			<b>495,249,703</b>	<b>1.82%</b>
Lynas Rare Earths Ltd.	343,316	1,359,652	0.00%	<b>Austria 0.05% (30 June 2023: 0.05%)</b>			
Macquarie Group Ltd.	129,181	17,659,328	0.06%	ANDRITZ AG	20,165	1,250,245	0.01%
				Erste Group Bank AG	104,652	4,961,993	0.02%
				OMV AG	59,362	2,586,839	0.01%
				Raiffeisen Bank International AG	55,685	968,016	0.00%
				Telekom Austria AG Class A	16,401	163,825	0.00%
				Verbund AG	26,269	2,073,527	0.01%
				Voestalpine AG	39,281	1,061,747	0.00%
						<b>13,066,192</b>	<b>0.05%</b>
				<b>Belgium 0.21% (30 June 2023: 0.24%)</b>			

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ackermans & van Haaren NV	7,479	1,294,522	0.00%	Equatorial Energia SA	459,149	2,537,399	0.01%
Ageas SA	61,751	2,824,632	0.01%	Gerdau SA - Preference Shares	603,544	1,997,162	0.01%
Anheuser-Busch InBev SA	313,937	18,209,322	0.07%	GPS Participacoes e Empreendimentos SA	113,800	353,214	0.00%
Argenx SE	21,997	9,632,861	0.04%	Grupo Mateus SA	130,300	162,569	0.00%
D'ieteren Group	6,661	1,414,221	0.01%	Hapvida Participacoes e Investimentos SA	1,496,044	1,031,578	0.00%
Elia Group SA	9,905	928,342	0.00%	Hypera SA	246,300	1,272,639	0.01%
Groupe Bruxelles Lambert NV	46,016	3,287,021	0.01%	Itau Unibanco Holding SA	162,100	819,773	0.00%
KBC Group NV	93,647	6,614,131	0.02%	Itau Unibanco Holding SA - Preference Shares	1,827,638	10,664,197	0.04%
Lotus Bakeries NV	133	1,372,687	0.01%	Itausa SA - Preference Shares	2,575,906	4,554,078	0.02%
Sofina SA	6,993	1,597,880	0.01%	JBS SA	521,088	3,027,394	0.01%
Syensqo SA	22,380	2,004,490	0.01%	Klabin SA	291,300	1,124,409	0.00%
UCB SA	44,628	6,634,029	0.02%	Localiza Rent a Car SA	329,412	2,490,850	0.01%
Umicore SA	67,745	1,018,658	0.00%	Localiza Rent a Car SA - Rights Issue 31/12/2049	3,304	5,354	0.00%
Warehouses de Pauw CVA REIT	47,743	1,294,565	0.00%	Lojas Renner SA	497,291	1,117,337	0.00%
		<b>58,127,361</b>	<b>0.21%</b>	M Dias Branco SA	15,200	80,263	0.00%
<b>Brazil 0.48% (30 June 2023: 0.64%)</b>				Magazine Luiza SA	61,192	132,752	0.00%
Allos SA	153,900	585,183	0.00%	Metalurgica Gerdau SA - Preference Shares	155,500	298,153	0.00%
Alpargatas SA - Preference Shares	28,475	46,754	0.00%	Multiplan Empreendimentos Imobiliarios SA	38,426	155,933	0.00%
Ambev SA	1,552,362	3,188,876	0.01%	Natura & Co. Holding SA	321,875	900,528	0.00%
Atacadao SA	211,007	342,659	0.00%	Neoenergia SA	25,500	85,253	0.00%
Auren Energia SA	39,066	86,791	0.00%	Petroleo Brasileiro SA	1,408,741	10,241,331	0.04%
B3 SA - Brasil Bolsa Balcao	2,065,281	3,807,484	0.01%	Petroleo Brasileiro SA - Preference Shares	1,901,700	13,027,336	0.05%
Banco Bradesco SA	341,236	687,454	0.00%	Porto Seguro SA	30,300	168,835	0.00%
Banco Bradesco SA - Preference Shares	1,937,970	4,319,432	0.02%	PRIO SA	217,000	1,709,606	0.01%
Banco BTG Pactual SA	469,308	2,611,656	0.01%	Raia Drogasil SA	427,740	1,977,579	0.01%
Banco do Brasil SA	650,700	3,129,058	0.01%	Rede D'Or Sao Luiz SA	211,648	1,036,435	0.00%
Banco Santander Brasil SA	59,100	292,178	0.00%	Rumo SA	364,062	1,358,076	0.01%
BB Seguridade Participacoes SA	230,235	1,364,967	0.01%	Sao Martinho SA	30,200	177,956	0.00%
Bradespar SA	8,900	28,762	0.00%	Sendas Distribuidora SA	362,528	674,871	0.00%
Bradespar SA - Preference Shares	42,939	143,093	0.00%	SLC Agricola SA	100,320	315,168	0.00%
Braskem SA - Preference Shares Class A	32,200	103,537	0.00%	Suzano SA	261,846	2,687,546	0.01%
BRF SA	300,906	1,228,121	0.01%	Telefonica Brasil SA	136,832	1,116,936	0.00%
Caixa Seguridade Participacoes SA	240,000	618,315	0.00%	TIM SA	293,700	839,679	0.00%
CCR SA	580,436	1,216,372	0.01%	TOTVS SA	223,663	1,225,336	0.01%
Centrais Eletricas Brasileiras SA	505,600	3,263,286	0.01%	Transmissora Alianca de Energia Eletrica SA	31,300	192,890	0.00%
Centrais Eletricas Brasileiras SA - Preference Shares	121,700	878,605	0.00%	Ultrapar Participacoes SA	292,400	1,137,077	0.01%
Cielo SA	160,089	162,266	0.00%	Unipar Carbochloro SA - Preference Shares Class B	20,680	181,652	0.00%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	119,300	1,610,226	0.01%	Usinas Siderurgicas de Minas Gerais SA Usiminas	127,300	174,869	0.00%
Compania Energetica de Minas Gerais	233,867	514,516	0.00%	Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	52,223	74,370	0.00%
Compania Energetica de Minas Gerais - Preference Shares	466,726	831,031	0.00%	Vale SA	1,361,961	15,256,454	0.06%
Compania Paranaense de Energia - Copel	834,811	1,245,953	0.01%	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	32,809	44,714	0.00%
Compania Paranaense de Energia - Copel - Preference Shares Class B	317,000	530,764	0.00%	Vibra Energia SA	419,027	1,576,693	0.01%
Compania Siderurgica Nacional SA	109,200	253,809	0.00%	WEG SA	520,492	3,953,507	0.02%
Cosan SA	426,776	1,040,345	0.00%			<b>130,194,654</b>	<b>0.48%</b>
CPFL Energia SA	26,900	158,510	0.00%	<b>Canada 2.25% (30 June 2023: 2.46%)</b>			
CSN Mineracao SA	81,600	76,246	0.00%	Agnico Eagle Mines Ltd.	181,470	11,866,800	0.04%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	57,600	272,318	0.00%	Alimentation Couche-Tard, Inc.	265,348	14,887,102	0.05%
Dexco SA	54,329	64,164	0.00%	Bank of Montreal	262,202	22,003,622	0.08%
Embraer SA	252,400	1,642,694	0.01%	Bank of Nova Scotia	425,181	19,445,191	0.07%
Energisa SA	93,268	766,032	0.00%	Barrick Gold Corp.	648,720	10,818,716	0.04%
Eneva SA	425,960	973,938	0.00%	BCE, Inc.	106,798	3,458,340	0.01%
Engie Brasil Energia SA	18,750	149,508	0.00%	Brookfield Asset Management Ltd. Class A	154,869	5,894,382	0.02%
				Brookfield Corp.	530,471	22,058,538	0.08%
				Cameco Corp.	160,380	7,889,193	0.03%
				Canadian Imperial Bank of Commerce	336,539	15,998,730	0.06%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	196,926	23,265,288	0.09%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	43,604	1,756,632	0.01%
Canadian Natural Resources Ltd.	754,761	26,878,725	0.10%			<b>14,315,225</b>	<b>0.05%</b>
Canadian Pacific Kansas City Ltd.	333,683	26,273,253	0.10%	<b>China 2.71% (30 June 2023: 3.16%)</b>			
Cenovus Energy, Inc.	459,503	9,029,879	0.03%	360 Security Technology, Inc. Class A	214,000	225,114	0.00%
CGI, Inc.	71,052	7,090,401	0.03%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	18,700	33,426	0.00%
Constellation Software, Inc.	7,249	20,882,587	0.08%	3SBio, Inc.	570,500	470,582	0.00%
Constellation Software, Inc. - Warrants 31/3/2040	5,557	—	0.00%	Addsino Co., Ltd. Class A	610,400	489,935	0.00%
Dollarama, Inc.	99,629	9,094,646	0.03%	Advanced Micro-Fabrication Equipment, Inc. China Class A	7,151	138,361	0.00%
Enbridge, Inc.	755,026	26,855,056	0.10%	AECC Aviation Power Co., Ltd. Class A	31,600	158,198	0.00%
Fairfax Financial Holdings Ltd.	7,915	9,002,340	0.03%	Agricultural Bank of China Ltd. Class A	1,863,300	1,112,746	0.01%
Fortis, Inc.	163,600	6,357,008	0.02%	Agricultural Bank of China Ltd. Class H	11,300,000	4,834,132	0.02%
Franco-Nevada Corp.	66,647	7,900,130	0.03%	Aier Eye Hospital Group Co., Ltd. Class A	455,746	644,212	0.00%
George Weston Ltd.	27,563	3,963,988	0.01%	Air China Ltd. Class A	573,500	579,717	0.00%
Great-West Lifeco, Inc.	86,102	2,511,295	0.01%	Air China Ltd. Class H	600,000	278,966	0.00%
Hydro One Ltd.	122,693	3,573,147	0.01%	Akeso, Inc.	270,000	1,305,492	0.01%
Imperial Oil Ltd.	63,987	4,361,974	0.02%	Alibaba Group Holding Ltd.	6,146,340	55,500,803	0.21%
Intact Financial Corp.	64,028	10,669,072	0.04%	Alibaba Health Information Technology Ltd.	2,398,000	961,362	0.01%
Loblaws Cos Ltd.	52,151	6,048,426	0.02%	Alibaba Pictures Group Ltd.	2,500,000	132,887	0.00%
Magna International, Inc.	92,148	3,861,414	0.01%	All Winner Technology Co., Ltd. Class A	23,720	76,383	0.00%
Manulife Financial Corp.	642,300	17,100,149	0.06%	Aluminum Corp. of China Ltd. Class A	811,000	847,563	0.00%
Metro, Inc.	91,433	5,064,280	0.02%	Aluminum Corp. of China Ltd. Class H	1,210,000	826,050	0.00%
National Bank of Canada	119,495	9,475,940	0.03%	Angang Steel Co., Ltd. Class H	387,000	60,473	0.00%
Nutrien Ltd.	180,382	9,181,574	0.03%	Angel Yeast Co., Ltd. Class A	4,500	17,215	0.00%
Pembina Pipeline Corp.	208,002	7,715,995	0.03%	Angelalign Technology, Inc.	10,691	77,710	0.00%
Power Corp. of Canada	185,482	5,153,671	0.02%	Anhui Conch Cement Co., Ltd. Class A	162,200	524,089	0.00%
Restaurant Brands International, Inc.	108,603	7,651,061	0.03%	Anhui Conch Cement Co., Ltd. Class H	436,000	1,038,707	0.01%
Royal Bank of Canada	500,193	53,241,312	0.20%	Anhui Expressway Co., Ltd. Class A	186,200	356,289	0.00%
Saputo, Inc.	81,266	1,824,454	0.01%	Anhui Expressway Co., Ltd. Class H	44,000	52,694	0.00%
Shopify, Inc. Class A	435,973	28,804,967	0.11%	Anhui Gujing Distillery Co., Ltd. Class A	18,625	538,455	0.00%
Sun Life Financial, Inc.	198,577	9,734,750	0.04%	Anhui Gujing Distillery Co., Ltd. Class B	58,900	876,476	0.01%
Suncor Energy, Inc.	468,321	17,848,460	0.07%	Anjoy Foods Group Co., Ltd. Class A	1,800	18,321	0.00%
TC Energy Corp.	364,744	13,823,674	0.05%	ANTA Sports Products Ltd.	475,200	4,564,900	0.02%
Teck Resources Ltd. Class B	162,663	7,793,464	0.03%	Asymchem Laboratories Tianjin Co., Ltd. Class A	2,660	23,974	0.00%
TELUS Corp.	154,097	2,332,261	0.01%	Autohome, Inc. ADR	10,786	296,076	0.00%
Thomson Reuters Corp.	52,661	8,875,034	0.03%	Autohome, Inc. Class A	2,140	14,651	0.00%
Toronto-Dominion Bank	629,526	34,596,671	0.13%	Avary Holding Shenzhen Co., Ltd. Class A	5,400	29,408	0.00%
Tourmaline Oil Corp.	122,123	5,537,861	0.02%	AviChina Industry & Technology Co., Ltd. Class H	467,000	209,951	0.00%
Waste Connections, Inc.	91,645	16,075,967	0.06%	AVICOPTER plc Class A	3,300	18,582	0.00%
Wheaton Precious Metals Corp.	160,141	8,394,719	0.03%	BAIC Motor Corp., Ltd. Class H	1,938,600	496,606	0.00%
		<b>612,165,507</b>	<b>2.25%</b>	Baidu, Inc. Class A	801,892	8,755,961	0.03%
<b>Chile 0.05% (30 June 2023: 0.06%)</b>				Baiyin Nonferrous Group Co., Ltd. Class A	319,000	121,468	0.00%
Aguas Andinas SA Class A	1,594,861	434,229	0.00%	Bank of Beijing Co., Ltd. Class A	208,200	166,541	0.00%
Banco de Chile	16,492,463	1,870,401	0.01%	Bank of Changsha Co., Ltd. Class A	425,300	476,514	0.00%
Banco de Credito e Inversiones SA	50,363	1,412,837	0.01%	Bank of China Ltd. Class A	1,044,300	660,836	0.00%
Banco Santander Chile	12,797,943	599,273	0.00%				
Cencosud SA	319,124	600,095	0.00%				
Cencosud Shopping SA	96,530	145,727	0.00%				
Colbun SA	1,342,737	173,247	0.00%				
Compania Cervecerias Unidas SA	94,830	540,996	0.00%				
Compania Sud Americana de Vapores SA	3,648,743	231,002	0.00%				
Embotelladora Andina SA - Preference Shares Class B	254,875	719,323	0.00%				
Empresas CMPC SA	515,211	966,097	0.00%				
Empresas Copec SA	205,675	1,579,727	0.01%				
Enel Americas SA	8,391,543	778,769	0.00%				
Enel Chile SA	3,906,571	219,762	0.00%				
Falabella SA	397,310	1,221,068	0.01%				
Latam Airlines Group SA	49,869,344	678,362	0.00%				
Plaza SA	24,477	35,523	0.00%				
Plaza SA - Rights Issue 27/7/2024	2,872	91	0.00%				
Quinenco SA	107,722	352,064	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of China Ltd. Class H	29,809,000	14,699,471	0.06%	BYD Electronic International Co., Ltd.	290,000	1,448,626	0.01%
Bank of Communications Co., Ltd. Class A	1,344,216	1,375,360	0.01%	By-health Co., Ltd. Class A	13,200	24,499	0.00%
Bank of Communications Co., Ltd. Class H	2,112,000	1,658,242	0.01%	C&D International Investment Group Ltd.	292,000	543,054	0.00%
Bank of Hangzhou Co., Ltd. Class A	108,200	193,404	0.00%	Cambricon Technologies Corp., Ltd. Class A	20,167	548,782	0.00%
Bank of Jiangsu Co., Ltd. Class A	794,400	808,453	0.00%	CanSino Biologics, Inc. Class A	4,477	25,197	0.00%
Bank of Nanjing Co., Ltd. Class A	138,100	196,533	0.00%	CanSino Biologics, Inc. Class H	6,800	17,019	0.00%
Bank of Ningbo Co., Ltd. Class A	107,680	325,362	0.00%	CECEP Solar Energy Co., Ltd. Class A	37,500	24,192	0.00%
Bank of Shanghai Co., Ltd. Class A	114,100	113,462	0.00%	CECEP Wind-Power Corp. Class A	152,990	62,656	0.00%
Bank of Suzhou Co., Ltd. Class A	423,950	435,514	0.00%	Central China Securities Co., Ltd. Class A	632,600	295,468	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	218,700	199,204	0.00%	Central China Securities Co., Ltd. Class H	371,000	47,994	0.00%
BBMG Corp. Class A	1,062,400	199,359	0.00%	CETC Cyberspace Security Technology Co., Ltd. Class A	15,600	30,406	0.00%
BBMG Corp. Class H	676,000	48,487	0.00%	CGN Power Co., Ltd. Class H	3,807,000	1,677,393	0.01%
BeiGene Ltd.	207,800	2,294,280	0.01%	Changchun High-Tech Industry Group Co., Ltd. Class A	4,526	56,891	0.00%
Beijing Capital International Airport Co., Ltd. Class H	318,000	105,085	0.00%	Changjiang Securities Co., Ltd. Class A	679,100	449,270	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	68,400	36,070	0.00%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,700	26,088	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	9,500	21,900	0.00%	Chaozhou Three-Circle Group Co., Ltd. Class A	12,300	49,177	0.00%
Beijing Enlight Media Co., Ltd. Class A	57,500	66,235	0.00%	China Animal Husbandry Industry Co., Ltd. Class A	198,402	203,542	0.00%
Beijing Enterprises Holdings Ltd.	154,500	518,470	0.00%	China Baoan Group Co., Ltd. Class A	25,200	29,684	0.00%
Beijing Enterprises Water Group Ltd.	1,008,000	309,860	0.00%	China Cinda Asset Management Co., Ltd. Class H	2,769,000	230,531	0.00%
Beijing Gehua CATV Network Co., Ltd. Class A	262,500	215,009	0.00%	China CITIC Bank Corp., Ltd. Class A	711,200	652,669	0.00%
Beijing Jingneng Clean Energy Co., Ltd. Class H	314,000	74,806	0.00%	China CITIC Bank Corp., Ltd. Class H	3,265,000	2,095,147	0.01%
Beijing Kingsoft Office Software, Inc. Class A	11,699	364,550	0.00%	China CITIC Financial Asset Management Co., Ltd. Class H	9,299,000	416,867	0.00%
Beijing New Building Materials plc Class A	9,100	36,969	0.00%	China Coal Energy Co., Ltd. Class A	166,500	284,613	0.00%
Beijing Shiji Information Technology Co., Ltd. Class A	19,110	14,998	0.00%	China Coal Energy Co., Ltd. Class H	704,000	822,358	0.00%
Beijing Shougang Co., Ltd. Class A	83,200	30,997	0.00%	China Common	236,000	—	0.00%
Beijing Shunxin Agriculture Co., Ltd. Class A	16,000	36,686	0.00%	China Communications Services Corp., Ltd. Class H	464,000	250,204	0.00%
Beijing SL Pharmaceutical Co., Ltd. Class A	112,500	113,566	0.00%	China Conch Venture Holdings Ltd.	313,500	292,323	0.00%
Beijing Tongrentang Co., Ltd. Class A	106,300	556,336	0.00%	China Construction Bank Corp. Class A	667,400	676,464	0.00%
Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	3,857	34,804	0.00%	China Construction Bank Corp. Class H	32,669,000	24,143,778	0.09%
Beijing-Shanghai High Speed Railway Co., Ltd. Class A	993,800	730,971	0.00%	China CSSC Holdings Ltd. Class A	68,400	381,403	0.00%
Bilibili, Inc. Class Z	92,174	1,498,179	0.01%	China Eastern Airlines Corp., Ltd. Class A	343,000	188,393	0.00%
Blue Moon Group Holdings Ltd.	226,000	59,920	0.00%	China Eastern Airlines Corp., Ltd. Class H	2,440,000	612,547	0.00%
BOC International China Co., Ltd. Class A	173,100	215,283	0.00%	China Energy Engineering Corp., Ltd. Class H	6,082,000	669,944	0.00%
BOE Technology Group Co., Ltd. Class A	648,700	363,407	0.00%	China Everbright Bank Co., Ltd. Class A	251,400	109,157	0.00%
BOE Technology Group Co., Ltd. Class B	1,528,200	499,130	0.00%	China Everbright Bank Co., Ltd. Class H	3,117,000	970,145	0.01%
Bosideng International Holdings Ltd.	1,216,000	758,501	0.00%	China Everbright Environment Group Ltd.	668,814	335,803	0.00%
BYD Co., Ltd. Class A	65,800	2,255,415	0.01%	China Everbright Ltd.	146,000	73,866	0.00%
BYD Co., Ltd. Class H	336,690	10,004,877	0.04%	China Feihe Ltd.	1,384,000	639,936	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Galaxy Securities Co., Ltd. Class A	282,000	419,474	0.00%	China Pacific Insurance Group Co., Ltd. Class A	240,200	916,602	0.01%
China Galaxy Securities Co., Ltd. Class H	1,676,500	878,255	0.01%	China Pacific Insurance Group Co., Ltd. Class H	925,800	2,260,131	0.01%
China Gas Holdings Ltd.	923,934	828,386	0.00%	China Petroleum & Chemical Corp. Class A	955,800	827,391	0.00%
China Great Wall Securities Co., Ltd. Class A	24,100	22,117	0.00%	China Petroleum & Chemical Corp. Class H	9,849,400	6,383,426	0.03%
China Greatwall Technology Group Co., Ltd. Class A	9,600	11,506	0.00%	China Power International Development Ltd.	1,114,064	577,908	0.00%
China Hongqiao Group Ltd.	858,500	1,299,725	0.01%	China Railway Group Ltd. Class H	2,042,000	1,127,266	0.01%
China International Capital Corp., Ltd. Class A	54,400	220,630	0.00%	China Railway Signal & Communication Corp., Ltd. Class H	777,000	334,390	0.00%
China International Capital Corp., Ltd. Class H	252,400	280,933	0.00%	China Reinsurance Group Corp. Class H	1,233,000	90,018	0.00%
China International Marine Containers Group Co., Ltd. Class A	382,800	485,523	0.00%	China Resources Beer Holdings Co., Ltd.	661,335	2,223,537	0.01%
China International Marine Containers Group Co., Ltd. Class H	43,950	39,630	0.00%	China Resources Building Materials Technology Holdings Ltd.	586,000	103,579	0.00%
China Jinmao Holdings Group Ltd.	1,142,000	90,688	0.00%	China Resources Gas Group Ltd.	315,000	1,103,472	0.01%
China Jushi Co., Ltd. Class A	209,358	316,868	0.00%	China Resources Land Ltd.	989,790	3,365,900	0.01%
China Lesso Group Holdings Ltd.	186,000	74,329	0.00%	China Resources Mixc Lifestyle Services Ltd.	302,000	999,910	0.01%
China Life Insurance Co., Ltd. Class H	2,807,000	3,969,219	0.02%	China Resources Pharmaceutical Group Ltd.	305,000	226,189	0.00%
China Literature Ltd.	75,800	244,175	0.00%	China Resources Power Holdings Co., Ltd.	746,000	2,288,431	0.01%
China Longyuan Power Group Corp., Ltd. Class H	1,498,000	1,346,922	0.01%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	41,340	241,103	0.00%
China Medical System Holdings Ltd.	637,418	540,475	0.00%	China Ruyi Holdings Ltd.	3,013,199	810,477	0.00%
China Meidong Auto Holdings Ltd.	82,000	22,056	0.00%	China Shenhua Energy Co., Ltd. Class A	116,300	706,799	0.00%
China Mengniu Dairy Co., Ltd.	1,340,993	2,404,629	0.01%	China Shenhua Energy Co., Ltd. Class H	1,357,500	6,250,752	0.02%
China Merchants Bank Co., Ltd. Class A	615,800	2,883,801	0.01%	China South Publishing & Media Group Co., Ltd. Class A	75,300	128,098	0.00%
China Merchants Bank Co., Ltd. Class H	1,262,610	5,732,962	0.02%	China Southern Airlines Co., Ltd. Class A	528,000	425,967	0.00%
China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	285,800	464,273	0.00%	China Southern Airlines Co., Ltd. Class H	324,000	121,177	0.00%
China Merchants Port Holdings Co., Ltd.	258,000	383,990	0.00%	China State Construction Engineering Corp., Ltd. Class A	1,501,700	1,092,205	0.01%
China Merchants Securities Co., Ltd. Class A	390,200	743,432	0.00%	China State Construction International Holdings Ltd.	782,000	1,067,720	0.01%
China Merchants Securities Co., Ltd. Class H	376,300	297,381	0.00%	China Suntien Green Energy Corp., Ltd. Class H	773,000	350,491	0.00%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	76,200	91,742	0.00%	China Taiping Insurance Holdings Co., Ltd.	269,909	275,876	0.00%
China Minsheng Banking Corp., Ltd. Class A	1,142,700	593,196	0.00%	China Three Gorges Renewables Group Co., Ltd. Class A	855,700	511,016	0.00%
China Minsheng Banking Corp., Ltd. Class H	2,061,100	712,781	0.00%	China Tourism Group Duty Free Corp., Ltd. Class A	81,799	700,140	0.00%
China National Accord Medicines Corp., Ltd. Class A	47,320	208,897	0.00%	China Tower Corp., Ltd. Class H	17,318,825	2,240,440	0.01%
China National Building Material Co., Ltd. Class H	1,649,400	591,531	0.00%	China Traditional Chinese Medicine Holdings Co., Ltd.	442,864	205,907	0.00%
China National Chemical Engineering Co., Ltd. Class A	60,800	68,621	0.00%	China United Network Communications Ltd. Class A	662,500	426,491	0.00%
China National Nuclear Power Co., Ltd. Class A	318,400	464,897	0.00%	China Vanke Co., Ltd. Class H	1,056,045	628,969	0.00%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	47,200	111,198	0.00%	China West Construction Group Co., Ltd. Class A	32,200	22,934	0.00%
China Oilfield Services Ltd. Class A	292,000	687,920	0.00%	China World Trade Center Co., Ltd. Class A	21,400	64,368	0.00%
China Oilfield Services Ltd. Class H	634,000	609,038	0.00%	China Yangtze Power Co., Ltd. Class A	676,676	2,680,437	0.01%
China Overseas Land & Investment Ltd.	1,325,000	2,297,884	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Zheshang Bank Co., Ltd. Class A	155,120	58,641	0.00%	East Money Information Co., Ltd. Class A	584,069	844,801	0.00%
Chongqing Brewery Co., Ltd. Class A	5,400	44,896	0.00%	Ecovacs Robotics Co., Ltd. Class A	6,600	42,651	0.00%
Chongqing Changan Automobile Co., Ltd. Class A	368,694	678,217	0.00%	ENN Energy Holdings Ltd.	306,300	2,524,580	0.01%
Chongqing Changan Automobile Co., Ltd. Class B	289,842	136,245	0.00%	ENN Natural Gas Co., Ltd. Class A	15,700	44,729	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	718,000	352,222	0.00%	Eve Energy Co., Ltd. Class A	23,288	127,335	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	43,650	167,585	0.00%	Everbright Securities Co., Ltd. Class A	67,300	134,769	0.00%
CITIC Heavy Industries Co., Ltd. Class A	860,700	449,162	0.00%	Everbright Securities Co., Ltd. Class H	802,200	507,578	0.00%
CITIC Ltd.	2,047,000	1,861,529	0.01%	Fangda Carbon New Material Co., Ltd. Class A	1,386,400	818,450	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	54,810	101,875	0.00%	Far East Horizon Ltd.	406,000	264,170	0.00%
CITIC Securities Co., Ltd. Class A	356,790	890,894	0.01%	Flat Glass Group Co., Ltd. Class A	135,183	372,173	0.00%
CITIC Securities Co., Ltd. Class H	558,089	822,044	0.00%	Flat Glass Group Co., Ltd. Class H	96,000	141,404	0.00%
CMOC Group Ltd. Class A	650,700	757,576	0.00%	Focus Media Information Technology Co., Ltd. Class A	870,600	722,633	0.00%
CMOC Group Ltd. Class H	1,107,000	1,012,370	0.01%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	111,704	527,396	0.00%
Contemporary Amperex Technology Co., Ltd. Class A	121,660	2,999,986	0.01%	Fosun International Ltd.	496,040	266,845	0.00%
COSCO SHIPPING Development Co., Ltd. Class A	488,400	172,593	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	310,800	1,166,429	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	501,000	72,512	0.00%	Fujian Funeng Co., Ltd. Class A	15,080	24,084	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	327,400	700,016	0.00%	Full Truck Alliance Co., Ltd. ADR	242,046	1,946,050	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	466,000	605,226	0.00%	Fuyao Glass Industry Group Co., Ltd. Class A	110,800	726,945	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class A	599,650	1,272,260	0.01%	Fuyao Glass Industry Group Co., Ltd. Class H	216,000	1,254,656	0.01%
COSCO SHIPPING Holdings Co., Ltd. Class H	778,552	1,362,172	0.01%	Ganfeng Lithium Group Co., Ltd. Class A	86,760	340,464	0.00%
COSCO SHIPPING Ports Ltd.	360,000	248,533	0.00%	Ganfeng Lithium Group Co., Ltd. Class H	48,840	95,210	0.00%
Country Garden Holdings Co., Ltd.	2,990,602	185,893	0.00%	G-bits Network Technology Xiamen Co., Ltd. Class A	800	19,506	0.00%
Country Garden Services Holdings Co., Ltd.	621,124	383,459	0.00%	GCL System Integration Technology Co., Ltd. Class A	767,100	203,836	0.00%
CRRC Corp., Ltd. Class A	628,500	646,505	0.00%	GCL Technology Holdings Ltd.	6,136,000	911,668	0.01%
CRRC Corp., Ltd. Class H	2,156,000	1,391,787	0.01%	GD Power Development Co., Ltd. Class A	155,500	127,580	0.00%
CSC Financial Co., Ltd. Class H	603,500	447,558	0.00%	GDS Holdings Ltd. Class A	171,385	204,809	0.00%
CSG Holding Co., Ltd. Class B	364,634	120,495	0.00%	Geely Automobile Holdings Ltd.	2,277,600	2,564,247	0.01%
CSPC Pharmaceutical Group Ltd.	3,296,440	2,626,208	0.01%	GEM Co., Ltd. Class A	56,300	49,122	0.00%
Dada Nexus Ltd. ADR	13,929	17,551	0.00%	Gemdale Corp. Class A	53,900	25,101	0.00%
Daqin Railway Co., Ltd. Class A	704,200	690,614	0.00%	Genscript Biotech Corp.	282,000	300,515	0.00%
Daqo New Energy Corp. ADR	15,340	223,964	0.00%	GF Securities Co., Ltd. Class H	601,200	498,215	0.00%
Datang International Power Generation Co., Ltd. Class H	948,000	202,777	0.00%	Giant Biogene Holding Co., Ltd.	151,400	889,117	0.01%
Do-Fluoride New Materials Co., Ltd. Class A	14,700	24,625	0.00%	GigaDevice Semiconductor, Inc. Class A	7,716	101,057	0.00%
Dongfang Electric Corp., Ltd. Class A	278,800	704,556	0.00%	Ginlong Technologies Co., Ltd. Class A	4,650	26,521	0.00%
Dongfang Electric Corp., Ltd. Class H	125,400	199,807	0.00%	GoerTek, Inc. Class A	39,800	106,357	0.00%
Dongfeng Motor Group Co., Ltd. Class H	524,000	149,668	0.00%	Goldwind Science & Technology Co., Ltd. Class A	242,000	222,747	0.00%
East Buy Holding Ltd.	106,000	171,340	0.00%	Goldwind Science & Technology Co., Ltd. Class H	562,035	228,920	0.00%
East Group Co., Ltd. Class A	14,800	8,129	0.00%	Gotion High-tech Co., Ltd. Class A	16,900	44,328	0.00%
				Great Wall Motor Co., Ltd. Class A	122,100	423,119	0.00%
				Great Wall Motor Co., Ltd. Class H	560,000	863,591	0.01%

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Gree Electric Appliances, Inc. of Zhuhai Class A	99,500	534,512	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	450,000	940,646	0.01%
Greentown China Holdings Ltd.	135,000	106,169	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	54,600	177,766	0.00%
Guangdong Electric Power Development Co., Ltd. Class B	41,200	11,082	0.00%	Hengan International Group Co., Ltd.	280,500	855,073	0.00%
Guangdong Haid Group Co., Ltd. Class A	22,100	142,422	0.00%	Hengli Petrochemical Co., Ltd. Class A	33,300	63,628	0.00%
Guangdong HEC Technology Holding Co., Ltd. Class A	32,900	31,725	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	63,900	282,178	0.00%
Guangdong Investment Ltd.	958,000	560,758	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	182,708	601,429	0.00%
Guangdong Kinlong Hardware Products Co., Ltd. Class A	5,200	18,426	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	5,400	76,701	0.00%
Guanghui Energy Co., Ltd. Class A	76,300	70,021	0.00%	Hopson Development Holdings Ltd.	224,882	103,117	0.00%
Guangshen Railway Co., Ltd. Class A	120,200	53,343	0.00%	Horizon Construction Development Ltd.	75,185	14,445	0.00%
Guangshen Railway Co., Ltd. Class H	308,000	83,633	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	6,500	41,586	0.00%
Guangxi Wuzhou Zhongheng Group Co., Ltd. Class A	1,935,600	575,310	0.00%	Hoyuan Green Energy Co., Ltd. Class A	5,869	13,738	0.00%
Guangzhou Automobile Group Co., Ltd. Class A	504,200	534,528	0.00%	Hua Hong Semiconductor Ltd.	298,205	842,204	0.00%
Guangzhou Automobile Group Co., Ltd. Class H	2,316,800	819,014	0.00%	Huadian Power International Corp., Ltd. Class A	1,048,840	997,000	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	170,000	449,638	0.00%	Huadong Medicine Co., Ltd. Class A	15,000	57,137	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	4,000	14,897	0.00%	Huafon Chemical Co., Ltd. Class A	35,700	35,060	0.00%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	23,800	57,244	0.00%	Huaibei Mining Holdings Co., Ltd. Class A	21,600	49,526	0.00%
Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	758,900	344,064	0.00%	Hualan Biological Engineering, Inc. Class A	22,300	48,230	0.00%
Guolian Securities Co., Ltd. Class A	9,200	12,148	0.00%	Huaneng Lancang River Hydropower, Inc. Class A	406,000	599,475	0.00%
Guosen Securities Co., Ltd. Class A	91,300	108,672	0.00%	Huaneng Power International, Inc. Class A	296,900	391,212	0.00%
Guosheng Financial Holding, Inc. Class A	13,400	15,546	0.00%	Huaneng Power International, Inc. Class H	1,372,000	1,017,481	0.01%
Guotai Junan Securities Co., Ltd. Class A	188,800	350,403	0.00%	Huapont Life Sciences Co., Ltd. Class A	1,713,800	892,011	0.01%
Guotai Junan Securities Co., Ltd. Class H	321,000	318,640	0.00%	Huatai Securities Co., Ltd. Class A	544,200	923,542	0.01%
Guoyuan Securities Co., Ltd. Class A	365,850	303,670	0.00%	Huatai Securities Co., Ltd. Class H	269,580	297,983	0.00%
H World Group Ltd.	767,620	2,556,308	0.01%	Huaxi Securities Co., Ltd. Class A	118,500	106,962	0.00%
Haidilao International Holding Ltd.	561,000	1,008,843	0.01%	Huaxia Bank Co., Ltd. Class A	140,500	123,164	0.00%
Haier Smart Home Co., Ltd. Class A	166,800	648,388	0.00%	Huaxin Cement Co., Ltd. Class H	300,600	290,305	0.00%
Haier Smart Home Co., Ltd. Class H	863,400	2,886,331	0.01%	Huayu Automotive Systems Co., Ltd. Class A	19,300	43,301	0.00%
Hainan Mining Co., Ltd. Class A	666,200	578,523	0.00%	Hubei Energy Group Co., Ltd. Class A	63,500	52,273	0.00%
Haitian International Holdings Ltd.	110,000	312,780	0.00%	Huizhou Desay Sv Automotive Co., Ltd. Class A	2,700	32,208	0.00%
Haitong Securities Co., Ltd. Class H	2,123,936	987,510	0.01%	Humanwell Healthcare Group Co., Ltd. Class A	5,000	11,759	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	18,384	37,016	0.00%	Hunan Gold Corp., Ltd. Class A	20,300	50,327	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	20,600	49,406	0.00%	Hunan Valin Steel Co., Ltd. Class A	64,100	38,895	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	9,100	60,577	0.00%	Hundsun Technologies, Inc. Class A	22,003	53,223	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class H	22,900	80,954	0.00%	Hygeia Healthcare Holdings Co., Ltd.	144,018	519,265	0.00%
				Hygon Information Technology Co., Ltd. Class A	73,016	703,272	0.00%
				IEIT Systems Co., Ltd. Class A	13,000	64,761	0.00%
				Iflytek Co., Ltd. Class A	25,800	151,778	0.00%

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Imeik Technology Development Co., Ltd. Class A	2,660	62,703	0.00%	Jizhong Energy Resources Co., Ltd. Class A	37,500	34,414	0.00%
Industrial & Commercial Bank of China Ltd. Class A	2,812,400	2,195,728	0.01%	Joynn Laboratories China Co., Ltd. Class H	31,555	30,313	0.00%
Industrial & Commercial Bank of China Ltd. Class H	26,792,000	15,922,699	0.06%	Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	36,300	112,815	0.00%
Industrial Bank Co., Ltd. Class A	574,900	1,387,474	0.01%	JOYY, Inc. ADR	10,006	301,081	0.00%
Industrial Securities Co., Ltd. Class A	92,560	64,151	0.00%	Kanzhun Ltd. ADR	120,004	2,257,275	0.01%
Ingenic Semiconductor Co., Ltd. Class A	11,700	88,846	0.00%	KE Holdings, Inc. ADR	219,440	3,105,076	0.01%
Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	581,300	111,469	0.00%	Kingboard Holdings Ltd.	154,200	363,014	0.00%
Inner Mongolia ERDOS Resources Co., Ltd. Class A	258,574	351,336	0.00%	Kingboard Laminates Holdings Ltd.	204,000	219,484	0.00%
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	31,100	15,719	0.00%	Kingdee International Software Group Co., Ltd.	1,302,000	1,220,719	0.01%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	135,000	477,807	0.00%	Kingsoft Cloud Holdings Ltd.	265,710	46,625	0.00%
Inner Mongolia Yitai Coal Co., Ltd. Class B	403,500	724,686	0.00%	Kingsoft Corp., Ltd.	277,400	801,210	0.00%
Innovent Biologics, Inc.	576,882	2,719,120	0.01%	Kuaishou Technology Class B	1,045,800	6,181,785	0.02%
Intco Medical Technology Co., Ltd. Class A	4,500	16,525	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	12,900	30,656	0.00%
iQIYI, Inc. ADR	140,514	515,686	0.00%	Kunlun Energy Co., Ltd.	1,648,000	1,709,763	0.01%
J&T Global Express Ltd.	2,564,800	2,342,268	0.01%	Kunlun Tech Co., Ltd. Class A	16,900	74,629	0.00%
JA Solar Technology Co., Ltd. Class A	48,216	73,967	0.00%	Kweichow Moutai Co., Ltd. Class A	32,235	6,478,878	0.03%
Jafron Biomedical Co., Ltd. Class A	3,500	13,044	0.00%	Lao Feng Xiang Co., Ltd. Class A	23,400	186,505	0.00%
Jason Furniture Hangzhou Co., Ltd. Class A	4,160	18,399	0.00%	LB Group Co., Ltd. Class A	27,600	70,202	0.00%
JCET Group Co., Ltd. Class A	29,700	128,997	0.00%	Lee & Man Paper Manufacturing Ltd.	247,000	73,081	0.00%
JD Health International, Inc.	378,253	1,029,520	0.01%	Legend Holdings Corp. Class H	87,100	65,598	0.00%
JD Logistics, Inc.	367,824	394,800	0.00%	Lens Technology Co., Ltd. Class A	111,300	278,218	0.00%
JD.com, Inc. Class A	858,261	11,355,683	0.04%	Lepu Medical Technology Beijing Co., Ltd. Class A	24,600	50,003	0.00%
Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A	741,800	268,236	0.00%	Leyard Optoelectronic Co., Ltd. Class A	504,900	311,203	0.00%
Jiangsu Eastern Shenghong Co., Ltd. Class A	41,800	45,631	0.00%	Li Auto, Inc. Class A	372,647	3,355,417	0.01%
Jiangsu Expressway Co., Ltd. Class H	666,000	710,580	0.00%	Li Ning Co., Ltd.	862,802	1,867,632	0.01%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	15,392	98,202	0.00%	LianChuang Electronic Technology Co., Ltd. Class A	10,000	9,245	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	171,041	901,023	0.01%	Liaoning Port Co., Ltd. Class A	4,602,500	775,399	0.00%
Jiangsu King's Luck Brewery JSC Ltd. Class A	76,700	485,360	0.00%	Lingyi iTech Guangdong Co. Class A	64,200	62,610	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	25,900	22,243	0.00%	Livzon Pharmaceutical Group, Inc. Class A	83,177	423,925	0.00%
Jiangsu Yanghe Distillery Co., Ltd. Class A	72,700	803,988	0.00%	Livzon Pharmaceutical Group, Inc. Class H	78,900	259,719	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	3,900	33,606	0.00%	Longfor Group Holdings Ltd.	969,500	1,331,178	0.01%
Jiangsu Zhongtian Technology Co., Ltd. Class A	25,700	55,794	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	164,297	315,504	0.00%
Jiangxi Copper Co., Ltd. Class A	178,700	579,606	0.00%	Lufax Holding Ltd. ADR	44,020	104,327	0.00%
Jiangxi Copper Co., Ltd. Class H	635,000	1,267,170	0.01%	Luxi Chemical Group Co., Ltd. Class A	22,400	35,560	0.00%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	307,700	564,753	0.00%	Luxshare Precision Industry Co., Ltd. Class A	168,437	906,916	0.01%
Jinxin Fertility Group Ltd.	300,000	106,822	0.00%	Luye Pharma Group Ltd.	352,000	121,731	0.00%
JiuGui Liquor Co., Ltd. Class A	3,700	22,233	0.00%	Luzhou Laojiao Co., Ltd. Class A	53,100	1,043,621	0.01%
Jiumaojiu International Holdings Ltd.	486,000	252,107	0.00%	Maanshan Iron & Steel Co., Ltd. Class A	321,800	89,036	0.00%
				Maanshan Iron & Steel Co., Ltd. Class H	2,384,000	345,047	0.00%
				Mango Excellent Media Co., Ltd. Class A	19,500	55,822	0.00%
				Maxscend Microelectronics Co., Ltd. Class A	6,912	73,600	0.00%
				Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	97,900	50,688	0.00%
				Meituan Class B	1,908,163	27,153,330	0.10%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Metallurgical Corp. of China Ltd. Class A	210,500	89,380	0.00%	Ping An Insurance Group Co. of China Ltd. Class H	2,266,000	10,274,406	0.04%
Metallurgical Corp. of China Ltd. Class H	454,000	93,040	0.00%	Pingdingshan Tianan Coal Mining Co., Ltd. Class A	27,700	42,494	0.00%
Microport Scientific Corp.	391,800	264,465	0.00%	Poly Developments & Holdings Group Co., Ltd. Class A	126,600	151,902	0.00%
MINISO Group Holding Ltd.	124,532	597,347	0.00%	Poly Property Services Co., Ltd. Class H	26,000	96,242	0.00%
Minth Group Ltd.	130,000	202,142	0.00%	Pop Mart International Group Ltd.	208,800	1,022,953	0.01%
Montage Technology Co., Ltd. Class A	20,231	158,393	0.00%	Postal Savings Bank of China Co., Ltd. Class H	4,876,000	2,860,373	0.01%
Muyuan Foods Co., Ltd. Class A	114,994	686,734	0.00%	Power Construction Corp. of China Ltd. Class A	116,000	88,817	0.00%
NanJi E-Commerce Co., Ltd. Class A	57,200	20,370	0.00%	Qifu Technology, Inc. ADR	55,127	1,087,656	0.01%
Nanjing Hanrui Cobalt Co., Ltd. Class A	3,600	13,042	0.00%	Qingdao Port International Co., Ltd. Class A	413,600	541,583	0.00%
NARI Technology Co., Ltd. Class A	347,944	1,189,544	0.01%	Qingdao Rural Commercial Bank Corp. Class A	846,600	310,770	0.00%
National Silicon Industry Group Co., Ltd. Class A	346,921	656,222	0.00%	Qingdao TGOOD Electric Co., Ltd. Class A	4,300	11,850	0.00%
NAURA Technology Group Co., Ltd. Class A	19,400	850,020	0.00%	Qinghai Salt Lake Industry Co., Ltd. Class A	166,299	397,477	0.00%
NetEase, Inc.	657,393	12,554,409	0.05%	Raytron Technology Co., Ltd. Class A	4,125	15,803	0.00%
New China Life Insurance Co., Ltd. Class A	52,000	213,887	0.00%	Red Star Macalline Group Corp., Ltd. Class A	97,800	34,159	0.00%
New China Life Insurance Co., Ltd. Class H	246,099	469,667	0.00%	Red Star Macalline Group Corp., Ltd. Class H	23,094	4,052	0.00%
New Hope Liuhe Co., Ltd. Class A	43,500	54,458	0.00%	Remegen Co., Ltd. Class H	19,000	59,623	0.00%
New Oriental Education & Technology Group, Inc.	542,180	4,145,829	0.02%	RLX Technology, Inc. ADR	357,940	658,610	0.00%
Nine Dragons Paper Holdings Ltd.	302,000	125,714	0.00%	Rongsheng Petrochemical Co., Ltd. Class A	570,350	754,649	0.00%
Ningbo Deye Technology Co., Ltd. Class A	12,600	128,298	0.00%	SAIC Motor Corp., Ltd. Class A	108,700	206,357	0.00%
Ningbo Joyson Electronic Corp. Class A	9,900	20,096	0.00%	Sanan Optoelectronics Co., Ltd. Class A	440,700	707,452	0.00%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	22,200	106,426	0.00%	Sangfor Technologies, Inc. Class A	1,400	9,690	0.00%
Ningbo Tuopu Group Co., Ltd. Class A	8,900	65,353	0.00%	Sansteel Minguang Co., Ltd. Fujian Class A	76,400	30,870	0.00%
Ningxia Baofeng Energy Group Co., Ltd. Class A	19,200	45,575	0.00%	Sany Heavy Equipment International Holdings Co., Ltd.	561,000	349,215	0.00%
NIO, Inc. Class A	417,453	1,820,616	0.01%	Sany Heavy Industry Co., Ltd. Class A	432,600	977,681	0.01%
Nongfu Spring Co., Ltd. Class H	718,000	3,407,267	0.01%	Satellite Chemical Co., Ltd. Class A	28,991	71,397	0.00%
North Industries Group Red Arrow Co., Ltd. Class A	7,300	14,668	0.00%	SDIC Power Holdings Co., Ltd. Class A	385,800	963,859	0.01%
Offcn Education Technology Co., Ltd. Class A	13,400	2,808	0.00%	Seazen Group Ltd.	387,158	67,440	0.00%
Orient Securities Co., Ltd. Class H	364,800	142,978	0.00%	Seazen Holdings Co., Ltd. Class A	18,100	21,990	0.00%
Ovctek China, Inc. Class A	9,660	20,747	0.00%	SenseTime Group, Inc. Class B	7,599,000	1,284,766	0.01%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	114,000	39,037	0.00%	Seres Group Co., Ltd. Class A	50,400	629,029	0.00%
PDD Holdings, Inc. ADR	253,739	33,734,600	0.13%	SF Holding Co., Ltd. Class A	131,300	641,856	0.00%
People's Insurance Co. Group of China Ltd. Class H	4,386,000	1,505,556	0.01%	SG Micro Corp. Class A	5,557	63,008	0.00%
Perfect World Co., Ltd. Class A	19,500	20,299	0.00%	Shaanxi Coal Industry Co., Ltd. Class A	294,500	1,039,504	0.01%
PetroChina Co., Ltd. Class A	850,700	1,202,493	0.01%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	27,300	37,243	0.00%
PetroChina Co., Ltd. Class H	7,280,000	7,366,345	0.03%	Shandong Chenming Paper Holdings Ltd. Class A	784,800	371,930	0.00%
Pharmaron Beijing Co., Ltd. Class A	25,425	64,704	0.00%	Shandong Chenming Paper Holdings Ltd. Class B	1,350,500	254,276	0.00%
Pharmaron Beijing Co., Ltd. Class H	30,375	32,875	0.00%	Shandong Chenming Paper Holdings Ltd. Class H	1,328,000	292,563	0.00%
PICC Property & Casualty Co., Ltd. Class H	2,501,748	3,108,199	0.01%	Shandong Gold Mining Co., Ltd. Class A	137,298	514,902	0.00%
Ping An Bank Co., Ltd. Class A	777,488	1,080,902	0.01%	Shandong Gold Mining Co., Ltd. Class H	229,300	456,403	0.00%
Ping An Healthcare & Technology Co., Ltd.	353,771	518,372	0.00%				
Ping An Insurance Group Co. of China Ltd. Class A	319,810	1,811,754	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shandong Hi-speed Co., Ltd. Class A	353,400	428,387	0.00%	Shanghai Tunnel Engineering Co., Ltd. Class A	573,100	512,590	0.00%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	24,030	87,683	0.00%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	260,900	316,617	0.00%
Shandong Linglong Tyre Co., Ltd. Class A	5,700	14,342	0.00%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	10,300	7,266	0.00%
Shandong Nanshan Aluminum Co., Ltd. Class A	1,183,300	617,513	0.00%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class A	838,200	392,645	0.00%
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	793,600	378,127	0.00%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	1,330,200	260,719	0.00%
Shanghai Bairun Investment Holding Group Co., Ltd. Class A	9,884	22,785	0.00%	Shanxi Coking Coal Energy Group Co., Ltd. Class A	47,800	67,501	0.00%
Shanghai Baosight Software Co., Ltd. Class A	8,798	38,478	0.00%	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	40,800	101,318	0.00%
Shanghai Baosight Software Co., Ltd. Class B	521,243	843,892	0.00%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	115,600	53,518	0.00%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	1,367	34,555	0.00%	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	42,340	1,222,962	0.01%
Shanghai Electric Group Co., Ltd. Class H	3,632,000	711,756	0.00%	Shenghe Resources Holding Co., Ltd. Class A	26,100	30,816	0.00%
Shanghai Electric Power Co., Ltd. Class A	19,800	26,822	0.00%	Shengyi Technology Co., Ltd. Class A	173,000	499,035	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	52,000	157,691	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	973,100	574,462	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	140,510	237,921	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	1,112,800	210,947	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	87,000	135,502	0.00%	Shenzhen Airport Co., Ltd. Class A	459,300	401,998	0.00%
Shanghai Huayi Group Co., Ltd. Class A	781,900	619,021	0.00%	Shenzhen Capchem Technology Co., Ltd. Class A	8,460	33,094	0.00%
Shanghai Industrial Holdings Ltd.	76,000	113,503	0.00%	Shenzhen Dynanonic Co., Ltd. Class A	14,668	56,656	0.00%
Shanghai International Airport Co., Ltd. Class A	13,500	59,633	0.00%	Shenzhen Energy Group Co., Ltd. Class A	35,600	35,596	0.00%
Shanghai International Port Group Co., Ltd. Class A	40,600	32,143	0.00%	Shenzhen Expressway Corp., Ltd. Class H	522,000	486,738	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	127,300	171,728	0.00%	Shenzhen Gas Corp., Ltd. Class A	26,700	24,429	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	38,100	33,833	0.00%	Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	65,000	27,141	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	33,307	132,528	0.00%	Shenzhen Inovance Technology Co., Ltd. Class A	111,000	779,950	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	233,500	291,361	0.00%	Shenzhen International Holdings Ltd.	195,000	155,602	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	373,200	450,855	0.00%	Shenzhen Investment Ltd.	1,147,849	136,729	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	287,608	113,030	0.00%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	11,040	23,605	0.00%
Shanghai Mechanical & Electrical Industry Co., Ltd. Class A	199,000	313,729	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	25,100	1,000,136	0.01%
Shanghai Mechanical & Electrical Industry Co., Ltd. Class B	120,700	102,836	0.00%	Shenzhen MTC Co., Ltd. Class A	136,700	90,062	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	43,000	112,553	0.00%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	191,500	53,509	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	145,100	218,187	0.00%	Shenzhen SC New Energy Technology Corp. Class A	3,000	22,193	0.00%
Shanghai Pudong Development Bank Co., Ltd. Class A	991,339	1,117,503	0.01%	Shenzhen Transsion Holdings Co., Ltd. Class A	11,387	119,378	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	25,230	48,830	0.00%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	624,500	387,487	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	136,000	145,671	0.00%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	185,100	107,498	0.00%
				Shenzhou International Group Holdings Ltd.	277,958	2,721,763	0.01%
				Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	50,600	106,248	0.00%
				Shougang Fushan Resources Group Ltd.	619,278	253,822	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sichuan Chuantou Energy Co., Ltd. Class A	277,500	712,674	0.00%	Tongkun Group Co., Ltd. Class A	17,200	37,600	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	96,600	21,832	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	112,000	55,380	0.00%
Sichuan Road & Bridge Group Co., Ltd. Class A	51,240	55,375	0.00%	Tongwei Co., Ltd. Class A	77,500	202,857	0.00%
Sichuan Swellfun Co., Ltd. Class A	6,500	33,502	0.00%	Topchoice Medical Corp. Class A	5,700	42,199	0.00%
Sino Biopharmaceutical Ltd.	4,743,250	1,622,112	0.01%	Topsports International Holdings Ltd.	1,103,000	586,296	0.00%
Sinoma Science & Technology Co., Ltd. Class A	16,300	28,801	0.00%	Towngas Smart Energy Co., Ltd.	228,000	81,477	0.00%
Sinopec Engineering Group Co., Ltd. Class H	253,500	175,334	0.00%	Transfar Zhilian Co., Ltd. Class A	833,700	438,498	0.00%
Sinopec Oilfield Service Corp. Class H	970,000	63,363	0.00%	TravelSky Technology Ltd. Class H	175,000	205,318	0.00%
Sinopec Shanghai Petrochemical Co., Ltd. Class H	3,618,000	509,747	0.00%	Trina Solar Co., Ltd. Class A	45,259	104,889	0.00%
Sinopharm Group Co., Ltd. Class H	511,300	1,358,900	0.01%	Trip.com Group Ltd.	189,386	9,086,763	0.04%
Sinotrans Ltd. Class H	521,000	253,580	0.00%	Tsingtao Brewery Co., Ltd. Class A	13,100	130,572	0.00%
Sinotruk Hong Kong Ltd.	132,000	343,213	0.00%	Tsingtao Brewery Co., Ltd. Class H	238,873	1,594,037	0.01%
Skshu Paint Co., Ltd. Class A	2,660	13,215	0.00%	Tuya, Inc. ADR	58,900	100,719	0.00%
Smooere International Holdings Ltd.	844,000	1,023,731	0.01%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	12,739	91,780	0.00%
Songcheng Performance Development Co., Ltd. Class A	46,800	51,474	0.00%	Uni-President China Holdings Ltd.	232,200	212,053	0.00%
Spring Airlines Co., Ltd. Class A	74,600	575,579	0.00%	Unisplendour Corp., Ltd. Class A	10,100	30,919	0.00%
StarPower Semiconductor Ltd. Class A	2,240	26,420	0.00%	Vipshop Holdings Ltd. ADR	130,535	1,699,566	0.01%
Sun Art Retail Group Ltd.	305,000	58,208	0.00%	Walvax Biotechnology Co., Ltd. Class A	20,600	32,110	0.00%
Sungrow Power Supply Co., Ltd. Class A	29,680	252,169	0.00%	Wanhua Chemical Group Co., Ltd. Class A	112,700	1,248,200	0.01%
Suning Universal Co., Ltd. Class A	17,100	3,935	0.00%	Want Want China Holdings Ltd.	1,321,000	798,617	0.00%
Sunny Optical Technology Group Co., Ltd.	237,900	1,470,230	0.01%	Weibo Corp. ADR	10,517	80,771	0.00%
Sunwoda Electronic Co., Ltd. Class A	16,700	34,700	0.00%	Weichai Power Co., Ltd. Class A	164,700	366,358	0.00%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	9,800	27,786	0.00%	Weichai Power Co., Ltd. Class H	770,800	1,474,979	0.01%
Suzhou Maxwell Technologies Co., Ltd. Class A	3,840	62,842	0.00%	Weifu High-Technology Group Co., Ltd. Class A	43,600	97,223	0.00%
TAL Education Group ADR	157,481	1,680,322	0.01%	Weifu High-Technology Group Co., Ltd. Class B	188,600	281,424	0.00%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	101,400	69,722	0.00%	Weihai Guangwei Composites Co., Ltd. Class A	4,640	15,781	0.00%
TBEA Co., Ltd. Class A	57,590	109,408	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	249,400	677,059	0.00%
TCL Technology Group Corp. Class A	214,350	126,833	0.00%	Western Securities Co., Ltd. Class A	751,000	636,733	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	53,125	62,942	0.00%	Western Superconducting Technologies Co., Ltd. Class A	3,026	15,883	0.00%
Tencent Holdings Ltd.	2,258,778	107,739,955	0.40%	Will Semiconductor Co., Ltd. Shanghai Class A	55,145	750,564	0.00%
Tencent Music Entertainment Group ADR	242,056	3,400,887	0.01%	Wingtech Technology Co., Ltd. Class A	14,000	54,172	0.00%
Thunder Software Technology Co., Ltd. Class A	4,000	24,978	0.00%	Wuchan Zhongda Group Co., Ltd. Class A	33,500	19,914	0.00%
Tianqi Lithium Corp. Class A	32,200	131,916	0.00%	Wuhan Guide Infrared Co., Ltd. Class A	37,856	30,541	0.00%
Tianqi Lithium Corp. Class H	35,200	100,991	0.00%	Wuliangye Yibin Co., Ltd. Class A	100,900	1,769,552	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	27,100	30,103	0.00%	WuXi AppTec Co., Ltd. Class A	125,113	671,590	0.00%
Tibet Cheezheng Tibetan Medicine Co., Ltd. Class A	73,240	196,421	0.00%	WuXi AppTec Co., Ltd. Class H	91,620	342,663	0.00%
Tingyi Cayman Islands Holding Corp.	612,000	737,623	0.00%	Wuxi Biologics Cayman, Inc.	1,197,169	1,769,517	0.01%
Tongcheng Travel Holdings Ltd.	529,600	1,054,126	0.01%	XCMG Construction Machinery Co., Ltd. Class A	147,300	144,256	0.00%
				Xiamen Tungsten Co., Ltd. Class A	14,700	34,732	0.00%
				Xiaomi Corp. Class B	5,094,800	10,754,195	0.04%

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Xinhua Winshare Publishing & Media Co., Ltd. Class A	31,400	60,255	0.00%	Zhejiang Expressway Co., Ltd. Class H	345,000	232,875	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	45,000	56,024	0.00%	Zhejiang Hailiang Co., Ltd. Class A	302,900	331,077	0.00%
Xinyi Solar Holdings Ltd.	1,896,400	954,588	0.01%	Zhejiang Hisun Pharmaceutical Co., Ltd. Class A	151,900	146,057	0.00%
Xizang Zhufeng Resources Co., Ltd. Class A	11,200	14,175	0.00%	Zhejiang Huace Film & Television Co., Ltd. Class A	81,300	68,373	0.00%
XPeng, Inc. Class A	501,477	1,898,026	0.01%	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	23,100	53,946	0.00%
Xtep International Holdings Ltd.	413,500	254,750	0.00%	Zhejiang Huayou Cobalt Co., Ltd. Class A	20,150	61,078	0.00%
Xuji Electric Co., Ltd. Class A	11,000	51,845	0.00%	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	18,900	74,374	0.00%
Yadea Group Holdings Ltd.	586,000	740,813	0.00%	Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	7,300	13,718	0.00%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	67,800	225,943	0.00%	Zhejiang Juhua Co., Ltd. Class A	37,000	122,289	0.00%
Yangzijiang Financial Holding Ltd.	354,300	91,500	0.00%	Zhejiang Leapmotor Technology Co., Ltd.	219,700	754,151	0.00%
Yangzijiang Shipbuilding Holdings Ltd.	822,200	1,492,427	0.01%	Zhejiang Longsheng Group Co., Ltd. Class A	683,000	803,601	0.00%
Yankuang Energy Group Co., Ltd. Class A	192,600	599,629	0.00%	Zhejiang Medicine Co., Ltd. Class A	369,700	556,005	0.00%
Yankuang Energy Group Co., Ltd. Class H	1,041,300	1,488,448	0.01%	Zhejiang NHU Co., Ltd. Class A	66,384	174,579	0.00%
Yanlord Land Group Ltd.	317,100	102,951	0.00%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	40,616	106,146	0.00%
Yantai Changyu Pioneer Wine Co., Ltd. Class A	154,500	451,807	0.00%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	1,800	4,985	0.00%
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	8,100	38,920	0.00%	Zhejiang Yongtai Technology Co., Ltd. Class A	12,900	13,817	0.00%
Yealink Network Technology Corp., Ltd. Class A	17,220	86,727	0.00%	Zheshang Securities Co., Ltd. Class A	265,000	389,105	0.00%
Yifeng Pharmacy Chain Co., Ltd. Class A	10,332	34,743	0.00%	ZhongAn Online P&C Insurance Co., Ltd. Class H	264,800	460,587	0.00%
Yihai International Holding Ltd.	91,000	152,688	0.00%	Zhongji Innolight Co., Ltd. Class A	36,260	684,787	0.00%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	23,500	88,034	0.00%	Zhongjin Gold Corp., Ltd. Class A	313,800	636,123	0.00%
Yonfer Agricultural Technology Co., Ltd. Class A	9,300	15,120	0.00%	Zhongshan Public Utilities Group Co., Ltd. Class A	409,300	404,207	0.00%
Yonyou Network Technology Co., Ltd. Class A	36,040	49,364	0.00%	Zhongsheng Group Holdings Ltd.	134,000	196,004	0.00%
Youngor Fashion Co., Ltd. Class A	369,200	360,055	0.00%	Zhongtai Securities Co., Ltd. Class A	313,600	243,549	0.00%
YTO Express Group Co., Ltd. Class A	14,300	30,653	0.00%	Zhuhai Huafa Properties Co., Ltd. Class A	112,100	99,803	0.00%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	78,400	105,559	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	157,400	620,939	0.00%
Yuexiu Property Co., Ltd.	538,362	351,672	0.00%	Zhuzhou Kibing Group Co., Ltd. Class A	15,700	13,870	0.00%
Yum China Holdings, Inc.	145,867	4,510,118	0.02%	Zijin Mining Group Co., Ltd. Class A	760,100	1,829,233	0.01%
Yunnan Aluminium Co., Ltd. Class A	38,600	71,428	0.00%	Zijin Mining Group Co., Ltd. Class H	1,890,000	3,989,446	0.02%
Yunnan Baiyao Group Co., Ltd. Class A	20,420	143,063	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	568,800	598,339	0.00%
Yunnan Copper Co., Ltd. Class A	18,100	30,890	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	456,600	295,339	0.00%
Yunnan Energy New Material Co., Ltd. Class A	9,600	41,617	0.00%	ZTE Corp. Class A	205,399	786,896	0.00%
Yunnan Tin Co., Ltd. Class A	22,700	48,162	0.00%	ZTE Corp. Class H	128,720	284,894	0.00%
Zai Lab Ltd.	236,770	406,373	0.00%			<b>738,243,962</b>	<b>2.71%</b>
Zhangzhou Pientzheuang Pharmaceutical Co., Ltd. Class A	29,900	848,447	0.00%	<b>Colombia 0.01% (30 June 2023: 0.01%)</b>			
Zhaojin Mining Industry Co., Ltd. Class H	703,500	1,180,399	0.01%	Bancolombia SA	31,102	264,928	0.00%
Zhefu Holding Group Co., Ltd. Class A	46,600	17,808	0.00%	Bancolombia SA - Preference Shares	104,946	863,038	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	122,700	57,645	0.00%	Ecopetrol SA	1,817,692	1,017,590	0.01%
Zhejiang Chint Electrics Co., Ltd. Class A	16,000	41,770	0.00%				
Zhejiang Dahua Technology Co., Ltd. Class A	75,100	159,029	0.00%				
Zhejiang Dingli Machinery Co., Ltd. Class A	3,000	24,827	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Interconexion Electrica SA ESP	127,308	559,103	0.00%	Bouygues SA	77,567	2,491,479	0.01%
		<b>2,704,659</b>	<b>0.01%</b>	Bureau Veritas SA	127,390	3,530,672	0.01%
<b>Czech Republic 0.01% (30 June 2023: 0.02%)</b>				Capgemini SE	56,015	11,148,328	0.04%
CEZ A.S.	57,250	2,155,866	0.01%	Carrefour SA	209,935	2,969,971	0.01%
Colt CZ Group SE	8,099	234,630	0.00%	Cie de Saint-Gobain SA	174,901	13,612,629	0.05%
Komerčni Banka A.S.	25,259	845,793	0.00%	Cie Generale des Etablissements Michelin SCA	246,140	9,525,838	0.04%
Moneta Money Bank A.S.	73,371	320,877	0.00%	Covivio SA REIT	20,531	976,542	0.00%
		<b>3,557,166</b>	<b>0.01%</b>	Credit Agricole SA	383,667	5,238,626	0.02%
<b>Denmark 0.83% (30 June 2023: 0.71%)</b>				Danone SA	218,436	13,362,929	0.05%
AP Moller-Maersk A/S Class A	746	1,267,242	0.00%	Dassault Aviation SA	6,833	1,242,026	0.01%
AP Moller-Maersk A/S Class B	1,797	3,126,194	0.01%	Dassault Systemes SE	242,444	9,172,329	0.03%
Carlsberg A/S Class B	34,328	4,122,399	0.02%	Edenred SE	84,747	3,579,516	0.01%
Coloplast A/S Class B	42,307	5,086,666	0.02%	Eiffage SA	31,212	2,868,797	0.01%
Danske Bank A/S	245,505	7,321,188	0.03%	Engie SA	127,171	1,817,501	0.01%
Demant A/S	32,246	1,396,761	0.01%	Engie SA (Prime De Fidelite)	211,745	3,026,214	0.01%
DSV A/S	59,335	9,098,681	0.03%	Engie SA (XPAR)	292,567	4,181,305	0.02%
Genmab A/S	22,522	5,648,140	0.02%	EssilorLuxottica SA	107,232	23,123,090	0.09%
H Lundbeck A/S	132,031	737,364	0.00%	Eurazeo SA	5,229	416,671	0.00%
H Lundbeck A/S Class A	10,450	50,161	0.00%	Eurazeo SE	5,164	411,491	0.00%
Novo Nordisk A/S Class B	1,100,146	158,993,248	0.58%	Eurazeo SE (XPAR)	4,710	375,315	0.00%
Novonosis (Novozymes) B Class B	124,868	7,646,554	0.03%	Eurofins Scientific SE	43,224	2,156,444	0.01%
Orsted A/S	72,733	3,873,825	0.01%	Euronext NV	26,700	2,475,260	0.01%
Pandora A/S	30,351	4,584,361	0.02%	Gecina SA REIT	16,179	1,490,360	0.01%
ROCKWOOL A/S Class B	3,428	1,392,246	0.01%	Getlink SE	142,467	2,359,045	0.01%
Switzer Group A/S	4,890	182,404	0.00%	Hermes International SCA	12,259	28,116,568	0.10%
Tryg A/S	109,610	2,397,551	0.01%	Ipsen SA	9,366	1,149,352	0.00%
Vestas Wind Systems A/S	372,633	8,635,433	0.03%	JCDecaux SE	35,693	702,725	0.00%
		<b>225,560,418</b>	<b>0.83%</b>	Kering SA	25,833	9,371,886	0.03%
<b>Egypt 0.01% (30 June 2023: 0.01%)</b>				Klepierre SA REIT	82,691	2,213,829	0.01%
Commercial International Bank - Egypt (CIB) GDR	725,236	1,168,713	0.01%	La Francaise des Jeux SAEM	34,836	1,187,268	0.00%
Egypt Kuwait Holding Co. SAE	130,452	81,074	0.00%	Legrand SA	90,597	8,995,097	0.03%
Telecom Egypt Co.	41,266	26,772	0.00%	L'Oreal SA	17,781	7,814,235	0.03%
		<b>1,276,559</b>	<b>0.01%</b>	L'Oreal SA (Prime De Fidelite)	30,969	13,609,980	0.05%
<b>Finland 0.22% (30 June 2023: 0.28%)</b>				L'Oreal SA (XPAR)	34,213	15,035,624	0.06%
Elisa OYJ	54,141	2,485,817	0.01%	LVMH Moet Hennessy Louis Vuitton SE	87,905	67,229,813	0.25%
Fortum OYJ	152,583	2,232,196	0.01%	Neoen SA	21,373	862,659	0.00%
Kesko OYJ Class B	74,011	1,300,076	0.00%	Orange SA	666,131	6,678,063	0.03%
Kone OYJ Class B	116,706	5,764,921	0.02%	Pernod Ricard SA	69,770	9,474,119	0.04%
Metso OYJ	255,696	2,708,633	0.01%	Pluxee NV	27,246	764,918	0.00%
Neste OYJ	137,683	2,453,214	0.01%	Publicis Groupe SA	82,678	8,806,076	0.03%
Nokia OYJ	1,862,830	7,104,503	0.03%	Remy Cointreau SA	8,867	740,300	0.00%
Nordea Bank Abp	1,110,640	13,230,500	0.05%	Renault SA	66,029	3,385,473	0.01%
Nordea Bank Abp (XSTO)	57,546	685,214	0.00%	Rexel SA	85,984	2,226,425	0.01%
Orion OYJ Class B	39,639	1,693,376	0.01%	Safran SA	119,013	25,178,800	0.09%
Sampo OYJ Class A	155,517	6,683,681	0.02%	Sanofi SA	395,900	38,162,065	0.14%
Stora Enso OYJ Class R	220,271	3,011,142	0.01%	Sartorius Stedim Biotech	10,156	1,668,623	0.01%
UPM-Kymmene OYJ	179,907	6,289,636	0.02%	Schneider Electric SE	192,231	46,211,087	0.17%
Valmet OYJ	53,325	1,525,362	0.01%	SCOR SE	51,517	1,306,348	0.01%
Wartsila OYJ Abp	192,674	3,716,971	0.01%	SEB SA	6,322	647,748	0.00%
		<b>60,885,242</b>	<b>0.22%</b>	SEB SA (Prime De Fidelite)	4,020	411,886	0.00%
<b>France 2.40% (30 June 2023: 2.90%)</b>				Societe Generale SA	261,310	6,138,893	0.02%
Accor SA	57,736	2,369,949	0.01%	Sodexo SA	7,358	662,419	0.00%
Aeroports de Paris SA	8,384	1,020,759	0.00%	Sodexo SA (XPAR)	13,214	1,189,617	0.00%
Air Liquide SA	44,252	7,649,039	0.03%	Sodexo SA 2024	3,897	350,835	0.00%
Air Liquide SA (Prime De Fidelite)	73,176	12,648,606	0.05%	Sodexo SA 2025	3,512	316,175	0.00%
Air Liquide SA (XPAR)	86,138	14,889,112	0.06%	Sodexo SA 2026	2,843	255,947	0.00%
Airbus SE	210,259	28,902,760	0.11%	SOITEC	9,729	1,086,499	0.00%
Alstom SA	108,676	1,828,634	0.01%	STMicroelectronics NV	237,342	9,377,397	0.03%
Amundi SA	18,524	1,196,149	0.00%	Teleperformance SE	18,780	1,979,335	0.01%
Arkema SA	22,983	1,998,889	0.01%	Thales SA	34,539	5,534,067	0.02%
AXA SA	635,422	20,818,583	0.08%	TotalEnergies SE	721,741	48,213,869	0.18%
Ayvens SA	72,842	422,740	0.00%	Unibail-Rodamco-Westfield REIT	42,693	3,363,997	0.01%
BioMerieux	12,552	1,193,919	0.00%	Valeo SE	70,067	746,287	0.00%
BNP Paribas SA	370,271	23,623,762	0.09%	Veolia Environnement SA	218,012	6,523,630	0.02%
Bolloré SE	323,722	1,901,281	0.01%	Vinci SA	176,047	18,562,178	0.07%
				Vivendi SE	308,146	3,221,972	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Wendel SE	13,817	1,223,171	0.01%	Siemens Healthineers AG	92,287	5,321,282	0.02%
Worldline SA	76,210	826,582	0.00%	Sixt SE	10,785	765,772	0.00%
		<b>653,540,397</b>	<b>2.40%</b>	Symrise AG Class A	46,459	5,691,275	0.02%
<b>Germany 1.89% (30 June 2023: 2.08%)</b>				Talanx AG	19,175	1,532,063	0.01%
Adidas AG	60,108	14,365,827	0.05%	thyssenkrupp AG	129,693	561,276	0.00%
Allianz SE	137,063	38,119,841	0.14%	Traton SE	24,877	814,522	0.00%
BASF SE	309,239	14,975,524	0.06%	Volkswagen AG	8,728	1,048,610	0.00%
Bayer AG	348,419	9,850,768	0.04%	Volkswagen AG - Preference Shares	69,015	7,796,103	0.03%
Bayerische Motoren Werke AG	109,089	10,333,048	0.04%	Vonovia SE	236,289	6,723,595	0.02%
Bayerische Motoren Werke AG - Preference Shares	21,381	1,889,349	0.01%	Wacker Chemie AG	8,231	898,036	0.00%
Bechtle AG	25,688	1,209,717	0.00%	Zalando SE	73,395	1,721,891	0.01%
Beiersdorf AG	35,088	5,135,040	0.02%			<b>515,420,875</b>	<b>1.89%</b>
Brenntag SE	52,880	3,568,204	0.01%	<b>Greece 0.06% (30 June 2023: 0.05%)</b>			
Carl Zeiss Meditec AG	10,703	753,067	0.00%	Alpha Services & Holdings SA	736,001	1,201,751	0.01%
Commerzbank AG	380,066	5,778,057	0.02%	Athens Water Supply & Sewage Co., SA	45,024	264,434	0.00%
Continental AG	38,317	2,172,404	0.01%	Eurobank Ergasias Services & Holdings SA	762,250	1,651,039	0.01%
Covestro AG	66,263	3,891,752	0.01%	FF Group	1,291	—	0.00%
CTS Eventim AG & Co. KGaA	17,608	1,470,080	0.01%	GEK TERNA SA	31,488	558,180	0.00%
Daimler Truck Holding AG	191,669	7,635,508	0.03%	Hellenic Telecommunications Organization SA	60,214	867,342	0.00%
Delivery Hero SE Class A	74,853	1,776,955	0.01%	Helleniq Energy Holdings SA	54,288	453,829	0.00%
Deutsche Bank AG	720,908	11,518,415	0.04%	JUMBO SA	52,613	1,515,709	0.01%
Deutsche Boerse AG	65,622	13,440,135	0.05%	Metlen Energy & Metals SA	32,216	1,203,628	0.01%
Deutsche Lufthansa AG	207,276	1,268,465	0.00%	Motor Oil Hellas Corinth Refineries SA	26,544	666,833	0.00%
Deutsche Post AG	358,253	14,509,759	0.05%	National Bank of Greece SA	313,398	2,614,523	0.01%
Deutsche Telekom AG	1,172,954	29,517,023	0.11%	OPAP SA	67,958	1,066,289	0.01%
Deutsche Wohnen SE	7,985	153,700	0.00%	Optima bank SA	46,454	598,441	0.00%
DWS Group GmbH & Co. KGaA	13,989	496,858	0.00%	Piraeus Financial Holdings SA	291,069	1,062,513	0.00%
E.ON SE	791,805	10,399,801	0.04%	Public Power Corp. SA	66,710	803,620	0.00%
Evonik Industries AG	85,055	1,736,554	0.01%	Terna Energy SA	16,718	349,212	0.00%
Fielmann Group AG	11,610	533,805	0.00%	Titan Cement International SA	16,143	506,062	0.00%
Fraport AG Frankfurt Airport Services Worldwide	6,284	324,621	0.00%			<b>15,383,405</b>	<b>0.06%</b>
Fresenius Medical Care AG	70,436	2,699,515	0.01%	<b>Hong Kong 0.46% (30 June 2023: 0.69%)</b>			
Fresenius SE & Co. KGaA	139,701	4,174,320	0.02%	AAC Technologies Holdings, Inc.	274,500	1,079,380	0.00%
FUCHS SE	5,706	203,643	0.00%	AIA Group Ltd.	4,092,000	27,778,262	0.10%
FUCHS SE - Preference Shares	28,207	1,290,253	0.00%	ASMPT Ltd.	101,923	1,421,653	0.01%
GEA Group AG	71,933	2,998,964	0.01%	Bank of East Asia Ltd.	204,800	260,217	0.00%
Hannover Rueck SE	22,483	5,703,560	0.02%	BOC Aviation Ltd.	37,700	270,410	0.00%
Heidelberg Materials AG	52,474	5,445,061	0.02%	BOC Hong Kong Holdings Ltd.	1,199,500	3,694,953	0.01%
Henkel AG & Co. KGaA	32,319	2,544,153	0.01%	Budweiser Brewing Co. APAC Ltd.	490,600	578,108	0.00%
Henkel AG & Co. KGaA - Preference Shares	61,284	5,465,983	0.02%	Cathay Pacific Airways Ltd.	121,545	124,388	0.00%
Hochtief AG	7,886	897,583	0.00%	Champion REIT	176,000	35,392	0.00%
Infineon Technologies AG	470,972	17,315,937	0.06%	China Travel International Investment Hong Kong Ltd.	280,000	41,602	0.00%
KION Group AG	21,790	912,886	0.00%	Chow Tai Fook Jewellery Group Ltd.	793,600	858,918	0.00%
Knorr-Bremse AG	27,500	2,101,434	0.01%	CK Asset Holdings Ltd.	784,438	2,938,854	0.01%
LEG Immobilien SE	25,735	2,103,364	0.01%	CK Hutchison Holdings Ltd.	966,544	4,630,062	0.02%
Mercedes-Benz Group AG	302,143	20,909,171	0.08%	CK Infrastructure Holdings Ltd.	272,500	1,539,213	0.01%
Merck KGaA	46,821	7,765,418	0.03%	CLP Holdings Ltd.	661,000	5,342,252	0.02%
MTU Aero Engines AG	21,259	5,440,899	0.02%	Dah Sing Banking Group Ltd.	56,800	47,361	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	47,746	23,897,219	0.09%	DFI Retail Group Holdings Ltd.	47,800	90,820	0.00%
Nemetschek SE	22,081	2,173,659	0.01%	ESR Group Ltd.	1,037,055	1,362,833	0.01%
Puma SE	31,685	1,455,797	0.01%	First Pacific Co., Ltd.	440,750	204,924	0.00%
QIAGEN NV	87,729	3,624,608	0.01%	FIT Hon Teng Ltd.	104,000	46,223	0.00%
Rational AG	1,675	1,395,753	0.01%	Galaxy Entertainment Group Ltd.	774,000	3,608,576	0.01%
Rheinmetall AG	15,602	7,954,391	0.03%	Hang Lung Group Ltd.	96,000	104,516	0.00%
RTL Group SA	6,304	191,879	0.00%	Hang Lung Properties Ltd.	415,000	354,010	0.00%
RWE AG	255,327	8,743,012	0.03%	Hang Seng Bank Ltd.	250,800	3,225,186	0.01%
SAP SE	394,152	80,059,388	0.29%				
Sartorius AG	508	97,674	0.00%				
Sartorius AG - Preference Shares	8,328	1,954,692	0.01%				
Scout24 SE	24,097	1,838,808	0.01%				
Siemens AG	265,769	49,482,043	0.18%				
Siemens Energy AG	187,344	4,881,106	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Henderson Land Development Co., Ltd.	656,953	1,762,836	0.01%	Richter Gedeon Nyrt	53,635	1,394,417	0.01%
Hong Kong & China Gas Co., Ltd.	4,584,754	3,488,157	0.01%			<b>6,587,952</b>	<b>0.02%</b>
Hong Kong Exchanges & Clearing Ltd.	472,900	15,154,799	0.06%	<b>Iceland 0.01% (30 June 2023: 0.01%)</b>			
Hongkong Land Holdings Ltd.	337,000	1,088,510	0.01%	Alvotech SA	38,892	456,269	0.00%
Huabao International Holdings Ltd.	151,000	46,224	0.00%	Arion Banki HF	818,292	745,026	0.00%
HUTCHMED China Ltd.	113,500	399,781	0.00%	Islandsbanki HF	752,456	519,906	0.00%
Hysan Development Co., Ltd.	87,000	125,028	0.00%	Marel HF	288,749	1,032,879	0.01%
Jardine Matheson Holdings Ltd.	82,000	2,901,160	0.01%			<b>2,754,080</b>	<b>0.01%</b>
Johnson Electric Holdings Ltd.	57,125	86,045	0.00%	<b>India 2.26% (30 June 2023: 1.74%)</b>			
Kerry Logistics Network Ltd.	124,500	119,917	0.00%	3M India Ltd.	1,560	688,529	0.00%
Kerry Properties Ltd.	83,000	144,368	0.00%	Aarti Industries Ltd.	102,598	844,346	0.00%
Lenovo Group Ltd.	2,902,000	4,096,119	0.02%	ABB India Ltd.	20,410	2,078,240	0.01%
Link REIT	960,200	3,732,622	0.01%	ACC Ltd.	36,934	1,160,030	0.00%
L'Occitane International SA	82,750	351,884	0.00%	Adani Energy Solutions Ltd.	109,644	1,311,389	0.01%
Man Wah Holdings Ltd.	273,200	187,560	0.00%	Adani Enterprises Ltd.	115,520	4,401,431	0.02%
Melco International Development Ltd.	139,000	93,469	0.00%	Adani Green Energy Ltd.	138,057	2,961,551	0.01%
MGM China Holdings Ltd.	132,800	206,836	0.00%	Adani Ports & Special Economic Zone Ltd.	259,108	4,592,865	0.02%
MMG Ltd.	444,000	169,470	0.00%	Adani Power Ltd.	389,169	3,353,702	0.01%
MMG Ltd. - Rights Issue 31/12/2049	177,600	7,848	0.00%	Adani Total Gas Ltd.	123,122	1,322,948	0.01%
MTR Corp., Ltd.	676,000	2,134,309	0.01%	Adani Wilmar Ltd.	41,235	164,223	0.00%
NagaCorp Ltd.	273,061	133,953	0.00%	Aditya Birla Capital Ltd.	220,751	631,935	0.00%
New World Development Co., Ltd.	289,946	271,474	0.00%	AlA Engineering Ltd.	12,405	621,615	0.00%
Nexteer Automotive Group Ltd.	139,000	62,669	0.00%	Alkem Laboratories Ltd.	20,948	1,253,891	0.00%
NWS Holdings Ltd.	200,000	177,524	0.00%	Ambuja Cements Ltd.	278,675	2,239,927	0.01%
Orient Overseas International Ltd.	34,000	551,759	0.00%	APL Apollo Tubes Ltd.	68,771	1,282,681	0.01%
PCCW Ltd.	1,492,593	747,501	0.00%	Apollo Hospitals Enterprise Ltd.	40,506	3,004,742	0.01%
Power Assets Holdings Ltd.	592,500	3,206,333	0.01%	Ashok Leyland Ltd.	384,288	1,114,740	0.00%
Prada SpA	153,000	1,144,453	0.01%	Asian Paints Ltd.	156,574	5,477,250	0.02%
Samsonite International SA	474,935	1,417,371	0.01%	Astral Ltd.	32,642	931,963	0.00%
Sands China Ltd.	856,000	1,784,932	0.01%	AU Small Finance Bank Ltd.	161,809	1,304,077	0.01%
Shangri-La Asia Ltd.	140,000	96,293	0.00%	Aurobindo Pharma Ltd.	97,858	1,417,159	0.01%
Sino Land Co., Ltd.	912,000	940,339	0.00%	Avenue Supermarts Ltd.	48,995	2,771,365	0.01%
SITC International Holdings Co., Ltd.	420,000	1,140,457	0.01%	Axis Bank Ltd.	849,967	12,896,666	0.05%
SJM Holdings Ltd.	407,500	138,314	0.00%	Bajaj Auto Ltd.	25,793	2,939,002	0.01%
Sun Hung Kai Properties Ltd.	585,000	5,061,448	0.02%	Bajaj Finance Ltd.	95,340	8,135,470	0.03%
Swire Pacific Ltd. Class A	122,000	1,078,208	0.00%	Bajaj Finserv Ltd.	158,388	3,016,566	0.01%
Swire Pacific Ltd. Class B	387,500	520,148	0.00%	Bajaj Holdings & Investment Ltd.	6,742	690,168	0.00%
Swire Properties Ltd.	395,600	630,333	0.00%	Balkrishna Industries Ltd.	30,749	1,190,688	0.00%
Techtronic Industries Co., Ltd.	461,500	5,272,664	0.02%	Bandhan Bank Ltd.	311,980	762,408	0.00%
United Energy Group Ltd.	1,612,000	62,974	0.00%	Bank of Baroda	394,576	1,303,148	0.01%
Vitasoy International Holdings Ltd.	142,000	107,308	0.00%	Bank of India	335,814	485,312	0.00%
VTech Holdings Ltd.	26,900	201,214	0.00%	Bata India Ltd.	11,483	208,453	0.00%
WH Group Ltd.	2,951,148	1,942,888	0.01%	Bayer CropScience Ltd.	1,321	106,336	0.00%
Wharf Holdings Ltd.	288,000	809,693	0.00%	Berger Paints India Ltd.	137,688	832,526	0.00%
Wharf Real Estate Investment Co., Ltd.	606,000	1,606,706	0.01%	Bharat Electronics Ltd.	1,233,451	4,524,811	0.02%
Wynn Macau Ltd.	256,400	210,180	0.00%	Bharat Forge Ltd.	86,794	1,738,586	0.01%
Xinyi Glass Holdings Ltd.	540,000	592,054	0.00%	Bharat Heavy Electricals Ltd.	547,544	1,975,459	0.01%
Yue Yuen Industrial Holdings Ltd.	116,500	225,318	0.00%	Bharat Petroleum Corp., Ltd.	626,710	2,284,377	0.01%
		<b>126,069,563</b>	<b>0.46%</b>	Bharti Airtel Ltd.	971,918	16,831,038	0.06%
<b>Hungary 0.02% (30 June 2023: 0.02%)</b>				Biocon Ltd.	91,462	385,097	0.00%
Magyar Telekom Telecommunications plc ADR	159,271	451,249	0.00%	Bosch Ltd.	2,274	929,491	0.00%
MOL Hungarian Oil & Gas plc	120,053	937,654	0.00%	Britannia Industries Ltd.	38,104	2,502,058	0.01%
OTP Bank Nyrt	76,505	3,804,632	0.01%	Canara Bank	831,735	1,191,634	0.00%
				Castrol India Ltd.	63,918	153,771	0.00%
				CG Power & Industrial Solutions Ltd.	270,671	2,287,415	0.01%
				Cholamandalam Investment & Finance Co., Ltd.	132,341	2,259,180	0.01%
				Cipla Ltd.	193,089	3,428,886	0.01%
				Coal India Ltd.	841,297	4,773,613	0.02%
				Coforge Ltd.	26,873	1,759,189	0.01%
				Colgate-Palmolive India Ltd.	46,945	1,600,620	0.01%
				Container Corp. Of India Ltd.	102,908	1,286,419	0.01%
				Coromandel International Ltd.	49,238	945,257	0.00%
				Cummins India Ltd.	56,060	2,666,846	0.01%
				Dabur India Ltd.	201,469	1,451,326	0.01%
				Dalmia Bharat Ltd.	38,552	838,401	0.00%
				Deepak Nitrite Ltd.	23,212	696,450	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Divi's Laboratories Ltd.	43,598	2,403,190	0.01%	Kotak Mahindra Bank Ltd.	179,428	3,878,507	0.01%
Dixon Technologies India Ltd.	11,527	1,654,842	0.01%	KPIT Technologies Ltd.	68,249	1,337,971	0.01%
DLF Ltd.	228,219	2,257,216	0.01%	L&T Finance Ltd.	461,310	1,002,255	0.00%
Dr Lal PathLabs Ltd.	12,722	424,237	0.00%	L&T Technology Services Ltd.	4,113	242,134	0.00%
Dr Reddy's Laboratories Ltd.	42,883	3,292,484	0.01%	Larsen & Toubro Ltd.	245,254	10,436,475	0.04%
Eicher Motors Ltd.	48,086	2,694,690	0.01%	Laurus Labs Ltd.	175,219	892,091	0.00%
Emami Ltd.	50,854	420,371	0.00%	LIC Housing Finance Ltd.	67,118	641,339	0.00%
Embassy Office Parks REIT	368,714	1,571,116	0.01%	Linde India Ltd.	6,857	682,448	0.00%
Exide Industries Ltd.	152,406	1,031,728	0.00%	LTIMindtree Ltd.	31,703	2,047,336	0.01%
Federal Bank Ltd.	803,812	1,708,598	0.01%	Lupin Ltd.	92,441	1,797,382	0.01%
FSN E-Commerce Ventures Ltd.	456,351	965,595	0.00%	Macrotech Developers Ltd.	94,369	1,701,556	0.01%
GAIL India Ltd.	906,589	2,386,948	0.01%	Mahindra & Mahindra Financial Services Ltd.	269,990	973,275	0.00%
GlaxoSmithKline Pharmaceuticals Ltd.	7,828	248,863	0.00%	Mahindra & Mahindra Ltd.	342,652	11,779,504	0.04%
Glenmark Pharmaceuticals Ltd.	31,984	471,969	0.00%	Mankind Pharma Ltd.	32,171	821,448	0.00%
GMR Airports Infrastructure Ltd.	640,114	741,308	0.00%	Marico Ltd.	202,121	1,485,836	0.01%
Godrej Consumer Products Ltd.	134,448	2,218,321	0.01%	Maruti Suzuki India Ltd.	47,711	6,885,289	0.03%
Godrej Industries Ltd.	26,059	267,473	0.00%	Max Financial Services Ltd.	69,602	811,060	0.00%
Godrej Properties Ltd.	46,278	1,780,305	0.01%	Max Healthcare Institute Ltd.	256,018	2,888,003	0.01%
Grasim Industries Ltd.	129,908	4,160,250	0.02%	Mazagon Dock Shipbuilders Ltd.	12,638	648,886	0.00%
Gujarat Fluorochemicals Ltd.	9,706	371,578	0.00%	Mphasis Ltd.	30,701	904,435	0.00%
Gujarat Gas Ltd.	30,288	228,266	0.00%	MRF Ltd.	1,065	1,653,413	0.01%
Havells India Ltd.	89,108	1,947,419	0.01%	Muthoot Finance Ltd.	22,668	488,183	0.00%
HCL Technologies Ltd.	381,396	6,675,888	0.02%	Nestle India Ltd.	136,299	4,170,737	0.02%
HDFC Asset Management Co., Ltd.	41,624	1,993,310	0.01%	NHPC Ltd.	1,116,478	1,348,276	0.01%
HDFC Bank Ltd.	2,019,579	40,780,298	0.15%	Nippon Life India Asset Management Ltd.	14,367	111,034	0.00%
HDFC Life Insurance Co., Ltd.	377,164	2,691,428	0.01%	NMDC Ltd.	312,018	920,666	0.00%
Hero MotoCorp Ltd.	48,154	3,222,066	0.01%	NTPC Ltd.	1,677,363	7,610,617	0.03%
Hindalco Industries Ltd.	483,377	4,020,340	0.02%	Oberoi Realty Ltd.	45,742	968,598	0.00%
Hindustan Aeronautics Ltd.	65,780	4,152,689	0.02%	Oil & Natural Gas Corp., Ltd.	1,443,416	4,746,331	0.02%
Hindustan Petroleum Corp., Ltd.	324,791	1,293,516	0.01%	Oil India Ltd.	136,356	1,182,338	0.00%
Hindustan Unilever Ltd.	325,243	9,645,837	0.04%	One 97 Communications Ltd.	103,977	500,947	0.00%
Hindustan Zinc Ltd.	103,523	831,350	0.00%	Oracle Financial Services Software Ltd.	8,893	1,053,909	0.00%
Honeywell Automation India Ltd.	509	346,167	0.00%	Page Industries Ltd.	2,559	1,199,883	0.00%
ICICI Bank Ltd.	1,120,378	16,117,589	0.06%	Patanjali Foods Ltd.	37,931	723,890	0.00%
ICICI Lombard General Insurance Co., Ltd.	72,048	1,546,197	0.01%	PB Fintech Ltd.	109,405	1,833,202	0.01%
ICICI Prudential Life Insurance Co., Ltd.	106,936	776,749	0.00%	Persistent Systems Ltd.	41,661	2,119,059	0.01%
IDFC First Bank Ltd.	1,041,933	1,026,595	0.00%	Petronet LNG Ltd.	305,290	1,209,078	0.00%
Indian Bank	103,111	674,526	0.00%	Phoenix Mills Ltd.	39,768	1,711,282	0.01%
Indian Hotels Co., Ltd. Class A	296,156	2,219,905	0.01%	PI Industries Ltd.	26,732	1,217,787	0.00%
Indian Oil Corp., Ltd.	1,488,149	2,955,864	0.01%	Pidilite Industries Ltd.	50,749	1,922,513	0.01%
Indian Railway Catering & Tourism Corp., Ltd.	108,999	1,293,087	0.01%	Piramal Enterprises Ltd.	35,237	391,722	0.00%
Indian Railway Finance Corp., Ltd.	571,651	1,191,529	0.00%	Polycab India Ltd.	16,582	1,340,182	0.01%
Indian Renewable Energy Development Agency Ltd.	273,590	624,824	0.00%	Poonawalla Fincorp Ltd.	148,802	730,024	0.00%
Indraprastha Gas Ltd.	153,291	925,950	0.00%	Power Finance Corp., Ltd.	500,208	2,909,919	0.01%
Indus Towers Ltd.	471,981	2,124,233	0.01%	Power Grid Corp. of India Ltd.	1,598,602	6,344,564	0.02%
Info Edge India Ltd.	29,746	2,420,649	0.01%	Prestige Estates Projects Ltd.	47,198	1,071,227	0.00%
Infosys Ltd.	1,263,438	23,738,468	0.09%	Punjab National Bank	940,808	1,390,664	0.01%
InterGlobe Aviation Ltd.	55,747	2,826,710	0.01%	Rail Vikas Nigam Ltd.	209,447	1,046,387	0.00%
Ipca Laboratories Ltd.	62,919	852,401	0.00%	Rajesh Exports Ltd.	40,861	138,233	0.00%
ITC Ltd.	1,092,680	5,567,738	0.02%	RBL Bank Ltd.	71,880	226,689	0.00%
Jindal Stainless Ltd.	141,918	1,399,821	0.01%	REC Ltd.	433,680	2,732,490	0.01%
Jindal Steel & Power Ltd.	164,709	2,062,924	0.01%	Relaxo Footwears Ltd.	28,163	279,409	0.00%
Jio Financial Services Ltd.	1,086,024	4,664,482	0.02%	Reliance Industries Ltd.	1,177,885	44,223,923	0.16%
JSW Energy Ltd.	179,995	1,585,445	0.01%	Samvardhana Motherhood International Ltd.	833,131	1,901,402	0.01%
JSW Steel Ltd.	386,430	4,316,709	0.02%	SBI Cards & Payment Services Ltd.	56,898	494,418	0.00%
Jubilant Foodworks Ltd.	166,060	1,121,670	0.00%	SBI Life Insurance Co., Ltd.	161,751	2,894,012	0.01%
Kalyan Jewellers India Ltd.	123,225	740,569	0.00%	Schaeffler India Ltd.	8,918	506,980	0.00%
Kansai Nerolac Paints Ltd.	16,831	54,517	0.00%	Shree Cement Ltd.	4,523	1,511,711	0.01%
				Shriram Finance Ltd.	92,923	3,244,435	0.01%
				Siemens Ltd.	31,598	2,919,464	0.01%
				SJVN Ltd.	362,902	572,853	0.00%
				Solar Industries India Ltd.	11,376	1,367,071	0.01%
				Sona Blw Precision Forgings Ltd.	114,379	879,232	0.00%
				SRF Ltd.	40,460	1,181,983	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Star Health & Allied Insurance Co., Ltd.	37,393	250,512	0.00%	Bumi Serpong Damai Tbk PT	1,095,800	63,908	0.00%
State Bank of India	631,963	6,433,878	0.02%	Charoen Pokphand Indonesia Tbk PT	2,272,700	704,363	0.00%
State Bank of India GDR	3,423	345,723	0.00%	Dayamitra Telekomunikasi PT	12,023,300	473,589	0.00%
Steel Authority of India Ltd.	704,388	1,255,671	0.00%	Elang Mahkota Teknologi Tbk PT	7,216,800	171,000	0.00%
Sun Pharmaceutical Industries Ltd.	378,642	6,905,803	0.03%	GoTo Gojek Tokopedia Tbk PT Class A	370,305,100	1,130,703	0.01%
Sun TV Network Ltd.	11,691	105,459	0.00%	Gudang Garam Tbk PT	72,700	80,358	0.00%
Sundaram Finance Ltd.	31,186	1,754,719	0.01%	Hanjaya Mandala Sampoerna Tbk PT	1,450,900	62,909	0.00%
Supreme Industries Ltd.	19,436	1,388,204	0.01%	Indah Kiat Pulp & Paper Tbk PT	489,100	265,831	0.00%
Suzlon Energy Ltd.	4,455,697	2,824,502	0.01%	Indocement Tunggal Prakarsa Tbk PT	699,600	309,747	0.00%
Syngene International Ltd.	99,264	845,180	0.00%	Indofood CBP Sukses Makmur Tbk PT	1,275,100	802,048	0.01%
Tata Communications Ltd.	49,774	1,106,921	0.00%	Indofood Sukses Makmur Tbk PT	1,433,800	531,929	0.00%
Tata Consultancy Services Ltd.	376,850	17,643,879	0.07%	Indosat Tbk PT	950,700	621,221	0.00%
Tata Consumer Products Ltd.	218,885	2,880,712	0.01%	Jasa Marga Persero Tbk PT	318,107	96,743	0.00%
Tata Elxsi Ltd.	8,682	728,960	0.00%	Kalbe Farma Tbk PT	7,960,600	741,369	0.00%
Tata Motors Ltd.	571,663	6,785,231	0.03%	Mayora Indah Tbk PT	1,330,900	190,999	0.00%
Tata Motors Ltd. Class A	267,045	2,131,556	0.01%	Merdeka Copper Gold Tbk PT	5,098,400	741,019	0.00%
Tata Power Co., Ltd.	593,851	3,137,769	0.01%	Perusahaan Gas Negara Tbk PT	1,806,000	169,847	0.00%
Tata Steel Ltd.	3,083,067	6,433,632	0.02%	PT Tower Bersama Infrastructure Tbk	1,222,513	141,476	0.00%
Tata Technologies Ltd.	47,225	578,763	0.00%	Sarana Menara Nusantara Tbk PT	4,276,200	191,939	0.00%
Tata Teleservices Maharashtra Ltd.	193,001	179,907	0.00%	Semen Indonesia Persero Tbk PT	581,501	132,458	0.00%
Tech Mahindra Ltd.	224,278	3,847,052	0.01%	Smartfren Telecom Tbk PT	16,780,300	38,940	0.00%
Thermax Ltd.	10,281	659,735	0.00%	Sumber Alfaria Trijaya Tbk PT	5,417,100	909,742	0.01%
Titan Co., Ltd.	159,619	6,516,264	0.02%	Telkom Indonesia Persero Tbk PT	18,297,400	3,497,457	0.01%
Torrent Pharmaceuticals Ltd.	40,813	1,366,168	0.01%	Unilever Indonesia Tbk PT	1,077,100	198,647	0.00%
Torrent Power Ltd.	89,163	1,602,181	0.01%	United Tractors Tbk PT	536,300	719,706	0.00%
Trent Ltd.	66,137	4,346,225	0.02%	Vale Indonesia Tbk PT	287,458	74,081	0.00%
Tube Investments of India Ltd.	29,569	1,510,319	0.01%	XL Axiata Tbk PT	624,239	82,342	0.00%
TVS Motor Co., Ltd.	85,744	2,431,680	0.01%			<b>47,152,657</b>	<b>0.17%</b>
UltraTech Cement Ltd.	44,838	6,273,906	0.02%	<b>Ireland 0.06% (30 June 2023: 0.07%)</b>			
Union Bank of India Ltd.	381,568	625,472	0.00%	AIB Group plc	637,461	3,372,269	0.01%
United Breweries Ltd.	20,405	485,988	0.00%	Bank of Ireland Group plc	375,037	3,926,208	0.01%
United Spirits Ltd.	117,309	1,795,772	0.01%	Glanbia plc	56,338	1,098,921	0.00%
UNO Minda Ltd.	62,412	817,353	0.00%	Kerry Group plc Class A	53,013	4,298,182	0.02%
UPL Ltd.	142,418	974,958	0.00%	Kingspan Group plc	57,501	4,899,322	0.02%
Varun Beverages Ltd.	165,015	3,224,607	0.01%			<b>17,594,902</b>	<b>0.06%</b>
Vedant Fashions Ltd.	27,602	348,105	0.00%	<b>Israel 0.14% (30 June 2023: 0.15%)</b>			
Vedanta Ltd.	501,129	2,728,377	0.01%	Airport City Ltd.	7,683	108,437	0.00%
Vodafone Idea Ltd.	7,951,241	1,705,864	0.01%	Amot Investments Ltd.	17,832	72,233	0.00%
Voltas Ltd.	105,043	1,854,526	0.01%	Azrieli Group Ltd.	20,004	1,173,520	0.01%
Whirlpool of India Ltd.	33,435	801,257	0.00%	Bank Hapoalim BM	535,065	4,731,104	0.02%
Wipro Ltd.	535,623	3,307,036	0.01%	Bank Leumi Le-Israel BM	584,294	4,761,580	0.02%
Yes Bank Ltd.	6,211,500	1,764,658	0.01%	Bezeq The Israeli Telecommunication Corp., Ltd.	573,925	645,346	0.00%
Zee Entertainment Enterprises Ltd.	337,839	614,967	0.00%	Big Shopping Centers Ltd.	2,173	209,271	0.00%
Zomato Ltd.	2,514,899	6,048,726	0.02%	Camtek Ltd.	7,598	943,901	0.00%
Zyodus Lifesciences Ltd.	103,587	1,334,100	0.01%	Delek Group Ltd.	1,872	197,725	0.00%
		<b>615,286,317</b>	<b>2.26%</b>	Elbit Systems Ltd.	10,548	1,844,052	0.01%
				Electra Ltd.	269	89,829	0.00%
<b>Indonesia 0.17% (30 June 2023: 0.23%)</b>				Energix-Renewable Energies Ltd.	37,889	142,315	0.00%
Adaro Energy Indonesia Tbk PT	3,457,800	589,146	0.00%	Enlight Renewable Energy Ltd.	41,798	664,050	0.00%
Amman Mineral Internasional PT	4,432,300	2,977,423	0.01%	Fattal Holdings 1998 Ltd.	721	74,201	0.00%
Astra Agro Lestari Tbk PT	285,600	94,183	0.00%	First International Bank Of Israel Ltd.	14,788	560,556	0.00%
Astra International Tbk PT	7,823,800	2,130,940	0.01%	Gav-Yam Lands Corp., Ltd.	18,456	121,251	0.00%
Avia Avian Tbk PT	7,724,700	242,945	0.00%				
Bank Central Asia Tbk PT	20,647,800	12,514,773	0.05%				
Bank Danamon Indonesia Tbk PT	49,900	7,862	0.00%				
Bank Mandiri Persero Tbk PT	15,229,900	5,719,932	0.02%				
Bank Negara Indonesia Persero Tbk PT	5,996,000	1,706,343	0.01%				
Bank Rakyat Indonesia Persero Tbk PT	25,746,354	7,232,564	0.03%				
Bank Syariah Indonesia Tbk PT	624,151	99,864	0.00%				
Barito Pacific Tbk PT	9,667,299	584,466	0.00%				
Bukit Asam Tbk PT	720,800	107,845	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Harel Insurance Investments & Financial Services Ltd.	19,463	156,181	0.00%	Advance Residence Investment Corp. REIT	340	692,217	0.00%
ICL Group Ltd.	239,393	1,036,446	0.00%	Advantest Corp.	259,900	10,380,813	0.04%
Israel Corp., Ltd.	589	131,662	0.00%	Aeon Co., Ltd.	257,300	5,500,775	0.02%
Israel Discount Bank Ltd. Class A	518,655	2,586,942	0.01%	AEON Financial Service Co., Ltd.	19,900	163,174	0.00%
Melisron Ltd.	19,428	1,285,161	0.01%	AEON Investment Corp. REIT	241	199,560	0.00%
Mivne Real Estate KD Ltd.	236,838	554,500	0.00%	Aeon Mall Co., Ltd.	32,040	377,545	0.00%
Mizrahi Tefahot Bank Ltd.	42,138	1,427,269	0.01%	AGC, Inc.	70,800	2,291,339	0.01%
Nice Ltd.	21,680	3,545,617	0.01%	Aica Kogyo Co., Ltd.	8,800	191,361	0.00%
Nova Ltd.	11,173	2,621,823	0.01%	Air Water, Inc.	36,600	494,985	0.00%
OPC Energy Ltd.	1	6	0.00%	Aisin Corp.	64,000	2,085,988	0.01%
Phoenix Holdings Ltd.	114,839	1,048,647	0.00%	Ajinomoto Co., Inc.	176,300	6,182,446	0.02%
Shapir Engineering & Industry Ltd.	16,551	83,959	0.00%	Alfresa Holdings Corp.	61,300	839,512	0.00%
Shikun & Binui Ltd.	1	1	0.00%	Alps Alpine Co., Ltd.	45,100	430,785	0.00%
Strauss Group Ltd.	6,776	100,367	0.00%	Amada Co., Ltd.	123,000	1,358,765	0.01%
Teva Pharmaceutical Industries Ltd.	344,054	5,660,561	0.02%	Amano Corp.	10,800	278,896	0.00%
Teva Pharmaceutical Industries Ltd. ADR	64,187	1,043,039	0.00%	Amvis Holdings, Inc.	23,600	337,290	0.00%
Tower Semiconductor Ltd.	31,822	1,226,522	0.01%	ANA Holdings, Inc.	55,491	1,024,372	0.00%
		<b>38,848,074</b>	<b>0.14%</b>	Anritsu Corp.	25,200	193,159	0.00%
<b>Italy 0.63% (30 June 2023: 0.66%)</b>				Aozora Bank Ltd.	28,300	462,254	0.00%
A2A SpA	507,819	1,012,042	0.00%	As One Corp.	8,800	156,842	0.00%
Amplifon SpA	38,561	1,373,734	0.01%	Asahi Group Holdings Ltd.	170,589	6,018,231	0.02%
Amplifon SpA - Rights Issue 10/8/2024	37,777	1	0.00%	Asahi Intecc Co., Ltd.	53,852	755,086	0.00%
Assicurazioni Generali SpA	441,418	11,018,260	0.04%	Asahi Kasei Corp.	499,600	3,200,533	0.01%
Banca Mediolanum SpA	101,488	1,121,416	0.00%	Asics Corp.	214,000	3,273,990	0.01%
Banco BPM SpA	520,135	3,352,532	0.01%	ASKUL Corp.	6,100	82,858	0.00%
Brunello Cucinelli SpA	14,540	1,457,033	0.01%	Astellas Pharma, Inc.	635,300	6,279,541	0.02%
Buzzi SpA	32,767	1,319,736	0.01%	Azbil Corp.	39,300	1,094,761	0.00%
Davide Campari-Milano NV	163,732	1,548,433	0.01%	AZ-COM MARUWA Holdings, Inc.	14,800	107,554	0.00%
DiaSorin SpA	11,274	1,124,436	0.00%	Bandai Namco Holdings, Inc.	216,100	4,218,289	0.02%
Enel SpA	2,710,513	18,865,020	0.07%	BayCurrent Consulting, Inc.	36,200	729,131	0.00%
Eni SpA	765,821	11,781,313	0.04%	Bic Camera, Inc.	23,900	227,768	0.00%
Ferrari NV	41,429	16,903,662	0.06%	BIPROGY, Inc.	26,900	745,494	0.00%
Ferrari NV (XNYS)	1,677	684,837	0.00%	Bridgestone Corp.	200,000	7,860,251	0.03%
FinecoBank Banca Fineco SpA	224,558	3,350,127	0.01%	Brother Industries Ltd.	68,200	1,200,262	0.01%
Hera SpA	233,310	798,660	0.00%	Calbee, Inc.	12,600	241,958	0.00%
Infrastrutture Wireless Italiane SpA	111,731	1,167,540	0.01%	Canon Marketing Japan, Inc.	7,300	203,035	0.00%
Interpump Group SpA	24,177	1,074,817	0.00%	Canon, Inc.	323,800	8,764,299	0.03%
Intesa Sanpaolo SpA	5,646,316	21,004,545	0.08%	Capcom Co., Ltd.	133,300	2,513,359	0.01%
Italgas SpA	173,320	854,848	0.00%	Casio Computer Co., Ltd.	38,600	288,312	0.00%
Leonardo SpA	150,036	3,486,167	0.01%	Central Japan Railway Co.	301,300	6,505,128	0.02%
Mediobanca Banca di Credito Finanziario SpA	216,396	3,175,018	0.01%	Chiba Bank Ltd.	202,100	1,799,125	0.01%
Moncler SpA	74,034	4,527,479	0.02%	Chubu Electric Power Co., Inc.	280,000	3,308,964	0.01%
Nexi SpA	283,986	1,733,037	0.01%	Chugai Pharmaceutical Co., Ltd.	231,900	8,240,336	0.03%
Pirelli & C SpA	184,456	1,099,160	0.00%	Chugin Financial Group, Inc.	25,700	269,446	0.00%
Poste Italiane SpA	148,538	1,893,632	0.01%	Chugoku Electric Power Co., Inc.	141,200	927,377	0.00%
Prysmian SpA	99,997	6,196,673	0.02%	Coca-Cola Bottlers Japan Holdings, Inc.	28,250	354,223	0.00%
Recordati Industria Chimica e Farmaceutica SpA	32,075	1,674,130	0.01%	COMSYS Holdings Corp.	43,300	832,030	0.00%
Reply SpA	8,718	1,287,537	0.01%	Concordia Financial Group Ltd.	349,099	2,053,447	0.01%
Snam SpA	790,918	3,501,710	0.01%	Cosmo Energy Holdings Co., Ltd.	21,139	1,064,441	0.00%
Stellantis NV	714,642	14,146,497	0.05%	Cosmos Pharmaceutical Corp.	7,900	637,216	0.00%
Stellantis NV (XNYS)	29,932	594,150	0.00%	Credit Saison Co., Ltd.	55,800	1,154,435	0.01%
Telecom Italia SpA	6,367,829	1,559,488	0.01%	CyberAgent, Inc.	120,300	753,464	0.00%
Tenaris SA	161,360	2,481,654	0.01%	Dai Nippon Printing Co., Ltd.	87,200	2,933,771	0.01%
Terna - Rete Elettrica Nazionale	496,594	3,841,597	0.01%	Daicel Corp.	96,600	926,305	0.00%
UniCredit SpA	587,064	21,772,976	0.08%	Daido Steel Co., Ltd.	30,000	276,949	0.00%
		<b>172,783,897</b>	<b>0.63%</b>	Daifuku Co., Ltd.	84,100	1,573,673	0.01%
<b>Japan 5.78% (30 June 2023: 6.21%)</b>				Dai-ichi Life Holdings, Inc.	323,500	8,643,560	0.03%
ABC-Mart, Inc.	12,600	221,279	0.00%	Daiichi Sankyo Co., Ltd.	678,400	23,296,541	0.09%
Acom Co., Ltd.	65,700	167,048	0.00%	Daiichikoshu Co., Ltd.	12,800	131,812	0.00%
Activia Properties, Inc. REIT	143	324,475	0.00%	Daikin Industries Ltd.	95,100	13,225,084	0.05%
				Daio Paper Corp.	13,900	76,923	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Daito Trust Construction Co., Ltd.	20,800	2,144,523	0.01%	House Foods Group, Inc.	11,600	205,232	0.00%
Daiwa House Industry Co., Ltd.	233,300	5,912,993	0.02%	Hoya Corp.	128,400	14,930,511	0.06%
Daiwa House Investment Corp. REIT Class A	637	973,359	0.00%	Hulic Co., Ltd.	96,885	857,968	0.00%
Daiwa Office Investment Corp. REIT Class A	82	144,466	0.00%	Ibiden Co., Ltd.	32,900	1,339,234	0.01%
Daiwa Securities Group, Inc.	514,700	3,926,003	0.02%	Idemitsu Kosan Co., Ltd.	468,690	3,034,568	0.01%
Daiwa Securities Living Investments Corp. REIT Class A	1,005	656,005	0.00%	IHI Corp.	37,300	1,114,177	0.00%
Denka Co., Ltd.	30,300	407,522	0.00%	Iida Group Holdings Co., Ltd.	43,700	575,250	0.00%
Denso Corp.	760,400	11,808,276	0.04%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,844	1,451,264	0.01%
Dentsu Group, Inc.	83,400	2,101,332	0.01%	INFRONEER Holdings, Inc.	80,668	654,180	0.00%
Dentsu Soken, Inc.	3,700	121,447	0.00%	Inpex Corp.	320,700	4,718,991	0.02%
Descente Ltd.	9,800	205,614	0.00%	Internet Initiative Japan, Inc.	47,200	695,265	0.00%
DIC Corp.	65,400	1,240,429	0.01%	Invincible Investment Corp. REIT	2,309	935,887	0.00%
Disco Corp.	30,100	11,421,758	0.04%	Isetan Mitsukoshi Holdings Ltd.	132,200	2,481,935	0.01%
DMG Mori Co., Ltd.	40,700	1,056,844	0.00%	Isuzu Motors Ltd.	206,500	2,735,618	0.01%
Dowa Holdings Co., Ltd.	7,500	266,179	0.00%	Ito En Ltd.	11,700	253,260	0.00%
East Japan Railway Co.	417,200	6,910,540	0.03%	ITOCHU Corp.	477,400	23,309,086	0.09%
Ebara Corp.	169,000	2,672,209	0.01%	Itoham Yonekyu Holdings, Inc.	4,400	117,481	0.00%
Eisai Co., Ltd.	94,100	3,856,193	0.01%	Iwatani Corp.	18,300	1,064,144	0.00%
Electric Power Development Co., Ltd.	44,900	700,743	0.00%	Iyogin Holdings, Inc.	99,100	917,627	0.00%
ENEOS Holdings, Inc.	980,250	5,037,142	0.02%	Izumi Co., Ltd.	6,100	121,992	0.00%
EXEO Group, Inc.	44,400	441,488	0.00%	J Front Retailing Co., Ltd.	97,800	1,019,890	0.00%
Ezaki Glico Co., Ltd.	7,500	194,937	0.00%	Japan Airlines Co., Ltd.	52,196	823,695	0.00%
Fancl Corp.	12,000	205,147	0.00%	Japan Airport Terminal Co., Ltd.	20,600	702,674	0.00%
FANUC Corp.	343,700	9,420,448	0.04%	Japan Aviation Electronics Industry Ltd.	8,700	140,078	0.00%
FAST Retailing Co., Ltd.	56,000	14,120,104	0.05%	Japan Exchange Group, Inc.	196,900	4,592,620	0.02%
Food & Life Cos Ltd.	37,000	598,841	0.00%	Japan Hotel Investment Corp. REIT Class A	1,437	694,112	0.00%
FP Corp.	7,800	116,956	0.00%	Japan Logistics Fund, Inc. REIT	340	562,228	0.00%
Frontier Real Estate Investment Corp. REIT	240	655,725	0.00%	Japan Metropolitan Fund Invest REIT	2,035	1,144,893	0.01%
Fuji Electric Co., Ltd.	40,997	2,332,491	0.01%	Japan Post Bank Co., Ltd.	492,703	4,654,123	0.02%
Fuji Kyuko Co., Ltd.	4,500	89,239	0.00%	Japan Post Holdings Co., Ltd.	675,986	6,702,708	0.03%
Fuji Oil Holdings, Inc.	6,000	104,830	0.00%	Japan Post Insurance Co., Ltd.	51,868	1,006,341	0.00%
Fuji Soft, Inc.	22,900	1,033,532	0.00%	Japan Prime Realty Investment Corp. REIT	158	318,239	0.00%
FUJIFILM Holdings Corp.	435,500	10,184,950	0.04%	Japan Real Estate Investment Corp. REIT	643	2,030,610	0.01%
Fujikura Ltd.	92,600	1,828,283	0.01%	Japan Steel Works Ltd.	18,100	481,924	0.00%
Fujitsu General Ltd.	9,300	120,658	0.00%	Japan Tobacco, Inc.	402,900	10,890,272	0.04%
Fujitsu Ltd.	579,600	9,069,086	0.03%	Jeol Ltd.	7,600	343,384	0.00%
Fukuoka Financial Group, Inc.	44,300	1,184,197	0.01%	JFE Holdings, Inc.	204,700	2,946,555	0.01%
Fuyo General Lease Co., Ltd.	2,100	160,640	0.00%	JGC Holdings Corp.	60,100	470,944	0.00%
GLP J-Reit REIT	2,563	2,092,017	0.01%	JMDC, Inc.	12,600	260,131	0.00%
GMO internet group, Inc.	10,000	152,679	0.00%	JTEKT Corp.	92,800	645,839	0.00%
GMO Payment Gateway, Inc.	11,897	654,757	0.00%	Justsystems Corp.	6,100	114,143	0.00%
Goldwin, Inc.	14,300	783,540	0.00%	Kadokawa Corp.	51,300	822,631	0.00%
GS Yuasa Corp.	60,600	1,200,623	0.01%	Kagome Co., Ltd.	35,900	729,337	0.00%
Hachijuni Bank Ltd.	142,600	930,366	0.00%	Kajima Corp.	179,900	3,110,729	0.01%
Hakuhodo DY Holdings, Inc.	103,100	753,093	0.00%	Kakaku.com, Inc.	23,300	305,409	0.00%
Hamamatsu Photonics KK	66,500	1,780,940	0.01%	Kamigumi Co., Ltd.	24,000	494,293	0.00%
Hankyu Hanshin Holdings, Inc.	103,400	2,747,306	0.01%	Kanden Co., Ltd.	49,100	525,614	0.00%
Harmonic Drive Systems, Inc.	17,300	489,339	0.00%	Kaneka Corp.	8,900	233,759	0.00%
Haseko Corp.	79,000	873,194	0.00%	Kansai Electric Power Co., Inc.	260,900	4,382,393	0.02%
Heiwa Corp.	17,600	226,701	0.00%	Kansai Paint Co., Ltd.	69,700	1,122,237	0.00%
Hikari Tsushin, Inc.	7,000	1,303,960	0.01%	Kao Corp.	172,200	6,983,916	0.03%
Hino Motors Ltd.	46,600	121,092	0.00%	Katitas Co., Ltd.	14,800	160,366	0.00%
Hirogin Holdings, Inc.	122,000	942,720	0.00%	Kawasaki Heavy Industries Ltd.	53,300	2,024,512	0.01%
Hirose Electric Co., Ltd.	10,891	1,203,115	0.01%	Kawasaki Kisen Kaisha Ltd.	153,700	2,235,845	0.01%
Hisamitsu Pharmaceutical Co., Inc.	15,000	346,606	0.00%	KDDI Corp.	534,100	14,124,465	0.05%
Hitachi Construction Machinery Co., Ltd.	35,500	950,727	0.00%	KDX Realty Investment Corp. REIT Class A	1,276	1,241,415	0.01%
Hitachi Ltd.	1,572,600	35,204,107	0.13%	Keihan Holdings Co., Ltd.	36,800	658,401	0.00%
Honda Motor Co., Ltd.	1,679,540	17,958,528	0.07%				
Horiba Ltd.	14,400	1,161,955	0.01%				
Hoshizaki Corp.	35,700	1,132,298	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Keikyu Corp.	74,100	541,493	0.00%	Mitsubishi Gas Chemical Co., Inc.	55,400	1,056,616	0.00%
Keio Corp.	35,800	830,793	0.00%	Mitsubishi HC Capital, Inc.	244,990	1,617,427	0.01%
Keisei Electric Railway Co., Ltd.	43,400	1,396,484	0.01%	Mitsubishi Heavy Industries Ltd.	1,042,800	11,169,616	0.04%
Kewpie Corp.	61,800	1,229,008	0.01%	Mitsubishi Logistics Corp.	11,700	384,036	0.00%
Keyence Corp.	70,600	30,963,757	0.11%	Mitsubishi Materials Corp.	64,800	1,188,765	0.01%
Kikkoman Corp.	323,800	3,751,096	0.01%	Mitsubishi Motors Corp.	225,300	620,745	0.00%
Kinden Corp.	41,000	816,381	0.00%	Mitsubishi UFJ Financial Group, Inc.	3,908,800	42,013,647	0.16%
Kintetsu Group Holdings Co., Ltd.	86,900	1,891,855	0.01%	Mitsui & Co., Ltd.	904,000	20,517,866	0.08%
Kirin Holdings Co., Ltd.	284,600	3,667,635	0.01%	Mitsui Chemicals, Inc.	65,800	1,816,188	0.01%
Kobayashi Pharmaceutical Co., Ltd.	16,600	538,989	0.00%	Mitsui Fudosan Co., Ltd.	937,600	8,559,403	0.03%
Kobe Bussan Co., Ltd.	37,700	839,965	0.00%	Mitsui Fudosan Logistics Park, Inc. REIT	209	563,232	0.00%
Kobe Steel Ltd.	107,100	1,329,262	0.01%	Mitsui High-Tec, Inc.	6,900	269,592	0.00%
Koei Tecmo Holdings Co., Ltd.	68,776	593,870	0.00%	Mitsui Mining & Smelting Co., Ltd.	9,600	306,692	0.00%
Koito Manufacturing Co., Ltd.	64,000	882,855	0.00%	Mitsui OSK Lines Ltd.	135,561	4,060,257	0.02%
Kokusai Electric Corp.	33,600	979,634	0.00%	Miura Co., Ltd.	53,900	1,091,336	0.00%
Kokuyo Co., Ltd.	44,600	747,769	0.00%	Mizuho Financial Group, Inc.	904,520	18,882,122	0.07%
Komatsu Ltd.	326,800	9,489,511	0.04%	Money Forward, Inc.	14,700	493,016	0.00%
Konami Group Corp.	32,900	2,368,407	0.01%	MonotaRO Co., Ltd.	61,700	725,318	0.00%
Konica Minolta, Inc.	74,300	205,634	0.00%	Mori Hills Investment Corp. REIT Class A	259	211,889	0.00%
Kose Corp.	9,300	591,729	0.00%	Morinaga & Co., Ltd.	12,600	194,961	0.00%
Kotobuki Spirits Co., Ltd.	15,500	179,947	0.00%	Morinaga Milk Industry Co., Ltd.	14,400	301,768	0.00%
K's Holdings Corp.	28,400	267,033	0.00%	MS&AD Insurance Group Holdings, Inc.	478,300	10,629,880	0.04%
Kubota Corp.	366,800	5,130,548	0.02%	Murata Manufacturing Co., Ltd.	634,300	13,099,245	0.05%
Kuraray Co., Ltd.	129,000	1,483,187	0.01%	Nabtesco Corp.	23,300	395,141	0.00%
Kurita Water Industries Ltd.	30,900	1,309,879	0.01%	Nagase & Co., Ltd.	29,900	585,323	0.00%
Kusuri no Aoki Holdings Co., Ltd.	7,200	136,069	0.00%	Nagoya Railroad Co., Ltd.	52,500	572,291	0.00%
Kyocera Corp.	495,800	5,706,662	0.02%	Nankai Electric Railway Co., Ltd.	24,900	413,452	0.00%
Kyoto Financial Group, Inc.	106,800	1,894,860	0.01%	NEC Corp.	93,600	7,706,900	0.03%
Kyowa Kirin Co., Ltd.	69,500	1,187,065	0.01%	NEC Networks & System Integration Corp.	11,200	170,096	0.00%
Kyudenko Corp.	8,800	323,476	0.00%	NET One Systems Co., Ltd.	15,300	280,395	0.00%
Kyushu Electric Power Co., Inc.	134,600	1,386,499	0.01%	Nexon Co., Ltd.	110,700	2,047,324	0.01%
Kyushu Financial Group, Inc.	135,440	794,150	0.00%	NGK Insulators Ltd.	57,900	741,477	0.00%
Kyushu Railway Co.	45,918	994,804	0.00%	NH Foods Ltd.	38,600	1,154,209	0.01%
LaSalle Logiport REIT	384	352,346	0.00%	NHK Spring Co., Ltd.	24,500	244,223	0.00%
Lasertec Corp.	29,700	6,663,391	0.03%	Nichirei Corp.	23,700	521,559	0.00%
Lion Corp.	92,600	721,872	0.00%	Nidec Corp.	188,866	8,435,921	0.03%
Lixil Corp.	79,800	840,117	0.00%	Nifco, Inc.	34,500	822,930	0.00%
LY Corp.	844,500	2,041,689	0.01%	Nihon Kohden Corp.	66,200	956,414	0.00%
M3, Inc.	160,676	1,531,746	0.01%	Nihon M&A Center Holdings, Inc.	54,200	280,131	0.00%
Mabuchi Motor Co., Ltd.	16,600	246,379	0.00%	Nikon Corp.	124,600	1,259,478	0.01%
Macnica Holdings, Inc.	16,100	675,587	0.00%	Nintendo Co., Ltd.	378,400	20,126,759	0.07%
Makita Corp.	82,400	2,239,542	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	306	1,215,554	0.01%
Mani, Inc.	10,200	125,867	0.00%	Nippon Building Fund, Inc. REIT	671	2,348,458	0.01%
Marubeni Corp.	571,800	10,576,843	0.04%	Nippon Electric Glass Co., Ltd.	14,200	323,000	0.00%
Marui Group Co., Ltd.	64,800	914,032	0.00%	Nippon Express Holdings, Inc.	21,500	991,064	0.00%
Maruichi Steel Tube Ltd.	21,600	500,992	0.00%	Nippon Kayaku Co., Ltd.	27,200	207,559	0.00%
Maruwa Co., Ltd.	2,500	597,569	0.00%	Nippon Paint Holdings Co., Ltd.	399,160	2,600,520	0.01%
Matsui Securities Co., Ltd.	6,500	33,943	0.00%	Nippon Prologis, Inc. REIT	801	1,249,851	0.01%
MatsukiyoCocokara & Co.	128,900	1,851,044	0.01%	Nippon Sanso Holdings Corp.	63,500	1,878,630	0.01%
Mazda Motor Corp.	177,700	1,718,893	0.01%	Nippon Shinyaku Co., Ltd.	15,200	307,572	0.00%
McDonald's Holdings Co. Japan Ltd.	26,100	1,028,683	0.00%	Nippon Shokubai Co., Ltd.	32,000	319,582	0.00%
Mebuki Financial Group, Inc.	355,500	1,384,342	0.01%	Nippon Steel Corp.	279,243	5,903,925	0.02%
Medipal Holdings Corp.	53,100	808,087	0.00%	Nippon Telegraph & Telephone Corp.	9,513,825	8,977,985	0.03%
MEIJI Holdings Co., Ltd.	92,300	1,990,481	0.01%	Nippon Yusen KK	154,400	4,493,975	0.02%
Menicon Co., Ltd.	8,800	72,267	0.00%				
Mercari, Inc.	40,200	499,189	0.00%				
MINEBEA MITSUMI, Inc.	164,500	3,369,560	0.01%				
MISUMI Group, Inc.	101,900	1,742,360	0.01%				
Mitsubishi Chemical Group Corp.	574,200	3,187,977	0.01%				
Mitsubishi Corp.	1,351,800	26,454,472	0.10%				
Mitsubishi Electric Corp.	679,700	10,848,749	0.04%				
Mitsubishi Estate Co., Ltd.	413,200	6,473,107	0.02%				

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Nipro Corp.	17,800	139,592	0.00%	Sanken Electric Co., Ltd.	7,600	325,336	0.00%
Nishi-Nippon Railroad Co., Ltd.	11,800	189,074	0.00%	Sankyo Co., Ltd.	51,000	553,562	0.00%
Nissan Chemical Corp.	51,300	1,625,489	0.01%	Sankyu, Inc.	11,600	395,753	0.00%
Nissan Motor Co., Ltd.	712,000	2,416,268	0.01%	Sanrio Co., Ltd.	87,100	1,601,652	0.01%
Nisshin Seifun Group, Inc.	91,590	1,053,063	0.00%	Santen Pharmaceutical Co., Ltd.	137,000	1,400,149	0.01%
Nissin Foods Holdings Co., Ltd.	65,400	1,659,597	0.01%	Sanwa Holdings Corp.	78,500	1,435,458	0.01%
Niterra Co., Ltd.	66,700	1,936,398	0.01%	Sapporo Holdings Ltd.	18,800	659,274	0.00%
Nitori Holdings Co., Ltd.	24,500	2,587,685	0.01%	Sawai Group Holdings Co., Ltd.	5,800	235,699	0.00%
Nitto Denko Corp.	56,400	4,456,322	0.02%	SBI Holdings, Inc.	87,100	2,202,137	0.01%
Noevir Holdings Co., Ltd.	2,100	73,629	0.00%	SCREEN Holdings Co., Ltd.	26,400	2,379,709	0.01%
NOF Corp.	70,200	958,780	0.00%	SCSK Corp.	47,100	940,770	0.00%
NOK Corp.	15,100	200,836	0.00%	Secom Co., Ltd.	73,000	4,309,841	0.02%
Nomura Holdings, Inc.	1,023,800	5,868,106	0.02%	Sega Sammy Holdings, Inc.	69,700	1,034,928	0.00%
Nomura Real Estate Holdings, Inc.	38,400	962,268	0.00%	Seibu Holdings, Inc.	79,719	1,098,701	0.00%
Nomura Real Estate Master Fund, Inc. REIT	1,299	1,152,352	0.01%	Seiko Epson Corp.	76,400	1,186,893	0.01%
Nomura Research Institute Ltd.	161,459	4,537,835	0.02%	Seino Holdings Co., Ltd.	22,300	300,896	0.00%
NS Solutions Corp.	9,600	162,507	0.00%	Sekisui Chemical Co., Ltd.	173,000	2,393,995	0.01%
NSK Ltd.	84,200	409,170	0.00%	Sekisui House Ltd.	217,600	4,819,774	0.02%
NTT Data Group Corp.	220,500	3,237,728	0.01%	Sekisui House, Inc. REIT	2,438	1,198,842	0.01%
Obayashi Corp.	253,800	3,016,695	0.01%	Seven & i Holdings Co., Ltd.	842,500	10,265,448	0.04%
OBIC Business Consultants Co., Ltd.	3,878	162,174	0.00%	Seven Bank Ltd.	100,300	167,728	0.00%
Obic Co., Ltd.	22,500	2,900,970	0.01%	SG Holdings Co., Ltd.	142,192	1,310,454	0.01%
Odakyu Electric Railway Co., Ltd.	109,800	1,062,096	0.00%	Sharp Corp.	38,000	219,718	0.00%
Oji Holdings Corp.	268,900	1,061,157	0.00%	SHIFT, Inc.	4,300	389,743	0.00%
OKUMA Corp.	5,400	243,312	0.00%	Shikoku Electric Power Co., Inc.	23,600	202,462	0.00%
Olympus Corp.	413,400	6,665,131	0.03%	Shimadzu Corp.	119,700	2,995,104	0.01%
Omron Corp.	64,200	2,206,651	0.01%	Shimamura Co., Ltd.	17,000	772,958	0.00%
Ono Pharmaceutical Co., Ltd.	183,500	2,505,643	0.01%	Shimano, Inc.	27,800	4,293,740	0.02%
Open House Group Co., Ltd.	28,700	879,234	0.00%	Shimizu Corp.	197,400	1,108,734	0.00%
Oracle Corp. Japan	12,300	848,750	0.00%	Shin-Etsu Chemical Co., Ltd.	685,150	26,569,475	0.10%
Orient Corp.	10,010	64,157	0.00%	Shinko Electric Industries Co., Ltd.	25,600	897,576	0.00%
Oriental Land Co., Ltd.	381,900	10,640,780	0.04%	Shionogi & Co., Ltd.	89,600	3,496,327	0.01%
ORIX Corp.	411,800	9,093,085	0.03%	Ship Healthcare Holdings, Inc.	13,500	199,319	0.00%
Orix JREIT, Inc. REIT	775	767,002	0.00%	Shiseido Co., Ltd.	137,300	3,916,029	0.02%
Osaka Gas Co., Ltd.	148,500	3,270,767	0.01%	Shizuoka Financial Group, Inc.	157,100	1,507,910	0.01%
OSG Corp.	13,200	160,712	0.00%	SHO-BOND Holdings Co., Ltd.	7,800	279,347	0.00%
Otsuka Corp.	57,800	1,110,654	0.00%	Skylark Holdings Co., Ltd.	80,842	1,075,230	0.00%
Otsuka Holdings Co., Ltd.	177,800	7,482,942	0.03%	SMC Corp.	19,700	9,349,111	0.04%
PALTAC Corp.	4,300	117,110	0.00%	SMS Co., Ltd.	9,000	114,248	0.00%
Pan Pacific International Holdings Corp.	150,700	3,526,264	0.01%	Socionext, Inc.	60,000	1,420,739	0.01%
Panasonic Holdings Corp.	745,200	6,101,134	0.02%	SoftBank Corp.	1,003,318	12,253,004	0.05%
Park24 Co., Ltd.	59,300	590,751	0.00%	SoftBank Group Corp.	354,900	22,923,107	0.08%
Penta-Ocean Construction Co., Ltd.	51,500	211,942	0.00%	Sohgo Security Services Co., Ltd.	237,700	1,388,430	0.01%
PeptiDream, Inc.	16,600	257,060	0.00%	Sojitz Corp.	71,640	1,740,897	0.01%
Persol Holdings Co., Ltd.	482,000	667,297	0.00%	Sompo Holdings, Inc.	336,800	7,192,018	0.03%
Pigeon Corp.	20,100	181,745	0.00%	Sony Group Corp.	434,500	36,843,093	0.14%
Pola Orbis Holdings, Inc.	11,900	96,725	0.00%	Sotetsu Holdings, Inc.	12,300	186,381	0.00%
Rakus Co., Ltd.	17,400	225,261	0.00%	Square Enix Holdings Co., Ltd.	21,000	630,809	0.00%
Rakuten Bank Ltd.	37,400	677,273	0.00%	Stanley Electric Co., Ltd.	58,200	1,038,381	0.00%
Rakuten Group, Inc.	563,000	2,904,598	0.01%	Subaru Corp.	218,700	4,636,125	0.02%
Recruit Holdings Co., Ltd.	507,139	27,135,058	0.10%	Sugi Holdings Co., Ltd.	20,700	284,905	0.00%
Relo Group, Inc.	18,800	200,085	0.00%	SUMCO Corp.	116,380	1,675,232	0.01%
Renesas Electronics Corp.	555,578	10,392,479	0.04%	Sumitomo Bakelite Co., Ltd.	38,200	1,116,601	0.00%
Rengo Co., Ltd.	146,000	947,103	0.00%	Sumitomo Chemical Co., Ltd.	468,400	1,003,714	0.00%
Resona Holdings, Inc.	815,584	5,397,173	0.02%	Sumitomo Corp.	394,000	9,838,978	0.04%
Resonac Holdings Corp.	54,622	1,195,939	0.01%	Sumitomo Electric Industries Ltd.	289,900	4,509,976	0.02%
Resorttrust, Inc.	9,600	142,395	0.00%	Sumitomo Forestry Co., Ltd.	44,100	1,402,833	0.01%
Ricoh Co., Ltd.	205,500	1,757,213	0.01%	Sumitomo Heavy Industries Ltd.	52,000	1,351,560	0.01%
Rinnai Corp.	38,100	866,878	0.00%	Sumitomo Metal Mining Co., Ltd.	97,500	2,956,639	0.01%
Rohm Co., Ltd.	114,600	1,531,705	0.01%				
Rohto Pharmaceutical Co., Ltd.	63,500	1,330,713	0.01%				
Ryohin Keikaku Co., Ltd.	85,600	1,422,942	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	450,400	30,029,467	0.11%	United Urban Investment Corp. REIT	1,137	1,010,054	0.00%
Sumitomo Mitsui Trust Holdings, Inc.	265,100	6,048,222	0.02%	Ushio, Inc.	18,600	241,895	0.00%
Sumitomo Pharma Co., Ltd.	30,000	75,532	0.00%	USS Co., Ltd.	130,400	1,097,205	0.00%
Sumitomo Realty & Development Co., Ltd.	151,500	4,446,298	0.02%	Welcia Holdings Co., Ltd.	46,888	584,715	0.00%
Sumitomo Rubber Industries Ltd.	74,100	738,190	0.00%	West Japan Railway Co.	173,300	3,226,616	0.01%
Sundrug Co., Ltd.	28,200	710,698	0.00%	Workman Co., Ltd.	18,300	426,613	0.00%
Suntory Beverage & Food Ltd.	53,600	1,901,624	0.01%	Yakult Honsha Co., Ltd.	92,268	1,649,937	0.01%
Suzuken Co., Ltd.	27,620	839,452	0.00%	Yamada Holdings Co., Ltd.	209,300	562,089	0.00%
Suzuki Motor Corp.	633,500	7,289,621	0.03%	Yamaguchi Financial Group, Inc.	79,200	898,792	0.00%
System Corp.	186,400	3,002,377	0.01%	Yamaha Corp.	63,600	1,488,982	0.01%
T&D Holdings, Inc.	164,000	2,863,322	0.01%	Yamaha Motor Co., Ltd.	337,800	3,126,844	0.01%
Taiheiyo Cement Corp.	53,500	1,342,988	0.01%	Yamato Holdings Co., Ltd.	106,600	1,171,964	0.01%
Taisei Corp.	61,100	2,260,389	0.01%	Yamato Kogyo Co., Ltd.	5,700	277,311	0.00%
Taiyo Yuden Co., Ltd.	46,600	1,183,685	0.01%	Yamazaki Baking Co., Ltd.	44,500	913,459	0.00%
Takara Holdings, Inc.	37,600	255,014	0.00%	Yaoko Co., Ltd.	3,700	224,079	0.00%
Takashimaya Co., Ltd.	60,400	1,016,617	0.00%	Yaskawa Electric Corp.	103,000	3,699,061	0.01%
Takeda Pharmaceutical Co., Ltd.	577,900	14,988,181	0.06%	Yokogawa Electric Corp.	98,300	2,377,142	0.01%
TBS Holdings, Inc.	2,600	65,525	0.00%	Yokohama Rubber Co., Ltd.	55,200	1,220,604	0.01%
TDK Corp.	133,400	8,180,971	0.03%	Zenkoku Hosho Co., Ltd.	8,200	302,084	0.00%
TechnoPro Holdings, Inc.	35,400	579,877	0.00%	Zensho Holdings Co., Ltd.	27,900	1,066,673	0.00%
Teijin Ltd.	45,600	378,866	0.00%	Zeon Corp.	27,800	230,716	0.00%
Terumo Corp.	507,200	8,365,048	0.03%	ZOZO, Inc.	43,600	1,091,762	0.00%
THK Co., Ltd.	48,700	869,946	0.00%			<b>1,574,232,833</b>	<b>5.78%</b>
TIS, Inc.	69,300	1,343,264	0.01%	<b>Kuwait 0.08% (30 June 2023: 0.09%)</b>			
Tobu Railway Co., Ltd.	71,800	1,208,941	0.01%	Agility Public Warehousing Co. KSC	734,628	658,591	0.00%
Toda Corp.	88,300	577,469	0.00%	Boubyan Bank KSCP	274,051	505,665	0.00%
Toei Animation Co., Ltd.	28,500	441,514	0.00%	Burgan Bank SAK	91,610	54,652	0.00%
Toho Co., Ltd.	29,000	848,042	0.00%	Gulf Bank KSCP	669,061	621,622	0.00%
Toho Gas Co., Ltd.	39,200	951,123	0.00%	Kuwait Finance House KSCP	3,952,160	9,147,624	0.04%
Tohoku Electric Power Co., Inc.	193,800	1,748,730	0.01%	Mabane Co. KPSC	285,196	772,609	0.00%
Tokai Carbon Co., Ltd.	36,700	210,011	0.00%	Mobile Telecommunications Co. KSCP	999,390	1,449,808	0.01%
Tokio Marine Holdings, Inc.	687,200	25,653,587	0.10%	National Bank of Kuwait SAKP	2,784,378	7,824,397	0.03%
Tokyo Century Corp.	109,100	1,023,448	0.00%			<b>21,034,968</b>	<b>0.08%</b>
Tokyo Electric Power Co. Holdings, Inc.	513,400	2,764,560	0.01%	<b>Malaysia 0.17% (30 June 2023: 0.15%)</b>			
Tokyo Electron Ltd.	159,190	34,537,679	0.13%	Alliance Bank Malaysia Bhd	148,700	119,464	0.00%
Tokyo Gas Co., Ltd.	136,000	2,921,049	0.01%	AMMB Holdings Bhd	760,400	691,492	0.00%
Tokyo Ohka Kogyo Co., Ltd.	44,700	1,212,119	0.01%	Axiata Group Bhd	1,310,700	725,157	0.00%
Tokyo Seimitsu Co., Ltd.	15,500	1,184,710	0.01%	CELCOMDIGI Bhd	1,530,500	1,193,904	0.01%
Tokyo Tatemono Co., Ltd.	94,800	1,496,315	0.01%	CIMB Group Holdings Bhd	3,201,200	4,614,342	0.02%
Tokyu Corp.	235,200	2,590,914	0.01%	Dialog Group Bhd	1,402,800	710,692	0.00%
Tokyu Fudosan Holdings Corp.	230,800	1,540,245	0.01%	FGV Holdings Bhd	86,700	23,524	0.00%
TOPPAN Holdings, Inc.	107,400	2,959,743	0.01%	Fraser & Neave Holdings Bhd	99,100	667,599	0.00%
Toray Industries, Inc.	654,200	3,096,937	0.01%	Gamuda Bhd	1,153,900	1,609,467	0.01%
Toridoll Holdings Corp.	26,100	600,498	0.00%	Genting Bhd	748,100	746,911	0.00%
Tosoh Corp.	91,300	1,190,771	0.01%	Genting Malaysia Bhd	666,000	360,000	0.00%
TOTO Ltd.	75,900	1,792,044	0.01%	Hartalega Holdings Bhd	266,400	185,224	0.00%
Toyo Seikan Group Holdings Ltd.	57,600	904,140	0.00%	Hong Leong Bank Bhd	128,000	520,954	0.00%
Toyo Suisan Kaisha Ltd.	36,000	2,133,905	0.01%	Hong Leong Financial Group Bhd	24,526	89,838	0.00%
Toyo Tire Corp.	17,400	277,831	0.00%	IHH Healthcare Bhd	738,100	985,698	0.00%
Toyoda Gosei Co., Ltd.	10,200	179,353	0.00%	IJM Corp. Bhd	1,854,700	1,199,117	0.01%
Toyota Boshoku Corp.	8,300	109,929	0.00%	IOI Corp. Bhd	949,600	744,784	0.00%
Toyota Industries Corp.	55,700	4,697,069	0.02%	Kuala Lumpur Kepong Bhd	258,300	1,130,114	0.00%
Toyota Motor Corp.	4,232,810	86,571,832	0.32%	Malayan Banking Bhd	2,411,500	5,091,370	0.02%
Toyota Tsusho Corp.	258,900	5,040,873	0.02%	Malaysia Airports Holdings Bhd	595,900	1,250,537	0.01%
Trend Micro, Inc.	40,000	1,624,021	0.01%	Maxis Bhd	1,152,200	862,166	0.00%
TS Tech Co., Ltd.	26,900	318,649	0.00%	MISC Bhd	614,559	1,109,919	0.00%
Tsumura & Co.	40,400	1,030,971	0.00%	MR DIY Group M Bhd	2,076,500	853,929	0.00%
Tsuruha Holdings, Inc.	13,700	780,132	0.00%	Nestle Malaysia Bhd	17,400	448,140	0.00%
UBE Corp.	16,200	285,257	0.00%	Petronas Chemicals Group Bhd	860,700	1,151,249	0.00%
Ulvac, Inc.	20,100	1,313,260	0.01%	Petronas Dagangan Bhd	59,700	220,703	0.00%
Unicharm Corp.	157,800	5,068,709	0.02%	Petronas Gas Bhd	356,000	1,344,763	0.01%
				PPB Group Bhd	409,420	1,241,061	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Press Metal Aluminium Holdings Bhd	1,223,500	1,493,876	0.01%	Wal-Mart de Mexico SAB de CV	1,913,200	6,514,223	0.03%
Public Bank Bhd	5,618,091	4,787,435	0.02%			<b>66,343,469</b>	<b>0.24%</b>
QL Resources Bhd	171,350	236,821	0.00%	<b>Netherlands 1.16% (30 June 2023: 1.17%)</b>			
RHB Bank Bhd	261,159	305,031	0.00%	Aalberts NV	32,898	1,337,000	0.01%
SD Guthrie Bhd	1,328,400	1,188,309	0.01%	ABN AMRO Bank NV GDR	163,007	2,681,687	0.01%
Sime Darby Bhd	1,758,100	976,412	0.00%	Adyen NV	10,744	12,818,366	0.05%
Telekom Malaysia Bhd	763,066	1,093,445	0.00%	Aegon Ltd.	566,140	3,499,795	0.01%
Tenaga Nasional Bhd	1,489,200	4,350,011	0.02%	Akzo Nobel NV	62,476	3,801,912	0.01%
Top Glove Corp. Bhd	975,162	227,383	0.00%	Allfunds Group plc	142,701	801,405	0.00%
YTL Corp. Bhd	1,852,905	1,355,066	0.01%	ArcelorMittal SA	172,810	3,957,919	0.01%
YTL Power International Bhd	1,007,500	1,029,391	0.00%	ASM International NV	16,511	12,595,774	0.05%
		<b>46,935,298</b>	<b>0.17%</b>	ASML Holding NV	141,295	146,011,615	0.54%
<b>Mexico 0.24% (30 June 2023: 0.32%)</b>				ASR Nederland NV	51,301	2,447,242	0.01%
Alfa SAB de CV Class A	1,050,400	614,081	0.00%	BE Semiconductor Industries NV	26,538	4,441,234	0.02%
Alpek SAB de CV Class A	29,500	21,408	0.00%	CTP NV	31,346	534,834	0.00%
Alsea SAB de CV	220,600	767,283	0.00%	DSM-Firmenich AG	59,415	6,724,399	0.02%
America Movil SAB de CV	8,472,800	7,214,541	0.03%	EXOR NV	33,687	3,527,365	0.01%
Arca Continental SAB de CV	124,200	1,218,601	0.01%	Heineken Holding NV	43,444	3,429,225	0.01%
Banco del Bajio SA	265,100	804,774	0.00%	Heineken NV	102,911	9,959,626	0.04%
Becle SAB de CV	104,700	189,354	0.00%	IMCD NV	21,066	2,919,269	0.01%
Cemex SAB de CV	5,470,624	3,503,377	0.01%	ING Groep NV	1,114,682	19,069,169	0.07%
Coca-Cola Femsa SAB de CV	195,725	1,679,111	0.01%	InPost SA	78,688	1,388,135	0.01%
Corp. Inmobiliaria Vesta SAB de CV	180,100	539,054	0.00%	JDE Peet's NV	32,054	638,982	0.00%
El Puerto de Liverpool SAB de CV	23,800	170,689	0.00%	Koninklijke Ahold Delhaize NV	334,916	9,903,326	0.04%
Fibra Uno Administracion SA de CV REIT	1,015,800	1,248,814	0.01%	Koninklijke KPN NV	1,305,496	5,009,012	0.02%
Fomento Economico Mexicano SAB de CV	667,237	7,182,317	0.03%	Koninklijke Philips NV	296,386	7,493,403	0.03%
GCC SAB de CV	43,700	409,696	0.00%	Koninklijke Vopak NV	27,240	1,131,578	0.00%
Gruma SAB de CV Class B	66,580	1,215,375	0.01%	NN Group NV	106,137	4,942,539	0.02%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	87,103	739,105	0.00%	OCI NV	40,154	980,769	0.00%
Grupo Aeroportuario del Pacifico SAB de CV Class B	140,315	2,196,021	0.01%	Prosus NV	520,632	18,558,659	0.07%
Grupo Aeroportuario del Sureste SAB de CV Class B	78,735	2,371,674	0.01%	Randstad NV	38,999	1,769,274	0.01%
Grupo Bimbo SAB de CV	885,400	3,128,473	0.01%	Signify NV	38,826	969,554	0.00%
Grupo Carso SAB de CV	152,000	1,045,392	0.00%	Universal Music Group NV	255,599	7,610,004	0.03%
Grupo Comercial Chedraui SA de CV	87,900	610,837	0.00%	Wolters Kluwer NV	87,860	14,576,580	0.05%
Grupo Elektra SAB de CV	18,285	1,060,211	0.00%			<b>315,529,651</b>	<b>1.16%</b>
Grupo Financiero Banorte SAB de CV Class O	1,028,200	8,016,198	0.03%	<b>New Zealand 0.07% (30 June 2023: 0.08%)</b>			
Grupo Financiero Inbursa SAB de CV Class O	732,200	1,740,654	0.01%	a2 Milk Co., Ltd.	219,763	950,779	0.00%
Grupo Mexico SAB de CV	1,112,600	5,987,857	0.02%	Air New Zealand Ltd.	211,512	68,309	0.00%
Grupo Televisa SAB	481,487	263,316	0.00%	Auckland International Airport Ltd.	586,853	2,728,479	0.01%
Industrias Penoles SAB de CV	56,355	732,734	0.00%	Contact Energy Ltd.	207,865	1,139,963	0.00%
Kimberly-Clark de Mexico SAB de CV Class A	401,900	695,641	0.00%	EBOS Group Ltd.	44,312	869,989	0.00%
Megacable Holdings SAB de CV	48,700	122,459	0.00%	Fisher & Paykel Healthcare Corp., Ltd.	201,519	3,693,691	0.01%
Ollamani SAB	24,074	54,519	0.00%	Fletcher Building Ltd.	155,963	268,952	0.00%
Operadora de Sites Mexicanos SAB de CV	188,970	170,415	0.00%	Infratil Ltd.	357,291	2,438,410	0.01%
Orbia Advance Corp. SAB de CV	441,724	616,730	0.00%	Kiwi Property Group Ltd.	263,925	133,483	0.00%
Prologis Property Mexico SA de CV REIT	268,056	876,344	0.00%	Mainfreight Ltd.	33,579	1,383,802	0.01%
Promotora y Operadora de Infraestructura SAB de CV	117,626	1,088,807	0.01%	Mercury NZ Ltd.	371,938	1,487,894	0.01%
Qualitas Controladora SAB de CV	92,400	939,589	0.00%	Meridian Energy Ltd.	587,399	2,251,389	0.01%
Regional SAB de CV	78,700	587,576	0.00%	Ryman Healthcare Ltd.	102,147	221,586	0.00%
Sitios Latinoamerica SAB de CV	26,631	6,219	0.00%	SKYCITY Entertainment Group Ltd.	131,294	116,806	0.00%
				Spark New Zealand Ltd.	1,016,333	2,576,298	0.01%
						<b>20,329,830</b>	<b>0.07%</b>
				<b>Norway 0.15% (30 June 2023: 0.17%)</b>			
				Aker A.S.A Class A	4,091	236,296	0.00%
				Aker BP A.S.A	109,076	2,788,494	0.01%
				AutoStore Holdings Ltd.	202,607	238,999	0.00%
				DNB Bank A.S.A	354,423	6,980,277	0.03%
				Equinor A.S.A	307,047	8,765,150	0.03%
				Gjensidige Forsikring A.S.A	49,953	895,143	0.00%
				Kongsberg Gruppen A.S.A	28,793	2,352,657	0.01%
				Mowi A.S.A	161,411	2,693,847	0.01%
				Norsk Hydro A.S.A	511,232	3,192,949	0.01%
				Orkla A.S.A	298,862	2,434,964	0.01%
				Salmar A.S.A	22,105	1,166,754	0.00%
				Schibsted A.S.A Class A	10,140	300,176	0.00%
				Schibsted A.S.A Class B	41,950	1,181,180	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Telenor A.S.A	241,541	2,760,793	0.01%	Qatar Aluminum Manufacturing Co.	494,477	181,711	0.00%
TOMRA Systems A.S.A	86,233	1,031,799	0.00%	Qatar Electricity & Water Co. QSC	195,438	840,045	0.00%
Variable Energi A.S.A	361,882	1,282,009	0.01%	Qatar Fuel QSC	155,203	634,708	0.00%
Yara International A.S.A	52,299	1,510,887	0.01%	Qatar Gas Transport Co., Ltd.	1,055,981	1,357,897	0.01%
		<b>39,812,374</b>	<b>0.15%</b>	Qatar International Islamic Bank QSC	378,204	1,038,737	0.00%
<b>Pakistan 0.00% (30 June 2023: 0.00%)</b>				Qatar Islamic Bank QPSC	706,829	3,610,827	0.01%
Oil & Gas Development Co., Ltd.	177,720	86,446	0.00%	Qatar National Bank QPSC	1,636,508	6,566,707	0.03%
		<b>86,446</b>	<b>0.00%</b>	Qatar National Bank QPSC	1,636,508	6,566,707	0.03%
<b>Philippines 0.06% (30 June 2023: 0.07%)</b>				Qatar Navigation QSC	427,633	1,350,667	0.01%
ACEN Corp.	2,425,877	206,954	0.00%	Vodafone Qatar QSC	564,186	262,956	0.00%
Ayala Corp.	122,810	1,219,530	0.01%			<b>23,620,696</b>	<b>0.09%</b>
Ayala Land, Inc.	2,300,800	1,118,818	0.01%	<b>Romania 0.01% (30 June 2023: 0.01%)</b>			
Bank of the Philippine Islands	972,215	1,975,649	0.01%	Banca Transilvania SA	298,343	2,055,766	0.01%
BDO Unibank, Inc.	889,632	1,945,961	0.01%	OMV Petrom SA	5,938,696	978,273	0.00%
Bloomberry Resorts Corp.	580,900	94,258	0.00%	Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	21,245	570,468	0.00%
Converge Information & Communications Technology Solutions, Inc.	770,600	151,204	0.00%			<b>3,604,507</b>	<b>0.01%</b>
DMCI Holdings, Inc.	664,600	126,323	0.00%	<b>Russia 0.00% (30 June 2023: 0.00%)</b>			
Globe Telecom, Inc.	6,128	219,570	0.00%	Aeroflot PJSC	169,434	—	0.00%
GT Capital Holdings, Inc.	15,603	165,058	0.00%	Alrosa PJSC	495,420	—	0.00%
International Container Terminal Services, Inc.	357,430	2,133,273	0.01%	Bashneft PJSC - Preference Shares	1,113	—	0.00%
JG Summit Holdings, Inc.	978,328	434,838	0.00%	Credit Bank of Moscow PJSC	4,164,700	—	0.00%
Jollibee Foods Corp.	105,140	405,426	0.00%	Federal Grid Co. - Rosseti PJSC	90,654,922	—	0.00%
Manila Electric Co.	111,060	693,545	0.00%	Gazprom PJSC	2,091,252	—	0.00%
Megaworld Corp.	1,437,605	42,925	0.00%	GMK Norilskiy Nickel PAO	1,014,900	—	0.00%
Metropolitan Bank & Trust Co.	807,272	930,424	0.00%	Inter RAO UES PJSC	5,883,500	—	0.00%
Monde Nissin Corp.	1,739,600	279,006	0.00%	LUKOIL PJSC	77,218	—	0.00%
PLDT, Inc.	39,530	969,213	0.00%	M.Video PJSC	5,737	—	0.00%
Puregold Price Club, Inc.	161,100	66,519	0.00%	Magnit PJSC	13,460	—	0.00%
San Miguel Corp.	47,780	81,768	0.00%	Magnitogorsk Iron & Steel Works PJSC	505,635	—	0.00%
Semirara Mining & Power Corp. Class A	203,100	116,782	0.00%	Mobile TeleSystems PJSC	172,209	—	0.00%
SM Prime Holdings, Inc.	4,231,600	2,043,275	0.01%	Moscow Exchange MICEX-RTS PJSC	585,110	—	0.00%
Universal Robina Corp.	430,820	817,403	0.00%	Mosenergo PJSC	1,020,000	—	0.00%
		<b>16,237,722</b>	<b>0.06%</b>	Novatek PJSC	216,971	—	0.00%
<b>Poland 0.08% (30 June 2023: 0.07%)</b>				Novolipetsk Steel PJSC	200,399	—	0.00%
Allegro.eu SA	241,763	2,267,252	0.01%	PhosAgro PJSC	6,155	—	0.00%
Bank Polska Kasa Opieki SA	51,509	2,152,588	0.01%	Polyus PJSC	4,129	—	0.00%
Dino Polska SA	19,698	1,990,355	0.01%	Polyus PJSC GDR	1,651	—	0.00%
KGHM Polska Miedz SA	42,683	1,596,346	0.00%	Raspadska OJSC	10,110	—	0.00%
LPP SA	371	1,577,192	0.00%	Rosneft Oil Co. PJSC	305,383	—	0.00%
ORLEN SA	227,241	3,826,306	0.01%	Rostelecom PJSC	176,017	—	0.00%
Pepco Group NV	30,465	158,840	0.00%	Rushydro PJSC	16,113,621	—	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	344,448	5,391,144	0.02%	Sberbank of Russia PJSC	2,030,335	—	0.00%
Powszechny Zaklad Ubezpieczen SA	171,746	2,201,910	0.01%	Severstal PAO	34,472	—	0.00%
Santander Bank Polska SA	12,292	1,654,813	0.01%	Sistema AFK PAO	467,000	—	0.00%
		<b>22,816,746</b>	<b>0.08%</b>	Sistema AFK PAO GDR	2,109	—	0.00%
<b>Portugal 0.04% (30 June 2023: 0.05%)</b>				Sovcomflot PJSC	51,010	—	0.00%
EDP - Energias de Portugal SA	1,072,970	4,023,695	0.02%	Surgutneftegas PJSC	1,318,044	—	0.00%
EDP Renovaveis SA	85,580	1,196,951	0.00%	Surgutneftegas PJSC - Preference Shares	1,343,448	—	0.00%
Galp Energia SGPS SA	172,937	3,655,008	0.01%	Tatneft PJSC	333,734	—	0.00%
Jeronimo Martins SGPS SA	98,807	1,932,609	0.01%	Tatneft PJSC - Preference Shares	72,680	—	0.00%
		<b>10,808,263</b>	<b>0.04%</b>	Transneft PJSC - Preference Shares	27,500	—	0.00%
<b>Qatar 0.09% (30 June 2023: 0.10%)</b>				Unipro PJSC	852,035	—	0.00%
Barwa Real Estate Co.	644,190	485,664	0.00%	United Co. RUSAL International PJSC	532,900	—	0.00%
Commercial Bank PSQC	1,237,693	1,457,969	0.01%	VTB Bank PJSC	854,887,610	—	0.00%
Dukhan Bank	670,812	695,868	0.00%				
Ezdan Holding Group QSC	142,617	29,887	0.00%	<b>Saudi Arabia 0.43% (30 June 2023: 0.46%)</b>			
Industries Qatar QSC	539,246	1,895,729	0.01%	Abdullah Al Othaim Markets Co.	187,778	568,600	0.00%
Masraf Al Rayan QSC	1,716,187	1,099,661	0.00%	ACWA Power Co.	76,984	7,268,294	0.03%
Mesaieed Petrochemical Holding Co.	3,430,991	1,551,061	0.01%	Ades Holding Co.	196,928	1,056,134	0.01%
Ooredoo QPSC	200,113	560,602	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Advanced Petrochemical Co.	20,652	212,212	0.00%	Southern Province Cement Co.	11,394	110,399	0.00%
Al Rajhi Bank	712,238	15,472,704	0.06%	United Electronics Co.	6,000	151,135	0.00%
Aldrees Petroleum & Transport Services Co.	25,673	836,241	0.00%	Yamama Cement Co.	33,244	295,524	0.00%
Alinma Bank	486,630	4,034,064	0.02%	Yanbu National Petrochemical Co.	123,767	1,209,100	0.01%
Almarai Co. JSC	85,361	1,290,108	0.01%			<b>117,076,607</b>	<b>0.43%</b>
Arab National Bank	310,276	1,675,603	0.01%	<b>Singapore 0.31% (30 June 2023: 0.33%)</b>			
Arabian Centres Co.	16,874	90,676	0.00%	CapitaLand Ascendas REIT	1,487,464	2,809,746	0.01%
Arabian Contracting Services Co.	9,771	593,823	0.00%	CapitaLand Ascott Trust	336,275	217,112	0.00%
Arabian Drilling Co.	10,125	363,805	0.00%	CapitaLand Integrated Commercial Trust REIT	2,207,814	3,225,583	0.01%
Arabian Internet & Communications Services Co.	8,635	673,013	0.00%	CapitaLand Investment Ltd.	1,029,800	2,021,227	0.01%
Astra Industrial Group	17,094	711,718	0.00%	City Developments Ltd.	254,800	970,130	0.00%
Bank AlBilad	197,759	1,718,452	0.01%	ComfortDelGro Corp., Ltd.	332,100	328,363	0.00%
Bank Al-Jazira	152,573	671,035	0.00%	DBS Group Holdings Ltd.	724,600	19,135,535	0.07%
Banque Saudi Fransi	207,979	1,968,028	0.01%	Frasers Logistics & Commercial Trust REIT	1,174,700	823,438	0.00%
BinDawood Holding Co.	84,380	166,439	0.00%	Genting Singapore Ltd.	2,402,000	1,533,097	0.01%
Bupa Arabia for Cooperative Insurance Co.	24,223	1,659,375	0.01%	Hutchison Port Holdings Trust	781,800	100,070	0.00%
Catrion Catering Holding Co. for Cooperative Insurance	6,029	201,202	0.00%	Jardine Cycle & Carriage Ltd.	38,411	753,907	0.00%
Dallah Healthcare Co.	10,363	1,051,237	0.00%	Keppel DC REIT	565,095	750,541	0.00%
Dar Al Arkan Real Estate Development Co.	106,014	439,204	0.00%	Keppel Ltd.	545,000	2,601,845	0.01%
Dr Sulaiman Al Habib Medical Services Group Co.	29,809	333,448	0.00%	Keppel REIT	407,000	250,762	0.00%
Elm Co.	9,062	2,293,122	0.01%	Mapletree Industrial Trust REIT	634,811	988,343	0.00%
Emaar Economic City	67,492	2,070,569	0.01%	Mapletree Logistics Trust REIT	1,443,597	1,374,093	0.01%
Ethihad Etisalat Co.	162,933	116,396	0.00%	Mapletree Pan Asia Commercial Trust REIT	1,135,279	1,021,981	0.01%
Jarir Marketing Co.	266,174	2,319,176	0.01%	NetLink NBN Trust	494,300	302,726	0.00%
Leejam Sports Co. JSC	12,545	899,639	0.00%	Olam Group Ltd.	108,200	91,813	0.00%
Mobile Telecommunications Co. Saudi Arabia	258,053	757,729	0.00%	Oversea-Chinese Banking Corp., Ltd.	1,261,563	13,432,469	0.05%
Mouwasat Medical Services Co.	33,978	806,158	0.00%	SATS Ltd.	116,556	245,109	0.00%
Nahdi Medical Co.	13,104	1,097,701	0.01%	Seatrium Ltd.	575,347	585,854	0.00%
National Industrialization Co.	68,765	460,365	0.00%	Sembcorp Industries Ltd.	340,000	1,206,715	0.01%
Power & Water Utility Co. for Jubail & Yanbu	30,729	209,323	0.00%	SIA Engineering Co., Ltd.	429,700	735,587	0.00%
Qassim Cement Co.	7,293	497,188	0.00%	Singapore Airlines Ltd.	496,960	2,530,178	0.01%
Rabigh Refining & Petrochemical Co.	72,600	110,417	0.00%	Singapore Exchange Ltd.	302,200	2,113,895	0.01%
Riyadh Bank	507,219	497,188	0.00%	Singapore Post Ltd.	284,600	90,299	0.00%
Riyadh Cables Group Co.	29,790	110,417	0.00%	Singapore Technologies Engineering Ltd.	529,600	1,692,063	0.01%
SABIC Agri-Nutrients Co.	99,749	130,237	0.00%	Singapore Telecommunications Ltd.	3,057,000	6,203,099	0.02%
Sahara International Petrochemical Co.	99,714	3,521,979	0.01%	StarHub Ltd.	33,200	29,642	0.00%
SAL Saudi Logistics Services	9,789	800,414	0.00%	Suntec REIT	369,300	286,121	0.00%
Saudi Arabian Mining Co.	432,119	2,999,170	0.01%	Thai Beverage PCL	2,758,800	916,038	0.00%
Saudi Arabian Oil Co.	1,608,076	776,109	0.00%	United Overseas Bank Ltd.	431,800	9,982,139	0.04%
Saudi Aramco Base Oil Co.	18,185	787,483	0.00%	UOL Group Ltd.	210,900	809,209	0.00%
Saudi Awwal Bank	353,354	4,958,610	0.02%	Venture Corp., Ltd.	120,300	1,262,251	0.01%
Saudi Basic Industries Corp.	328,101	11,873,255	0.04%	Wilmar International Ltd.	847,903	1,939,494	0.01%
Saudi Cement Co.	9,856	636,931	0.00%			<b>83,360,474</b>	<b>0.31%</b>
Saudi Electricity Co.	246,203	3,640,349	0.01%	<b>South Africa 0.31% (30 June 2023: 0.34%)</b>			
Saudi Industrial Investment Group	228,520	6,428,037	0.02%	Absa Group Ltd.	265,113	2,300,501	0.01%
Saudi Investment Bank	188,151	118,222	0.00%	African Rainbow Minerals Ltd.	17,533	217,962	0.00%
Saudi Kayan Petrochemical Co.	280,516	1,080,206	0.01%	Anglo American Platinum Ltd.	14,131	465,658	0.00%
Saudi National Bank	1,046,574	1,282,821	0.01%	Anglogold Ashanti plc	161,826	4,074,630	0.02%
Saudi Research & Media Group	16,718	643,954	0.00%	Aspen Pharmacare Holdings Ltd.	132,115	1,688,048	0.01%
Saudi Tadawul Group Holding Co.	12,345	820,017	0.00%	Bid Corp., Ltd.	129,170	3,005,502	0.01%
Saudi Telecom Co.	656,700	1,282,821	0.01%	Bidvest Group Ltd.	118,976	1,853,315	0.01%
Saudia Dairy & Foodstuff Co.	3,203	922,440	0.00%	Capitec Bank Holdings Ltd.	29,073	4,185,812	0.02%
Savola Group	107,886	820,017	0.00%	Clicks Group Ltd.	101,567	1,915,422	0.01%
Seera Group Holding	21,337	656,700	0.03%	Discovery Ltd.	177,942	1,312,542	0.00%
		299,161	0.00%	Exxaro Resources Ltd.	98,186	957,125	0.00%
		1,344,405	0.01%	FirstRand Ltd.	1,868,939	7,870,833	0.03%
		144,745	0.00%	Foschini Group Ltd.	154,867	1,081,440	0.00%
				Gold Fields Ltd.	324,106	4,853,070	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Growthpoint Properties Ltd. REIT	728,837	486,157	0.00%	Hankook Tire & Technology Co., Ltd.	32,701	1,073,800	0.01%
Harmony Gold Mining Co., Ltd.	193,182	1,777,888	0.01%	Hanmi Pharm Co., Ltd.	1,480	290,839	0.00%
Impala Platinum Holdings Ltd.	266,786	1,326,187	0.01%	Hanmi Science Co., Ltd.	3,675	82,898	0.00%
Investec Ltd.	72,534	525,454	0.00%	Hanmi Semiconductor Co., Ltd.	17,310	2,166,737	0.01%
Kumba Iron Ore Ltd.	9,174	220,874	0.00%	Hanon Systems	25,986	89,294	0.00%
Mr Price Group Ltd.	81,834	922,851	0.00%	Hanwha Aerospace Co., Ltd.	12,144	2,201,183	0.01%
MTN Group Ltd.	635,440	2,955,875	0.01%	Hanwha Corp.	25,008	487,806	0.00%
MultiChoice Group	76,977	449,384	0.00%	Hanwha Corp. - Preference Shares	54,151	592,848	0.00%
Naspers Ltd. Class N	66,760	13,042,038	0.05%	Hanwha Life Insurance Co., Ltd.	39,010	85,020	0.00%
Nedbank Group Ltd.	147,979	2,077,946	0.01%	Hanwha Ocean Co., Ltd.	44,619	990,273	0.00%
NEPI Rockcastle NV	224,147	1,612,606	0.01%	Hanwha Solutions Corp.	26,722	535,799	0.00%
Northam Platinum Holdings Ltd.	85,922	599,007	0.00%	HD Hyundai Co., Ltd.	9,025	488,458	0.00%
Old Mutual Ltd.	1,781,988	1,209,136	0.00%	HD Hyundai Heavy Industries Co., Ltd.	10,417	1,178,298	0.01%
OUTsurance Group Ltd.	150,715	383,143	0.00%	HD Hyundai Infracore Co., Ltd.	22,496	124,860	0.00%
Pepkor Holdings Ltd.	497,259	510,058	0.00%	HD Hyundai Mipo Co., Ltd.	3,433	231,943	0.00%
Reinet Investments SCA	41,962	1,055,944	0.00%	HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	17,030	1,964,667	0.01%
Remgro Ltd.	213,484	1,591,075	0.01%	Hite Jinro Co., Ltd.	5,221	80,600	0.00%
Sanlam Ltd.	764,553	3,388,151	0.01%	HL Mando Co., Ltd.	6,468	206,281	0.00%
Santam Ltd.	6,049	107,892	0.00%	HLB, Inc.	42,412	1,802,471	0.01%
Sasol Ltd.	183,226	1,385,734	0.01%	HMM Co., Ltd.	87,887	1,253,339	0.01%
Shoprite Holdings Ltd.	182,622	2,840,642	0.01%	Hotel Shilla Co., Ltd.	8,641	336,475	0.00%
Sibanye Stillwater Ltd.	821,448	887,128	0.00%	HYBE Co., Ltd.	6,996	1,029,197	0.00%
Standard Bank Group Ltd.	499,465	5,766,277	0.02%	Hyundai Department Store Co., Ltd.	2,475	87,564	0.00%
Tiger Brands Ltd.	54,683	595,853	0.00%	Hyundai Engineering & Construction Co., Ltd.	14,978	348,743	0.00%
Vodacom Group Ltd.	251,200	1,341,430	0.01%	Hyundai Engineering & Construction Co., Ltd. - Preference Shares	254	9,042	0.00%
Woolworths Holdings Ltd.	287,781	973,664	0.00%	Hyundai Glovis Co., Ltd.	7,650	1,217,109	0.01%
		<b>83,814,254</b>	<b>0.31%</b>	Hyundai Marine & Fire Insurance Co., Ltd.	9,171	229,858	0.00%
<b>South Korea 1.24% (30 June 2023: 1.31%)</b>				Hyundai Mobis Co., Ltd.	25,704	4,696,372	0.02%
Alteogen, Inc.	15,045	3,065,835	0.01%	Hyundai Motor Co.	49,164	10,536,418	0.04%
Amorepacific Corp.	11,727	1,425,301	0.01%	Hyundai Motor Co. - Preference Shares	6,274	835,014	0.00%
Amorepacific Corp. - Preference Shares	7,149	243,580	0.00%	Hyundai Motor Co. (XKRX) - Preference Shares	12,910	1,705,077	0.01%
Amorepacific Group	4,965	116,686	0.00%	Hyundai Steel Co.	23,103	487,571	0.00%
BGF retail Co., Ltd.	999	74,970	0.00%	Hyundai Wia Corp.	2,950	124,086	0.00%
BNK Financial Group, Inc.	66,782	410,929	0.00%	Industrial Bank of Korea	149,112	1,518,743	0.01%
Celltrion Pharm, Inc.	3,642	234,951	0.00%	Kakao Corp.	117,474	3,469,174	0.01%
Celltrion, Inc.	54,980	6,961,870	0.03%	Kakao Games Corp.	8,179	121,809	0.00%
Cheil Worldwide, Inc.	39,178	523,702	0.00%	KakaoBank Corp.	73,481	1,083,665	0.01%
CJ CheilJedang Corp.	898	251,492	0.00%	Kakaopay Corp.	6,520	127,416	0.00%
CJ CheilJedang Corp. - Preference Shares	5,197	582,185	0.00%	Kangwon Land, Inc.	77,655	783,038	0.00%
CJ Corp.	2,092	184,655	0.00%	KB Financial Group, Inc.	122,945	7,011,393	0.03%
CJ ENM Co., Ltd.	4,291	262,479	0.00%	KCC Corp.	726	162,710	0.00%
CJ Logistics Corp.	1,242	85,808	0.00%	KEPCO Plant Service & Engineering Co., Ltd.	3,296	90,870	0.00%
CosmoAM&T Co., Ltd.	7,429	778,250	0.00%	Kia Corp.	87,593	8,227,951	0.03%
Coway Co., Ltd.	26,103	1,217,445	0.01%	Korea Aerospace Industries Ltd.	19,007	731,835	0.00%
Daewoo Engineering & Construction Co., Ltd.	22,955	62,036	0.00%	Korea Electric Power Corp.	71,608	1,018,066	0.00%
DB Insurance Co., Ltd.	17,940	1,492,285	0.01%	Korea Gas Corp.	4,468	169,437	0.00%
DGB Financial Group, Inc.	23,045	134,269	0.00%	Korea Investment Holdings Co., Ltd.	6,293	320,022	0.00%
DL E&C Co., Ltd.	5,038	118,584	0.00%	Korea Zinc Co., Ltd.	3,823	1,430,327	0.01%
DL Holdings Co., Ltd.	2,010	86,299	0.00%	Korean Air Lines Co., Ltd.	85,771	1,448,729	0.01%
Dongsuh Cos, Inc.	5,006	69,826	0.00%	Krafton, Inc.	13,683	2,798,231	0.01%
Doosan Bobcat, Inc.	18,678	696,100	0.00%	KT&G Corp.	37,337	2,392,389	0.01%
Doosan Enerbility Co., Ltd.	173,088	2,527,475	0.01%	Kum Yang Co., Ltd.	12,166	760,099	0.00%
Ecopro BM Co., Ltd.	15,281	2,031,546	0.01%	Kumho Petrochemical Co., Ltd.	8,448	899,115	0.00%
Ecopro Co., Ltd.	31,810	2,082,151	0.01%	L&F Co., Ltd.	7,944	780,838	0.00%
Ecopro Materials Co., Ltd.	7,396	488,410	0.00%				
E-MART, Inc.	4,129	169,479	0.00%				
F&F Co., Ltd.	3,420	155,037	0.00%				
Fila Holdings Corp.	24,449	712,245	0.00%				
Green Cross Corp.	11,099	921,624	0.00%				
GS Engineering & Construction Corp.	10,132	110,631	0.00%				
GS Holdings Corp.	10,814	368,454	0.00%				
GS Retail Co., Ltd.	5,235	79,295	0.00%				
Hana Financial Group, Inc.	98,803	4,356,950	0.02%				
Hanjin Kal Corp.	13,107	615,120	0.00%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LG Chem Ltd.	15,687	3,937,420	0.02%	SK Bioscience Co., Ltd.	3,641	139,133	0.00%
LG Chem Ltd. - Preference Shares	3,767	659,533	0.00%	SK Chemicals Co., Ltd.	2,724	96,572	0.00%
LG Corp.	39,210	2,295,914	0.01%	SK Hynix, Inc.	195,717	33,626,640	0.12%
LG Display Co., Ltd.	122,519	1,020,917	0.00%	SK IE Technology Co., Ltd.	5,378	172,299	0.00%
LG Electronics, Inc.	34,421	2,773,185	0.01%	SK Innovation Co., Ltd.	19,560	1,649,775	0.01%
LG Electronics, Inc. - Preference Shares	13,425	474,971	0.00%	SK Networks Co., Ltd.	13,123	45,904	0.00%
LG Energy Solution Ltd.	14,146	3,355,372	0.01%	SK Square Co., Ltd.	38,086	2,766,872	0.01%
LG H&H Co., Ltd.	4,944	1,240,939	0.01%	SK, Inc.	14,440	1,660,626	0.01%
LG Innotek Co., Ltd.	6,637	1,311,489	0.01%	SKC Co., Ltd.	7,859	962,606	0.00%
LG Uplus Corp.	40,497	288,907	0.00%	S-Oil Corp.	7,316	353,443	0.00%
Lotte Chemical Corp.	3,055	254,565	0.00%	Solus Advanced Materials Co., Ltd.	4,316	57,191	0.00%
Lotte Chilsung Beverage Co., Ltd.	509	49,107	0.00%	Wemade Co., Ltd.	4,296	133,109	0.00%
Lotte Corp.	2,075	37,988	0.00%	Woori Financial Group, Inc.	252,485	2,694,518	0.01%
Lotte Energy Materials Corp.	5,350	205,216	0.00%	Yuhan Corp.	20,622	1,212,001	0.01%
LOTTE Fine Chemical Co., Ltd.	6,094	197,009	0.00%			<b>337,604,285</b>	<b>1.24%</b>
Lotte Shopping Co., Ltd.	1,601	73,856	0.00%	<b>Spain 0.61% (30 June 2023: 0.62%)</b>			
LS Corp.	3,925	410,321	0.00%	Acciona SA	6,663	787,660	0.00%
Meritz Financial Group, Inc.	27,140	1,559,589	0.01%	ACS Actividades de Construccion y Servicios SA	80,863	3,490,863	0.01%
Mirae Asset Securities Co., Ltd.	139,273	740,631	0.00%	Aena SME SA	27,337	5,508,105	0.02%
Mirae Asset Securities Co., Ltd. - Preference Shares	75,259	195,460	0.00%	Amadeus IT Group SA	152,888	10,182,118	0.04%
NAVER Corp.	49,634	6,018,100	0.02%	Banco Bilbao Vizcaya Argentaria SA	2,052,970	20,576,930	0.08%
NCSOFT Corp.	3,701	483,698	0.00%	Banco de Sabadell SA	1,897,380	3,661,347	0.01%
Netmarble Corp.	2,933	114,422	0.00%	Banco Santander SA	5,580,099	25,898,430	0.10%
NH Investment & Securities Co., Ltd.	38,107	351,310	0.00%	Bankinter SA	263,957	2,157,364	0.01%
NongShim Co., Ltd.	454	161,283	0.00%	CaixaBank SA	1,343,183	7,115,727	0.03%
OCI Holdings Co., Ltd.	2,320	149,161	0.00%	Cellnex Telecom SA	205,336	6,683,491	0.02%
Orion Corp.	11,394	763,187	0.00%	Corp. ACCIONA Energias Renovables SA	14,045	289,464	0.00%
Ottogi Corp.	48	15,099	0.00%	Enagas SA	70,697	1,052,438	0.00%
Pan Ocean Co., Ltd.	33,341	103,789	0.00%	Endesa SA	103,489	1,944,883	0.01%
Paradise Co., Ltd.	5,850	59,924	0.00%	Ferrovial SE	177,806	6,909,835	0.03%
Pearl Abyss Corp.	5,681	182,213	0.00%	Grifols SA	119,724	1,008,550	0.00%
Posco DX Co., Ltd.	19,801	551,666	0.00%	Grifols SA - Preference Shares Class B	69,864	427,546	0.00%
POSCO Future M Co., Ltd.	9,441	1,772,974	0.01%	Iberdrola SA	2,066,363	26,830,176	0.10%
POSCO Holdings, Inc.	27,636	7,287,953	0.03%	Industria de Diseno Textil SA	375,818	18,673,017	0.07%
Posco International Corp.	16,268	772,922	0.00%	Mapfre SA	427,920	987,874	0.00%
S-1 Corp.	2,389	100,663	0.00%	Merlin Properties Socimi SA REIT	132,259	1,474,185	0.01%
Samsung Biologics Co., Ltd.	6,572	3,471,009	0.01%	Naturgy Energy Group SA	38,601	834,032	0.00%
Samsung C&T Corp.	30,123	3,107,494	0.01%	Redeia Corp. SA	188,679	3,300,177	0.01%
Samsung Card Co., Ltd.	2,589	72,037	0.00%	Repsol SA	453,695	7,164,859	0.03%
Samsung E&A Co., Ltd.	55,119	967,035	0.00%	Telefonica SA	1,899,461	8,061,559	0.03%
Samsung Electro-Mechanics Co., Ltd.	19,803	2,273,065	0.01%			<b>165,020,630</b>	<b>0.61%</b>
Samsung Electronics Co., Ltd.	1,703,596	100,866,745	0.37%	<b>Sweden 0.75% (30 June 2023: 0.76%)</b>			
Samsung Electronics Co., Ltd. - Preference Shares	311,172	14,377,435	0.05%	Alfa Laval AB	110,843	4,857,532	0.02%
Samsung Fire & Marine Insurance Co., Ltd.	10,091	2,851,725	0.01%	Assa Abloy AB Class B	337,542	9,549,166	0.03%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	2,643	534,744	0.00%	Atlas Copco AB Class A	832,301	15,655,451	0.06%
Samsung Heavy Industries Co., Ltd.	246,282	1,672,893	0.01%	Atlas Copco AB Class B	601,354	9,718,583	0.04%
Samsung Life Insurance Co., Ltd.	24,282	1,561,175	0.01%	Axfood AB	41,246	1,084,294	0.00%
Samsung SDI Co., Ltd.	18,850	4,847,730	0.02%	Beijer Ref AB Class B	154,798	2,389,896	0.01%
Samsung SDI Co., Ltd. - Preference Shares	2,496	398,018	0.00%	Boliden AB	98,824	3,164,361	0.01%
Samsung SDS Co., Ltd.	12,291	1,325,981	0.01%	Castellum AB	177,483	2,168,637	0.01%
Samsung Securities Co., Ltd.	9,441	272,976	0.00%	Epiroc AB Class A	211,612	4,226,165	0.01%
SD Biosensor, Inc.	9,955	71,236	0.00%	Epiroc AB Class B	165,375	3,026,352	0.01%
Seegene, Inc.	5,628	81,773	0.00%	EQT AB	231,022	6,832,363	0.02%
Shinhan Financial Group Co., Ltd.	173,158	6,057,071	0.02%	Essity AB Class B	205,850	5,275,414	0.02%
Shinsegae, Inc.	1,206	137,466	0.00%	Evolution AB	67,359	7,021,995	0.03%
SK Biopharmaceuticals Co., Ltd.	8,907	501,484	0.00%	Fastighets AB Balder Class B	238,524	1,635,627	0.01%
				Getinge AB Class B	72,808	1,237,850	0.00%
				H&M Hennes & Mauritz AB Class B	214,954	3,402,867	0.01%
				Hexagon AB Class B	759,338	8,579,138	0.03%
				Holmen AB Class B	19,240	757,958	0.00%
				Husqvarna AB Class B	127,518	1,022,774	0.00%
				Industrivarden AB Class A	54,883	1,868,785	0.01%
				Industrivarden AB Class C	58,461	1,974,057	0.01%
				Indutrade AB	104,312	2,675,222	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Investment AB Latour Class B	59,700	1,613,392	0.01%	Novartis AG	735,340	78,697,583	0.29%
Investor AB Class A	280,368	7,616,653	0.03%	Partners Group Holding AG	8,038	10,322,560	0.04%
Investor AB Class B	469,403	12,862,906	0.05%	PSP Swiss Property AG	12,821	1,645,072	0.01%
L E Lundbergforetagen AB Class B	27,850	1,378,010	0.00%	Roche Holding AG	238,209	66,139,712	0.24%
Lifco AB Class B	78,209	2,149,045	0.01%	Roche Holding AG (XSWX)	21,155	6,445,848	0.02%
Nibe Industrier AB Class B	492,378	2,089,429	0.01%	Sandoz Group AG	153,462	5,557,148	0.02%
Saab AB Class B	113,089	2,723,055	0.01%	Schindler Holding AG	16,164	4,061,686	0.01%
Sagax AB Class B	94,597	2,422,495	0.01%	Schindler Holding AG (XSWX)	5,348	1,333,132	0.00%
Sandvik AB	373,143	7,483,860	0.03%	SGS SA	54,524	4,854,129	0.02%
Securitas AB Class B	157,707	1,566,616	0.01%	SIG Group AG	129,537	2,371,337	0.01%
Skandinaviska Enskilda Banken AB Class A	545,092	8,055,268	0.03%	Sika AG	54,576	15,620,907	0.06%
Skandinaviska Enskilda Banken AB Class C	14,638	220,602	0.00%	Sonova Holding AG	17,440	5,387,652	0.02%
Skanska AB Class B	117,371	2,114,633	0.01%	Straumann Holding AG	36,433	4,512,567	0.02%
SKF AB Class B	131,088	2,634,089	0.01%	Swatch Group AG	13,609	2,738,183	0.01%
SSAB AB Class B	289,973	1,576,065	0.01%	Swiss Life Holding AG	11,163	8,206,408	0.03%
Svenska Cellulosa AB SCA Class B	246,314	3,641,145	0.01%	Swiss Prime Site AG	37,144	3,521,777	0.01%
Svenska Handelsbanken AB Class A	501,488	4,780,383	0.02%	Swiss Re AG	103,045	12,786,020	0.05%
Svenska Handelsbanken AB Class B	11,436	132,176	0.00%	Swisscom AG	8,500	4,781,605	0.02%
Sweco AB Class B	84,162	1,155,517	0.00%	Tecan Group AG	3,816	1,277,379	0.00%
Swedbank AB Class A	320,629	6,603,198	0.02%	Temenos AG	20,744	1,431,258	0.00%
Swedish Orphan Biovitrum AB	82,060	2,197,524	0.01%	UBS Group AG	1,147,949	33,789,507	0.12%
Tele2 AB Class B	212,849	2,144,529	0.01%	VAT Group AG	8,589	4,868,948	0.02%
Telefonaktiebolaget LM Ericsson Class A	32,102	200,975	0.00%	Zurich Insurance Group AG	50,513	26,931,647	0.10%
Telefonaktiebolaget LM Ericsson Class B	966,335	6,004,121	0.02%			580,381,110	2.13%
Telia Co. AB	824,389	2,213,120	0.01%	<b>Taiwan 1.99% (30 June 2023: 1.65%)</b>			
Trelleborg AB Class B	80,976	3,153,340	0.01%	Accton Technology Corp.	174,000	2,976,743	0.01%
Volvo AB Class A	125,719	3,281,216	0.01%	Acer, Inc.	1,050,752	1,517,431	0.01%
Volvo AB Class B	499,875	12,796,369	0.05%	Advanced Energy Solution Holding Co., Ltd.	8,000	155,603	0.00%
Volvo Car AB Class B	135,635	419,897	0.00%	Advantech Co., Ltd.	162,971	1,858,708	0.01%
		203,354,115	0.75%	Airtac International Group	46,207	1,407,226	0.01%
<b>Switzerland 2.13% (30 June 2023: 2.39%)</b>				Alchip Technologies Ltd.	29,000	2,194,566	0.01%
ABB Ltd.	570,116	31,671,701	0.12%	ASE Technology Holding Co., Ltd.	1,283,281	6,665,316	0.02%
Adecco Group AG	51,725	1,716,492	0.01%	Asia Cement Corp.	908,986	1,228,643	0.01%
Alcon, Inc.	176,836	15,786,539	0.06%	Asia Vital Components Co., Ltd.	104,000	2,452,414	0.01%
Avolta AG	37,170	1,443,616	0.01%	ASMedia Technology, Inc.	15,000	1,035,710	0.00%
Bachem Holding AG Class B	14,296	1,311,713	0.00%	ASPEED Technology, Inc.	11,600	1,730,623	0.01%
Baloise Holding AG	18,550	3,265,758	0.01%	Asustek Computer, Inc.	261,000	4,006,535	0.02%
Banque Cantonale Vaudoise	9,010	956,047	0.00%	AUO Corp.	2,336,600	1,282,046	0.01%
Barry Callebaut AG	1,375	2,240,151	0.01%	Capital Securities Corp.	525,920	406,904	0.00%
Belimo Holding AG	3,553	1,781,640	0.01%	Catcher Technology Co., Ltd.	268,000	1,916,557	0.01%
BKW AG	6,021	960,171	0.00%	Cathay Financial Holding Co., Ltd.	3,102,279	5,641,985	0.02%
Chocoladefabriken Lindt & Spruengli AG	42	4,851,547	0.02%	Chailease Holding Co., Ltd.	540,481	2,557,337	0.01%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	300	3,502,114	0.01%	Chang Hwa Commercial Bank Ltd.	1,510,862	859,251	0.00%
Cie Financiere Richemont SA Class A	191,629	29,908,710	0.11%	Cheng Shin Rubber Industry Co., Ltd.	781,061	1,190,557	0.00%
Clariant AG	74,385	1,170,492	0.00%	Chicony Electronics Co., Ltd.	244,421	1,288,349	0.01%
DKSH Holding AG	12,595	850,786	0.00%	China Airlines Ltd.	1,255,000	916,835	0.00%
Emmi AG	705	696,684	0.00%	China Development Financial Holding Corp.	6,589,300	3,067,011	0.01%
EMS-Chemie Holding AG	2,428	1,990,009	0.01%	China Motor Corp.	85,400	326,421	0.00%
Flughafen Zurich AG	6,475	1,431,763	0.00%	China Steel Corp.	4,549,987	3,239,822	0.01%
Geberit AG	11,957	7,062,960	0.03%	Chunghwa Telecom Co., Ltd.	1,313,000	5,079,343	0.02%
Georg Fischer AG	35,276	2,365,211	0.01%	Compal Electronics, Inc.	1,551,000	1,658,977	0.01%
Givaudan SA	2,866	13,586,868	0.05%	CTBC Financial Holding Co., Ltd.	6,631,104	7,736,612	0.03%
Helvetia Holding AG	10,678	1,443,776	0.01%	Delta Electronics, Inc.	772,731	9,229,945	0.03%
Holcim AG	197,611	17,509,223	0.06%	E Ink Holdings, Inc.	241,000	1,872,047	0.01%
Julius Baer Group Ltd.	75,141	4,197,728	0.02%	E.Sun Financial Holding Co., Ltd.	5,560,647	4,893,623	0.02%
Kuehne + Nagel International AG	17,593	5,059,015	0.02%	Eclat Textile Co., Ltd.	82,703	1,348,578	0.01%
Logitech International SA	52,031	5,032,867	0.02%	Elite Material Co., Ltd.	113,000	1,654,517	0.01%
Lonza Group AG	26,411	14,413,481	0.05%	eMemory Technology, Inc.	24,000	1,901,268	0.01%
Nestle SA	949,271	96,891,983	0.36%	Ennostar, Inc.	250,500	335,503	0.00%
				Eternal Materials Co., Ltd.	250,237	238,347	0.00%
				Eva Airways Corp.	1,134,491	1,334,119	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Evergreen Marine Corp. Taiwan Ltd.	340,508	2,025,740	0.01%	Sino-American Silicon Products, Inc.	237,000	1,588,937	0.01%
Far Eastern International Bank	430,747	220,409	0.00%	SinoPac Financial Holdings Co., Ltd.	4,873,155	3,815,426	0.01%
Far Eastern New Century Corp.	980,221	1,065,080	0.00%	Synnex Technology International Corp.	542,550	1,222,521	0.01%
Far EasTone Telecommunications Co., Ltd.	463,000	1,200,262	0.00%	Taishin Financial Holding Co., Ltd.	3,424,805	1,989,969	0.01%
Feng TAY Enterprise Co., Ltd.	188,401	900,148	0.00%	Taiwan Business Bank	1,612,203	904,462	0.00%
First Financial Holding Co., Ltd.	4,342,830	3,761,649	0.01%	Taiwan Cooperative Financial Holding Co., Ltd.	4,161,609	3,335,291	0.01%
Formosa Chemicals & Fibre Corp.	1,558,540	2,421,294	0.01%	Taiwan Fertilizer Co., Ltd.	122,000	241,808	0.00%
Formosa Petrochemical Corp.	469,000	936,800	0.00%	Taiwan Glass Industry Corp.	283,760	169,251	0.00%
Formosa Plastics Corp.	1,714,720	3,039,206	0.01%	Taiwan High Speed Rail Corp.	542,000	507,893	0.00%
Formosa Taffeta Co., Ltd.	104,000	72,130	0.00%	Taiwan Mobile Co., Ltd.	732,000	2,414,315	0.01%
Foxconn Technology Co., Ltd.	457,106	1,004,629	0.00%	Taiwan Secom Co., Ltd.	29,000	117,550	0.00%
Fubon Financial Holding Co., Ltd.	2,558,868	6,254,897	0.02%	Taiwan Semiconductor Manufacturing Co., Ltd.	8,620,000	256,674,938	0.94%
Genius Electronic Optical Co., Ltd.	15,000	306,089	0.00%	Tatung Co., Ltd.	855,000	1,502,242	0.01%
Giant Manufacturing Co., Ltd.	146,994	960,582	0.00%	TCC Group Holdings	2,239,729	2,361,134	0.01%
Gigabyte Technology Co., Ltd.	162,000	1,525,546	0.01%	Teco Electric & Machinery Co., Ltd.	564,000	930,105	0.00%
Global Unichip Corp.	29,000	1,434,736	0.01%	Transcend Information, Inc.	39,000	138,249	0.00%
Globalwafers Co., Ltd.	87,000	1,445,463	0.01%	U-Ming Marine Transport Corp.	187,000	321,644	0.00%
Hiwin Technologies Corp.	54,125	355,367	0.00%	Unimicron Technology Corp.	440,000	2,441,317	0.01%
Hon Hai Precision Industry Co., Ltd.	4,329,489	28,559,427	0.11%	Uni-President Enterprises Corp.	1,932,006	4,841,702	0.02%
Hotai Motor Co., Ltd.	123,840	2,374,381	0.01%	United Microelectronics Corp.	4,026,000	6,912,387	0.03%
HTC Corp.	131,000	186,355	0.00%	Vanguard International Semiconductor Corp.	297,000	1,185,565	0.00%
Hua Nan Financial Holdings Co., Ltd.	3,606,052	2,934,506	0.01%	Voltronic Power Technology Corp.	20,000	1,186,752	0.00%
Innolux Corp.	2,391,275	1,057,744	0.00%	Walsin Lihwa Corp.	743,312	813,389	0.00%
Inventec Corp.	918,000	1,578,978	0.01%	Walsin Technology Corp.	100,000	363,732	0.00%
Largan Precision Co., Ltd.	39,000	3,299,940	0.01%	Wan Hai Lines Ltd.	413,085	1,128,164	0.00%
Lite-On Technology Corp. ADR	707,662	2,312,229	0.01%	Win Semiconductors Corp.	197,000	1,059,646	0.00%
MediaTek, Inc.	529,794	22,863,049	0.08%	Winbond Electronics Corp.	829,964	657,493	0.00%
Mega Financial Holding Co., Ltd.	4,030,415	5,019,150	0.02%	Wistron Corp.	1,012,444	3,308,080	0.01%
Micro-Star International Co., Ltd.	214,000	1,174,175	0.00%	Wiwynn Corp.	32,000	2,609,004	0.01%
momo.com, Inc.	14,652	193,981	0.00%	WPG Holdings Ltd.	631,000	1,746,645	0.01%
Nan Ya Plastics Corp.	2,230,210	3,389,157	0.01%	Yageo Corp.	131,327	2,955,126	0.01%
Nan Ya Printed Circuit Board Corp.	53,000	303,870	0.00%	Yageo Corp. GDR	955	107,447	0.00%
Nanya Technology Corp.	543,000	1,166,626	0.00%	Yang Ming Marine Transport Corp.	638,000	1,467,096	0.01%
Nien Made Enterprise Co., Ltd.	24,000	288,519	0.00%	Yuanta Financial Holding Co., Ltd.	4,415,646	4,362,359	0.02%
Novatek Microelectronics Corp.	188,000	3,511,798	0.01%	Yulon Motor Co., Ltd.	90,214	185,759	0.00%
Oneness Biotech Co., Ltd.	144,439	730,176	0.00%	Yulon Nissan Motor Co., Ltd.	113,000	475,456	0.00%
Parade Technologies Ltd.	29,000	749,102	0.00%	Zhen Ding Technology Holding Ltd.	297,000	1,185,565	0.00%
Pegatron Corp.	830,000	2,673,582	0.01%			<b>541,430,531</b>	<b>1.99%</b>
PharmaEssentia Corp.	87,000	1,501,780	0.01%	<b>Thailand 0.17% (30 June 2023: 0.24%)</b>			
Pou Chen Corp.	526,000	567,483	0.00%	Advanced Info Service PCL	464,200	2,643,717	0.01%
Powerchip Semiconductor Manufacturing Corp.	911,000	752,579	0.00%	Airports of Thailand PCL	1,711,800	2,693,820	0.01%
Powertech Technology, Inc.	242,000	1,402,401	0.01%	Asset World Corp. PCL	4,049,400	384,002	0.00%
President Chain Store Corp.	209,000	1,761,987	0.01%	B Grimm Power PCL	65,200	38,376	0.00%
Quanta Computer, Inc.	936,000	9,001,803	0.03%	Bangkok Bank PCL	50,500	179,583	0.00%
Realtek Semiconductor Corp.	167,030	2,811,164	0.01%	Bangkok Bank PCL NVDR	89,100	316,849	0.00%
Ruentex Development Co., Ltd.	549,450	738,437	0.00%	Bangkok Dusit Medical Services PCL Class F	3,604,800	2,627,656	0.01%
Shanghai Commercial & Savings Bank Ltd.	1,193,166	1,693,673	0.01%	Bangkok Expressway & Metro PCL	3,781,300	788,254	0.00%
Shin Kong Financial Holding Co., Ltd.	5,660,501	1,716,916	0.01%	Bangkok Life Assurance PCL	11,800	6,045	0.00%
Silergy Corp.	123,000	1,751,645	0.01%	Banpu PCL	2,436,757	326,694	0.00%
				Berli Jucker PCL	140,709	81,670	0.00%
				BTS Group Holdings PCL	2,831,844	345,709	0.00%
				Bumrungrad Hospital PCL	158,100	1,064,124	0.01%
				Carabao Group PCL Class F	375,000	679,542	0.00%
				Central Pattana PCL	1,259,900	1,896,845	0.01%
				Central Retail Corp. PCL	742,600	622,248	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Charoen Pokphand Foods PCL	1,204,200	751,446	0.00%	Gubre Fabrikalari T.A.S.	12,082	51,669	0.00%
CP ALL PCL	2,424,700	3,633,994	0.01%	Haci Omer Sabanci Holding A.S.	558,806	1,644,876	0.01%
CP Axtra PCL	460,141	341,681	0.00%	Hektas Ticaret T.A.S.	347,796	135,581	0.00%
Delta Electronics Thailand PCL	861,164	1,953,591	0.01%	Iskenderun Demir ve Celik A.S.	771,841	893,714	0.00%
Digital Telecommunications Infrastructure Fund Class F	1,182,206	248,055	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	541,683	421,338	0.00%
Electricity Generating PCL	260,200	733,857	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	640,059	615,000	0.00%
Energy Absolute PCL	392,400	119,760	0.00%	KOC Holding A.S.	283,185	1,959,106	0.01%
Global Power Synergy PCL Class F	77,360	83,795	0.00%	Kontrolmatik Enerji Ve Muhendislik A.S.	46,869	235,750	0.00%
Gulf Energy Development PCL	1,098,520	1,212,346	0.01%	Koza Altin Isletmeleri A.S.	151,305	98,398	0.00%
Home Product Center PCL	1,996,200	503,164	0.00%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	176,577	684,042	0.00%
Indorama Ventures PCL	701,900	372,970	0.00%	Migros Ticaret A.S.	27,935	451,616	0.00%
Intouch Holdings PCL	25,100	48,904	0.00%	Pegasus Hava Tasimaciligi A.S.	116,574	810,384	0.00%
Intouch Holdings PCL Class F	244,914	477,181	0.00%	Petkim Petrokimya Holding A.S.	714,408	473,751	0.00%
IRPC PCL	1,179,600	52,716	0.00%	Qua Granite Hayal	6,567	673	0.00%
Kasikornbank PCL	481,500	1,646,658	0.01%	Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	2,238	2,437	0.00%
Kasikornbank PCL NVDR	158,300	541,362	0.00%	Sasa Polyester Sanayi A.S.	523,191	700,280	0.00%
Krung Thai Bank PCL	2,482,600	1,156,822	0.01%	TAV Havalimanlari Holding A.S.	113,328	897,055	0.00%
Krungthai Card PCL	199,500	221,531	0.00%	Tofas Turk Otomobil Fabrikasi A.S.	20,288	210,408	0.00%
Land & Houses PCL	3,617,100	581,535	0.00%	Turk Hava Yollari AO	242,914	2,287,727	0.01%
Land & Houses PCL NVDR	1,314,800	211,385	0.00%	Turk Telekomunikasyon A.S.	399,121	588,026	0.00%
Minor International PCL	1,954,698	1,597,955	0.01%	Turkcell Iletisim Hizmetleri A.S.	428,371	1,314,507	0.01%
Muangthai Capital PCL	111,700	132,405	0.00%	Turkiye Garanti Bankasi A.S.	275,195	943,521	0.00%
Osotspa PCL	184,700	115,760	0.00%	Turkiye Is Bankasi A.S. Class C	2,612,177	1,262,922	0.01%
PTT Exploration & Production PCL	572,834	2,372,662	0.01%	Turkiye Petrol Rafinerileri A.S.	348,097	1,757,288	0.01%
PTT Global Chemical PCL	1,217,900	1,012,220	0.01%	Turkiye Sise ve Cam Fabrikalari A.S.	775,845	1,188,019	0.01%
PTT Oil & Retail Business PCL	525,400	229,073	0.00%	Turkiye Vakiflar Bankasi TAO Class D	52,163	35,069	0.00%
PTT PCL	5,357,700	4,744,880	0.02%	Vestel Beyaz Elya Sanayi ve Ticaret A.S.	524,131	342,136	0.00%
Ratch Group PCL	311,400	224,868	0.00%	Yapi ve Kredi Bankasi A.S.	1,334,669	1,376,052	0.01%
SCB X PCL	471,400	1,323,093	0.01%			34,677,651	0.13%
SCG Packaging PCL	253,400	233,047	0.00%	<b>United Arab Emirates 0.16% (30 June 2023: 0.18%)</b>			
Siam Cement PCL	162,300	995,095	0.00%	Abu Dhabi Commercial Bank PJSC	1,331,821	2,908,033	0.01%
Siam Cement PCL NVDR	137,200	841,202	0.00%	Abu Dhabi Islamic Bank PJSC	530,915	1,673,835	0.01%
Srisawad Corp. PCL	78,210	73,527	0.00%	Abu Dhabi National Oil Co. for Distribution PJSC	931,005	859,272	0.01%
Thai Life Insurance PCL	959,800	201,389	0.00%	Abu Dhabi Ports Co. PJSC	383,704	532,777	0.00%
Thai Oil PCL	192,800	278,449	0.00%	ADNOC Drilling Co. PJSC	602,142	672,143	0.00%
Thai Union Group PCL Class F	631,800	256,525	0.00%	ADNOC Logistics & Services	715,455	816,160	0.00%
TMBThanachart Bank PCL	25,635,090	1,194,523	0.01%	Agility Global plc	1,469,256	476,018	0.00%
True Corp. PCL	2,521,882	601,307	0.00%	Air Arabia PJSC	350,288	219,347	0.00%
True Corp. PCL (XBKK)	246,604	58,799	0.00%	AL Seer Marine Supplies & Equipment Co. LLC	73,886	82,878	0.00%
		46,074,666	0.17%	Aldar Properties PJSC	1,416,368	2,413,957	0.01%
<b>Turkey 0.13% (30 June 2023: 0.09%)</b>				Alpha Dhabi Holding PJSC	541,636	1,740,077	0.01%
AG Anadolu Grubu Holding A.S.	43,403	481,579	0.00%	Americana Restaurants International plc	870,927	756,400	0.00%
Akbank T.A.S.	1,157,076	2,260,610	0.01%	Borouge plc	782,062	496,108	0.00%
Aksa Enerji Uretim A.S. Class B	314,825	423,115	0.00%	Dana Gas PJSC	544,148	94,074	0.00%
Anadolu Efes Biracilik Ve Malt Sanayii A.S.	108,718	819,443	0.00%	Dubai Electricity & Water Authority PJSC	2,921,020	1,749,590	0.01%
Arcelik A.S.	155,826	828,955	0.00%	Dubai Financial Market PJSC	101,046	34,938	0.00%
Aselsan Elektronik Sanayi Ve Ticaret A.S.	627,863	1,122,295	0.01%	Dubai Investments PJSC	472,986	271,713	0.00%
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	94,573	274,775	0.00%	Dubai Islamic Bank PJSC	1,211,914	1,893,925	0.01%
BIM Birlesik Magazalar A.S.	169,207	2,812,934	0.01%	Emaar Development PJSC	383,691	835,700	0.00%
Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	18,734	257,722	0.00%	Emaar Properties PJSC	2,616,540	5,841,445	0.02%
Coca-Cola Icecek A.S.	15,569	392,270	0.00%				
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	1,017,191	301,277	0.00%				
Enerjisa Enerji A.S.	66,662	137,966	0.00%				
Enka Insaat ve Sanayi A.S.	682,067	856,342	0.00%				
Eregli Demir ve Celik Fabrikalari T.A.S.	706,903	1,148,217	0.01%				
Ford Otomotiv Sanayi A.S.	34,382	1,178,806	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Emirates Central Cooling Systems Corp.	1,326,745	527,375	0.00%	International Consolidated Airlines Group SA	794,458	1,629,435	0.01%
Emirates NBD Bank PJSC	633,013	2,843,647	0.01%	Intertek Group plc	56,590	3,429,408	0.01%
Emirates Telecommunications Group Co. PJSC	1,244,486	5,455,003	0.02%	J Sainsbury plc	744,529	2,399,956	0.01%
Fertiglobe plc	324,115	212,665	0.00%	JD Sports Fashion plc	736,783	1,112,984	0.00%
First Abu Dhabi Bank PJSC	1,576,913	5,349,397	0.02%	Johnson Matthey plc	66,886	1,324,908	0.00%
Multiply Group PJSC	1,372,263	765,897	0.00%	Kingfisher plc	622,498	1,957,806	0.01%
National Marine Dredging Co.	70,905	465,236	0.00%	Land Securities Group plc	204,543	1,601,797	0.01%
Pure Health Holding PJSC	997,403	1,148,656	0.01%	Legal & General Group plc	2,115,086	6,069,254	0.02%
Q Holding PJSC	1,391,544	1,064,590	0.01%	Lloyds Banking Group plc	22,211,074	15,369,360	0.06%
Salik Co. PJSC	822,063	752,010	0.00%	London Stock Exchange Group plc	177,967	21,146,999	0.08%
		<b>42,952,866</b>	<b>0.16%</b>	M&G plc	760,459	1,961,044	0.01%
<b>United Kingdom 3.51% (30 June 2023: 3.86%)</b>				Marks & Spencer Group plc	712,612	2,580,829	0.01%
3i Group plc	334,722	12,972,923	0.05%	Melrose Industries plc	486,140	3,400,807	0.01%
abrdn plc	764,820	1,432,811	0.01%	Mondi plc	158,370	3,039,969	0.01%
Admiral Group plc	100,451	3,320,530	0.01%	National Grid plc	1,729,123	19,291,732	0.07%
Airtel Africa plc	250,921	380,944	0.00%	NatWest Group plc	2,300,193	9,066,127	0.03%
Anglo American plc	453,622	14,347,057	0.05%	Next plc	45,728	5,223,238	0.02%
Antofagasta plc	120,514	3,214,411	0.01%	NMC Health plc	6,970	—	0.00%
Ashtead Group plc	152,246	10,165,429	0.04%	Ocado Group plc	210,322	768,093	0.00%
Associated British Foods plc	119,238	3,729,029	0.01%	Pearson plc	279,506	3,500,729	0.01%
AstraZeneca plc	537,459	83,946,899	0.31%	Persimmon plc	120,910	2,066,428	0.01%
Auto Trader Group plc	372,779	3,775,494	0.01%	Phoenix Group Holdings plc	324,837	2,141,417	0.01%
Aviva plc	919,374	5,538,953	0.02%	Prudential plc	955,865	8,680,491	0.03%
B&M European Value Retail SA	347,739	1,921,830	0.01%	Reckitt Benckiser Group plc	259,276	14,034,289	0.05%
BAE Systems plc	1,097,903	18,319,741	0.07%	RELX plc	666,743	30,670,577	0.11%
Barclays plc	5,479,189	14,468,921	0.05%	Rentokil Initial plc	937,666	5,466,620	0.02%
Barratt Developments plc	364,216	2,174,034	0.01%	Rightmove plc	288,437	1,957,973	0.01%
Beazley plc	267,095	2,390,454	0.01%	Rio Tinto plc	391,915	25,766,781	0.09%
Berkeley Group Holdings plc	35,813	2,077,043	0.01%	Rolls-Royce Holdings plc	3,012,636	17,396,191	0.06%
BP plc	6,063,490	36,423,403	0.13%	RS GROUP plc	145,392	1,288,368	0.00%
British American Tobacco plc	723,418	22,221,686	0.08%	Sage Group plc	367,558	5,057,498	0.02%
British Land Co. plc REIT	390,229	2,030,375	0.01%	Schroders plc	222,005	1,020,956	0.00%
BT Group plc	2,168,661	3,847,561	0.01%	Segro plc REIT	450,643	5,116,666	0.02%
Bunzl plc	117,038	4,453,227	0.02%	Severn Trent plc	102,528	3,084,614	0.01%
Burberry Group plc	140,007	1,553,555	0.01%	Shell plc	2,307,668	82,671,267	0.30%
Centrica plc	2,009,587	3,426,890	0.01%	Smith & Nephew plc	299,859	3,716,981	0.01%
Coca-Cola HBC AG	69,812	2,380,967	0.01%	Smiths Group plc	154,100	3,321,303	0.01%
Compass Group plc	614,694	16,783,949	0.06%	Smurfit Kappa Group plc	94,539	4,218,588	0.02%
ConvaTec Group plc	629,672	1,868,934	0.01%	Spirax Group plc	26,671	2,859,016	0.01%
CRH plc	244,382	18,214,116	0.07%	SSE plc	404,156	9,142,441	0.03%
Croda International plc	50,865	2,538,503	0.01%	St James's Place plc	181,218	1,251,909	0.00%
DCC plc	35,112	2,458,933	0.01%	Standard Chartered plc	763,560	6,910,948	0.03%
Diageo plc	782,125	24,613,293	0.09%	Taylor Wimpey plc	1,229,294	2,208,941	0.01%
DS Smith plc	559,982	2,980,146	0.01%	Tesco plc	2,601,606	10,063,392	0.04%
Endeavour Mining plc	60,654	1,292,702	0.00%	Unilever plc	878,576	48,255,913	0.18%
Entain plc	207,280	1,650,743	0.01%	UNITE Group plc REIT	107,272	1,209,575	0.00%
Evraz plc	106,517	—	0.00%	United Utilities Group plc	275,704	3,424,532	0.01%
Experian plc	326,859	15,229,905	0.06%	Vodafone Group plc	7,718,916	6,806,819	0.03%
Ferguson plc	72,867	14,033,137	0.05%	Weir Group plc	87,291	2,189,236	0.01%
Flutter Entertainment plc	61,817	11,303,366	0.04%	Whitbread plc	79,251	2,980,390	0.01%
Fresnillo plc	33,855	240,514	0.00%	Wise plc Class A	266,359	2,294,641	0.01%
Glencore plc	4,313,938	24,599,606	0.09%	WPP plc	375,515	3,438,643	0.01%
GSK plc	1,419,373	27,442,738	0.10%			<b>955,655,075</b>	<b>3.51%</b>
Haleon plc	2,428,609	9,903,835	0.04%	<b>United States 62.13% (30 June 2023: 59.77%)</b>			
Halma plc	138,444	4,735,691	0.02%	3M Co.	199,518	20,388,744	0.08%
Hargreaves Lansdown plc	113,307	1,621,379	0.01%	Abbott Laboratories	620,073	64,431,785	0.24%
Hikma Pharmaceuticals plc	53,762	1,285,134	0.00%	AbbVie, Inc.	635,723	109,039,209	0.40%
Hiscox Ltd.	144,312	2,097,885	0.01%	Accenture plc Class A	225,668	68,469,928	0.25%
Howden Joinery Group plc	162,710	1,806,914	0.01%	Adobe, Inc.	161,299	89,608,046	0.33%
HSBC Holdings plc	6,829,760	59,044,504	0.22%	Advanced Micro Devices, Inc.	578,143	93,780,576	0.34%
IMI plc	77,877	1,736,558	0.01%	AES Corp.	272,202	4,782,589	0.02%
Imperial Brands plc	297,323	7,607,123	0.03%	Aflac, Inc.	206,815	18,470,648	0.07%
Informa plc	515,468	5,576,419	0.02%	Agilent Technologies, Inc.	108,837	14,108,540	0.05%
InterContinental Hotels Group plc	58,028	6,107,387	0.02%	Air Products & Chemicals, Inc.	79,267	20,454,849	0.08%
Intermediate Capital Group plc	100,774	2,779,615	0.01%	Airbnb, Inc. Class A	156,788	23,773,764	0.09%
				Akamai Technologies, Inc.	54,004	4,864,680	0.02%
				Albemarle Corp.	40,388	3,857,862	0.01%

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Alexandria Real Estate Equities, Inc. REIT	59,581	6,969,190	0.03%	BILL Holdings, Inc.	35,772	1,882,323	0.01%
Align Technology, Inc.	27,034	6,526,819	0.02%	Biogen, Inc.	51,082	11,841,829	0.04%
Allegion plc	32,104	3,793,088	0.01%	BioMarin Pharmaceutical, Inc.	68,935	5,675,419	0.02%
Alliant Energy Corp.	87,616	4,459,654	0.02%	Bio-Rad Laboratories, Inc. Class A	6,910	1,887,190	0.01%
Allstate Corp.	94,755	15,128,583	0.06%	Bio-Techne Corp.	52,572	3,766,784	0.01%
Ally Financial, Inc.	94,355	3,743,063	0.01%	BlackRock, Inc. Class A	53,313	41,974,391	0.15%
Alnylam Pharmaceuticals, Inc.	47,066	11,437,038	0.04%	Blackstone, Inc.	256,692	31,778,470	0.12%
Alphabet, Inc. Class A	2,110,589	384,443,786	1.41%	Block, Inc.	40,886	2,625,990	0.01%
Alphabet, Inc. Class C	1,765,128	323,759,778	1.19%	Block, Inc. Class A	165,709	10,686,573	0.04%
Altria Group, Inc.	633,296	28,846,633	0.11%	Boeing Co.	209,331	38,100,335	0.14%
Amazon.com, Inc.	3,331,858	643,881,559	2.36%	Booking Holdings, Inc.	12,334	48,861,141	0.18%
Amdocs Ltd.	42,228	3,332,634	0.01%	BorgWarner, Inc.	86,229	2,780,023	0.01%
Ameren Corp.	91,771	6,525,836	0.02%	Boston Properties, Inc. REIT	54,193	3,336,121	0.01%
American Airlines Group, Inc.	93,671	1,061,292	0.00%	Boston Scientific Corp.	523,635	40,325,131	0.15%
American Electric Power Co., Inc.	191,924	16,839,412	0.06%	Bristol-Myers Squibb Co.	720,511	29,922,822	0.11%
American Express Co.	206,602	47,838,693	0.18%	Broadcom, Inc.	163,118	261,890,843	0.96%
American International Group, Inc.	250,377	18,587,988	0.07%	Broadridge Financial Solutions, Inc.	42,277	8,328,569	0.03%
American Tower Corp. REIT	167,367	32,532,797	0.12%	Brown & Brown, Inc.	87,258	7,801,738	0.03%
American Water Works Co., Inc.	72,353	9,345,113	0.03%	Brown-Forman Corp. Class B	59,462	2,568,164	0.01%
Ameriprise Financial, Inc.	34,952	14,931,145	0.06%	Builders FirstSource, Inc.	43,298	5,992,876	0.02%
AMETEK, Inc.	81,352	13,562,192	0.05%	Bunge Global SA	51,375	5,485,309	0.02%
Amgen, Inc.	192,567	60,167,559	0.22%	Burlington Stores, Inc.	22,366	5,367,840	0.02%
Amphenol Corp. Class A	418,364	28,185,183	0.10%	Cadence Design Systems, Inc.	98,179	30,214,587	0.11%
Analog Devices, Inc.	179,479	40,967,877	0.15%	Caesars Entertainment, Inc.	83,790	3,329,815	0.01%
Annaly Capital Management, Inc. REIT	166,742	3,178,103	0.01%	Campbell Soup Co.	70,298	3,176,767	0.01%
ANSYS, Inc.	30,771	9,892,877	0.04%	Capital One Financial Corp.	137,040	18,973,188	0.07%
Aon plc Class A	70,694	20,754,345	0.08%	Cardinal Health, Inc.	86,557	8,510,284	0.03%
APA Corp.	127,245	3,746,093	0.01%	Carlyle Group, Inc.	79,548	3,193,852	0.01%
Apollo Global Management, Inc.	185,290	21,877,190	0.08%	CarMax, Inc.	54,576	4,002,604	0.01%
Apple, Inc.	5,215,108	1,098,406,047	4.03%	Carnival Corp.	373,577	6,993,361	0.03%
Applied Materials, Inc.	298,701	70,490,449	0.26%	Carrier Global Corp.	296,893	18,728,010	0.07%
Aptiv plc	101,800	7,168,756	0.03%	Catalent, Inc.	65,856	3,703,083	0.01%
Arch Capital Group Ltd.	131,113	13,227,991	0.05%	Caterpillar, Inc.	174,942	58,273,180	0.21%
Archer-Daniels-Midland Co.	180,437	10,907,417	0.04%	Choe Global Markets, Inc.	36,924	6,279,295	0.02%
Ares Management Corp. Class A	64,889	8,648,406	0.03%	CBRE Group, Inc. Class A	111,722	9,955,547	0.04%
Arista Networks, Inc.	92,465	32,407,133	0.12%	CDW Corp.	49,543	11,089,705	0.04%
Arthur J Gallagher & Co.	77,705	20,149,684	0.07%	Celanese Corp. Class A	41,393	5,583,502	0.02%
AT&T, Inc.	2,552,635	48,780,855	0.18%	Cencora, Inc.	60,766	13,690,580	0.05%
Atlassian Corp. Class A	57,367	10,147,075	0.04%	Centene Corp.	186,594	12,371,182	0.05%
Atmos Energy Corp.	55,363	6,458,094	0.02%	CenterPoint Energy, Inc.	248,983	7,713,493	0.03%
Autodesk, Inc.	77,875	19,270,169	0.07%	CF Industries Holdings, Inc.	66,820	4,952,698	0.02%
Autoliv, Inc.	29,976	3,207,132	0.01%	CH Robinson Worldwide, Inc.	44,770	3,945,132	0.01%
Automatic Data Processing, Inc.	147,669	35,247,114	0.13%	Charles River Laboratories International, Inc.	16,818	3,474,262	0.01%
AutoZone, Inc.	6,222	18,442,630	0.07%	Charles Schwab Corp.	535,563	39,465,637	0.15%
AvalonBay Communities, Inc. REIT	54,144	11,201,852	0.04%	Charter Communications, Inc. Class A	34,387	10,280,338	0.04%
Avangrid, Inc.	40,374	1,434,488	0.01%	Check Point Software Technologies Ltd.	30,517	5,035,305	0.02%
Avantor, Inc.	248,315	5,264,278	0.02%	Cheniere Energy, Inc.	82,233	14,376,795	0.05%
Avery Dennison Corp.	27,473	6,006,971	0.02%	Chevron Corp.	616,653	96,456,862	0.35%
Axon Enterprise, Inc.	25,547	7,516,949	0.03%	Chipotle Mexican Grill, Inc. Class A	491,066	30,765,285	0.11%
Baker Hughes Co. Class A	352,454	12,395,807	0.05%	Chubb Ltd.	143,303	36,553,729	0.13%
Ball Corp.	118,509	7,112,910	0.03%	Church & Dwight Co., Inc.	89,657	9,295,638	0.03%
Bank of America Corp.	2,449,543	97,418,325	0.36%	Cigna Group	99,323	32,833,204	0.12%
Bank of New York Mellon Corp.	268,634	16,088,490	0.06%	Cincinnati Financial Corp.	54,834	6,475,895	0.02%
Bath & Body Works, Inc.	80,416	3,140,245	0.01%	Cintas Corp.	30,308	21,223,480	0.08%
Baxter International, Inc.	177,016	5,921,185	0.02%	Cisco Systems, Inc.	1,453,420	69,051,984	0.25%
Becton Dickinson & Co.	104,125	24,335,054	0.09%	Citigroup, Inc.	683,941	43,402,896	0.16%
Berkshire Hathaway, Inc. Class A	132	80,815,812	0.30%	Citizens Financial Group, Inc.	165,294	5,955,543	0.02%
Berkshire Hathaway, Inc. Class B	454,011	184,691,675	0.68%	Clorox Co.	43,495	5,935,763	0.02%
Best Buy Co., Inc.	79,454	6,697,178	0.02%	Cloudflare, Inc. Class A	109,346	9,057,129	0.03%
				CME Group, Inc. Class A	128,700	25,302,420	0.09%
				CMS Energy Corp.	99,006	5,893,827	0.02%
				CNA Financial Corp.	14,604	672,806	0.00%
				CNH Industrial NV	324,362	3,285,787	0.01%
				Coca-Cola Co.	1,371,568	87,300,303	0.32%

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Coca-Cola Europacific Partners plc	71,595	5,217,128	0.02%	Equity LifeStyle Properties, Inc. REIT	68,284	4,447,337	0.02%
Cognizant Technology Solutions Corp. Class A	174,737	11,882,116	0.04%	Equity Residential REIT	131,462	9,115,575	0.03%
Coinbase Global, Inc. Class A	70,967	15,770,996	0.06%	Essex Property Trust, Inc. REIT	22,195	6,041,479	0.02%
Colgate-Palmolive Co.	286,133	27,766,346	0.10%	Estee Lauder Cos, Inc. Class A	82,240	8,750,336	0.03%
Comcast Corp. Class A	1,402,475	54,920,921	0.20%	Etsy, Inc.	41,064	2,421,955	0.01%
Conagra Brands, Inc.	182,208	5,178,351	0.02%	Everest Group Ltd.	16,107	6,137,089	0.02%
ConocoPhillips	419,659	48,000,596	0.18%	Evergy, Inc.	75,733	4,011,577	0.01%
Consolidated Edison, Inc.	123,900	11,079,138	0.04%	Eversource Energy	121,819	6,908,355	0.03%
Constellation Brands, Inc. Class A	58,767	15,119,574	0.06%	Exact Sciences Corp.	59,408	2,509,988	0.01%
Constellation Energy Corp.	112,734	22,577,238	0.08%	Exelon Corp.	360,907	12,490,991	0.05%
Cooper Cos, Inc.	72,999	6,372,813	0.02%	Expedia Group, Inc.	47,674	6,006,447	0.02%
Copart, Inc.	305,368	16,538,731	0.06%	Expeditors International of Washington, Inc.	53,706	6,701,972	0.02%
Corning, Inc.	287,944	11,186,624	0.04%	Extra Space Storage, Inc. REIT	76,487	11,886,845	0.04%
Corpay, Inc.	25,250	6,726,853	0.02%	Exxon Mobil Corp.	1,613,886	185,790,556	0.68%
Corteva, Inc.	246,604	13,301,820	0.05%	F5, Inc.	22,553	3,884,303	0.01%
CoStar Group, Inc.	145,576	10,793,005	0.04%	FactSet Research Systems, Inc.	14,496	5,918,282	0.02%
Costco Wholesale Corp.	158,261	134,520,267	0.49%	Fair Isaac Corp.	8,411	12,521,119	0.05%
Coterra Energy, Inc.	278,995	7,440,797	0.03%	Fastenal Co.	200,425	12,594,707	0.05%
Coupang, Inc. Class A	418,534	8,768,287	0.03%	Federal Realty Investment Trust REIT	35,537	3,588,171	0.01%
Credicorp Ltd.	24,595	3,967,911	0.01%	FedEx Corp.	82,097	24,615,964	0.09%
CrowdStrike Holdings, Inc. Class A	78,305	30,005,693	0.11%	Fidelity National Financial, Inc.	95,825	4,735,672	0.02%
Crown Castle, Inc. REIT	155,968	15,238,074	0.06%	Fidelity National Information Services, Inc.	206,731	15,579,248	0.06%
CSX Corp.	699,042	23,382,955	0.09%	Fifth Third Bancorp	244,783	8,932,132	0.03%
Cummins, Inc.	49,455	13,695,573	0.05%	First Citizens BancShares, Inc. Class A	4,379	7,372,528	0.03%
CVS Health Corp.	454,677	26,853,224	0.10%	First Solar, Inc.	37,895	8,543,807	0.03%
Danaher Corp.	235,711	58,892,393	0.22%	FirstEnergy Corp.	204,633	7,831,305	0.03%
Darden Restaurants, Inc.	40,684	6,156,303	0.02%	Fiserv, Inc.	213,865	31,874,440	0.12%
Datadog, Inc. Class A	108,376	14,055,283	0.05%	Flex Ltd.	150,681	4,443,583	0.02%
DaVita, Inc.	20,228	2,802,994	0.01%	FMC Corp.	42,942	2,471,312	0.01%
Dayforce, Inc.	56,511	2,802,946	0.01%	Ford Motor Co.	1,426,821	17,892,335	0.07%
Deere & Co.	92,143	34,427,389	0.13%	Fortinet, Inc.	229,090	13,807,254	0.05%
Delta Air Lines, Inc.	51,426	2,439,649	0.01%	Fortive Corp.	124,145	9,199,145	0.03%
Devon Energy Corp.	229,519	10,879,201	0.04%	Fortune Brands Innovations, Inc.	49,643	3,223,816	0.01%
Devcom, Inc.	139,189	15,781,249	0.06%	Fox Corp. Class A	66,141	2,273,266	0.01%
Diamondback Energy, Inc.	63,765	12,765,115	0.05%	Fox Corp. Class B	74,568	2,387,667	0.01%
Digital Realty Trust, Inc. REIT	116,073	17,648,900	0.07%	Franklin Resources, Inc.	95,264	2,129,150	0.01%
Discover Financial Services	87,776	11,481,979	0.04%	Freeport-McMoRan, Inc.	506,215	24,602,049	0.09%
DocuSign, Inc. Class A	69,260	3,705,410	0.01%	Garmin Ltd.	55,468	9,036,847	0.03%
Dollar General Corp.	79,593	10,524,582	0.04%	Gartner, Inc.	27,728	12,451,536	0.05%
Dollar Tree, Inc.	73,273	7,823,358	0.03%	GE HealthCare Technologies, Inc.	155,391	12,108,067	0.04%
Dominion Energy, Inc.	303,487	14,870,863	0.05%	GE Vernova, Inc.	97,840	16,780,538	0.06%
Domino's Pizza, Inc.	12,925	6,673,565	0.02%	Gen Digital, Inc.	192,098	4,798,608	0.02%
DoorDash, Inc. Class A	124,527	13,546,047	0.05%	Generac Holdings, Inc.	20,963	2,771,728	0.01%
Dover Corp.	50,303	9,077,176	0.03%	General Dynamics Corp.	95,790	27,792,511	0.10%
Dow, Inc.	250,006	13,262,818	0.05%	General Electric Co.	390,259	62,039,473	0.23%
DR Horton, Inc.	106,355	14,988,610	0.06%	General Mills, Inc.	209,064	13,225,389	0.05%
DTE Energy Co.	70,635	7,841,191	0.03%	General Motors Co.	414,362	19,251,259	0.07%
Duke Energy Corp.	276,311	27,694,652	0.10%	Genuine Parts Co.	51,089	7,066,630	0.03%
DuPont de Nemours, Inc.	151,242	12,173,469	0.04%	Gilead Sciences, Inc.	453,635	31,123,897	0.11%
Eastman Chemical Co.	46,649	4,570,203	0.02%	Global Payments, Inc.	93,201	9,012,537	0.03%
Eaton Corp. plc	142,053	44,540,718	0.16%	GLOBALFOUNDRIES, Inc.	39,914	2,018,052	0.01%
eBay, Inc.	178,876	9,609,219	0.04%	Globe Life, Inc.	34,121	2,807,476	0.01%
Ecolab, Inc.	89,597	21,324,086	0.08%	GoDaddy, Inc. Class A	54,378	7,597,150	0.03%
Edison International	137,063	9,842,494	0.04%	Goldman Sachs Group, Inc.	112,301	50,795,988	0.19%
Edwards Lifesciences Corp.	213,851	19,753,417	0.07%	GRAIL, Inc.	11,740	180,444	0.00%
Electronic Arts, Inc.	97,012	13,516,682	0.05%	Halliburton Co.	319,817	10,803,418	0.04%
Elevance Health, Inc.	84,743	45,918,842	0.17%	Hartford Financial Services Group, Inc.	105,147	10,571,479	0.04%
Eli Lilly & Co.	304,914	276,063,037	1.01%	HCA Healthcare, Inc.	70,535	22,661,485	0.08%
Emerson Electric Co.	201,120	22,155,379	0.08%	Healthpeak Properties, Inc. REIT	251,774	4,934,770	0.02%
Enphase Energy, Inc.	46,149	4,601,517	0.02%				
Entergy Corp.	72,926	7,803,082	0.03%				
EOG Resources, Inc.	209,077	26,316,522	0.10%				
EPAM Systems, Inc.	19,987	3,759,755	0.01%				
Equifax, Inc.	42,723	10,358,619	0.04%				
Equinix, Inc. REIT	34,143	25,832,594	0.10%				
Equitable Holdings, Inc.	123,797	5,058,345	0.02%				

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HEICO Corp.	15,127	3,382,548	0.01%	Lear Corp.	22,176	2,532,721	0.01%
HEICO Corp. Class A	31,166	5,532,588	0.02%	Leidos Holdings, Inc.	48,748	7,111,358	0.03%
Henry Schein, Inc.	48,741	3,124,298	0.01%	Lennar Corp. Class A	85,195	12,768,175	0.05%
Hershey Co.	53,608	9,854,759	0.04%	Lennar Corp. Class B	4,910	684,601	0.00%
Hess Corp.	97,241	14,344,992	0.05%	Liberty Broadband Corp. Class C	46,372	2,542,113	0.01%
Hewlett Packard Enterprise Co.	475,958	10,076,031	0.04%	Liberty Global Ltd. Class A	44,503	775,687	0.00%
Hilton Worldwide Holdings, Inc.	89,593	19,549,193	0.07%	Liberty Global Ltd. Class C	98,905	1,765,454	0.01%
Hologic, Inc.	90,009	6,683,168	0.02%	Liberty Media Corp.-Liberty Formula One Class C	76,892	5,523,921	0.02%
Home Depot, Inc.	354,662	122,088,847	0.45%	Liberty Media Corp.-Liberty SiriusXM	65,092	1,442,439	0.01%
Honeywell International, Inc.	236,976	50,603,855	0.19%	Liberty Media Corp.-Liberty SiriusXM Class A	21,112	467,631	0.00%
Hormel Foods Corp.	98,009	2,988,294	0.01%	Linde plc	172,315	75,613,545	0.28%
Host Hotels & Resorts, Inc. REIT	239,199	4,300,798	0.02%	Live Nation Entertainment, Inc.	54,345	5,094,300	0.02%
Howmet Aerospace, Inc.	144,629	11,227,549	0.04%	LKQ Corp.	101,233	4,210,280	0.02%
HP, Inc.	356,707	12,491,879	0.05%	Lockheed Martin Corp.	76,405	35,688,776	0.13%
Hubbell, Inc. Class B	19,155	7,000,769	0.03%	Loews Corp.	66,015	4,933,961	0.02%
HubSpot, Inc.	17,858	10,532,470	0.04%	Lowe's Cos, Inc.	204,176	45,012,641	0.17%
Humana, Inc.	43,001	16,067,324	0.06%	LPL Financial Holdings, Inc.	26,400	7,373,520	0.03%
Huntington Bancshares, Inc.	536,435	7,070,213	0.03%	Lucid Group, Inc.	234,326	611,591	0.00%
Huntington Ingalls Industries, Inc.	14,835	3,654,306	0.01%	Lululemon Athletica, Inc.	43,748	13,067,528	0.05%
ICON plc ADR	28,520	8,940,164	0.03%	LyondellBasell Industries NV Class A	88,660	8,481,216	0.03%
IDEX Corp.	25,976	5,226,371	0.02%	M&T Bank Corp.	60,657	9,181,044	0.03%
IDEXX Laboratories, Inc.	30,102	14,665,694	0.05%	Marathon Oil Corp.	210,511	6,035,350	0.02%
Illinois Tool Works, Inc.	104,656	24,799,286	0.09%	Marathon Petroleum Corp.	126,354	21,919,892	0.08%
Illumina, Inc.	54,817	5,721,798	0.02%	Markel Group, Inc.	4,738	7,465,477	0.03%
Incyte Corp.	66,061	4,004,618	0.01%	MarketAxess Holdings, Inc.	12,329	2,472,334	0.01%
Ingersoll Rand, Inc.	146,814	13,336,584	0.05%	Marriott International, Inc. Class A	84,241	20,366,947	0.08%
Insulet Corp.	26,423	5,332,161	0.02%	Marsh & McLennan Cos, Inc.	177,203	37,340,216	0.14%
Intel Corp.	1,531,696	47,436,625	0.17%	Martin Marietta Materials, Inc.	21,358	11,571,764	0.04%
Intercontinental Exchange, Inc.	202,291	27,691,615	0.10%	Marvell Technology, Inc.	303,664	21,226,114	0.08%
International Business Machines Corp.	329,592	57,002,936	0.21%	Masco Corp.	79,498	5,300,132	0.02%
International Flavors & Fragrances, Inc.	90,900	8,654,589	0.03%	Mastercard, Inc. Class A	294,227	129,801,183	0.48%
International Paper Co.	130,522	5,632,024	0.02%	Match Group, Inc.	94,904	2,883,184	0.01%
Interpublic Group of Cos, Inc.	138,873	4,039,816	0.02%	McCormick & Co., Inc.	88,133	6,252,155	0.02%
Intuit, Inc.	97,983	64,395,407	0.24%	McDonald's Corp.	257,918	65,727,823	0.24%
Intuitive Surgical, Inc.	126,778	56,397,193	0.21%	McKesson Corp.	47,737	27,880,317	0.10%
Invitation Homes, Inc. REIT	213,806	7,673,497	0.03%	Medtronic plc	476,762	37,525,937	0.14%
IQVIA Holdings, Inc.	68,021	14,382,360	0.05%	MercadoLibre, Inc.	16,934	27,829,336	0.10%
Iron Mountain, Inc. REIT	101,176	9,067,393	0.03%	Merck & Co., Inc.	905,541	112,105,976	0.41%
J M Smucker Co.	34,860	3,801,134	0.01%	Meta Platforms, Inc. Class A	785,920	396,276,582	1.46%
Jack Henry & Associates, Inc.	28,161	4,675,289	0.02%	MetLife, Inc.	220,412	15,470,718	0.06%
Jacobs Solutions, Inc.	45,786	6,396,762	0.02%	Mettler-Toledo International, Inc.	7,829	10,941,732	0.04%
Jazz Pharmaceuticals plc	23,143	2,470,052	0.01%	MGM Resorts International	88,728	3,943,072	0.01%
JB Hunt Transport Services, Inc.	30,503	4,880,480	0.02%	Microchip Technology, Inc.	190,487	17,429,561	0.06%
Johnson & Johnson	862,030	125,994,305	0.46%	Micron Technology, Inc.	395,373	52,003,411	0.19%
Johnson Controls International plc	242,177	16,097,505	0.06%	Microsoft Corp.	2,666,916	1,191,978,106	4.38%
JPMorgan Chase & Co.	1,025,720	207,462,127	0.76%	Mid-America Apartment Communities, Inc. REIT	44,140	6,294,805	0.02%
Juniper Networks, Inc.	120,397	4,389,675	0.02%	Moderna, Inc.	118,248	14,041,950	0.05%
Kellanova	96,654	5,575,003	0.02%	Molina Healthcare, Inc.	20,131	5,984,946	0.02%
Keurig Dr Pepper, Inc.	376,594	12,578,240	0.05%	Molson Coors Beverage Co. Class B	61,824	3,142,514	0.01%
KeyCorp	314,827	4,473,692	0.02%	Mondelez International, Inc. Class A	486,030	31,805,803	0.12%
Keysight Technologies, Inc.	67,363	9,211,890	0.03%	MongoDB, Inc. Class A	24,571	6,141,767	0.02%
Kimberly-Clark Corp.	122,487	16,927,703	0.06%	Monolithic Power Systems, Inc.	17,040	14,001,427	0.05%
Kimco Realty Corp. REIT	251,363	4,891,524	0.02%	Monster Beverage Corp.	263,689	13,171,266	0.05%
Kinder Morgan, Inc.	685,466	13,620,209	0.05%	Moody's Corp.	55,646	23,423,071	0.09%
KKR & Co., Inc.	241,061	25,369,260	0.09%	Morgan Stanley	413,779	40,215,181	0.15%
KLA Corp.	47,841	39,445,383	0.15%	Mosaic Co.	115,364	3,334,020	0.01%
Kraft Heinz Co.	317,904	10,242,867	0.04%	Motorola Solutions, Inc.	59,372	22,920,561	0.08%
Kroger Co.	234,917	11,729,406	0.04%	MSCI, Inc. Class A	27,283	13,143,585	0.05%
L3Harris Technologies, Inc.	68,467	15,376,319	0.06%	Nasdaq, Inc.	130,300	7,851,878	0.03%
Labcorp Holdings, Inc.	29,365	5,976,071	0.02%				
Lam Research Corp.	47,276	50,341,849	0.19%				
Lamb Weston Holdings, Inc.	51,840	4,358,707	0.02%				
Las Vegas Sands Corp.	136,017	6,018,752	0.02%				



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NetApp, Inc.	73,444	9,459,587	0.03%	Regeneron Pharmaceuticals, Inc.	37,536	39,451,462	0.15%
Netflix, Inc.	153,508	103,599,479	0.38%	Regions Financial Corp.	341,504	6,843,740	0.03%
Newmont Corp.	411,757	17,298,186	0.06%	RenaissanceRe Holdings Ltd.	17,823	3,983,619	0.01%
Newmont Corp. (XTSE)	1,730	72,381	0.00%	Republic Services, Inc. Class A	71,608	13,916,299	0.05%
News Corp. Class A	137,011	3,777,393	0.01%	ResMed, Inc.	53,227	10,188,712	0.04%
News Corp. Class B	42,036	1,193,402	0.00%	Revvity, Inc.	43,698	4,582,172	0.02%
NextEra Energy, Inc.	732,758	51,886,594	0.19%	Rivian Automotive, Inc. Class A	308,922	4,145,733	0.02%
NIKE, Inc. Class B	431,164	32,496,831	0.12%	Robert Half, Inc.	37,071	2,371,803	0.01%
NiSource, Inc.	151,599	4,367,567	0.02%	ROBLOX Corp. Class A	187,085	6,961,433	0.03%
Norfolk Southern Corp.	80,292	17,237,889	0.06%	Rockwell Automation, Inc.	40,377	11,114,981	0.04%
Northern Trust Corp.	73,964	6,211,497	0.02%	Rollins, Inc.	102,674	5,009,464	0.02%
Northrop Grumman Corp.	50,365	21,956,622	0.08%	Roper Technologies, Inc.	37,432	21,098,921	0.08%
NRG Energy, Inc.	79,765	6,210,503	0.02%	Ross Stores, Inc.	116,818	16,975,992	0.06%
NU Holdings Ltd. Class A	1,148,910	14,809,450	0.05%	Royal Caribbean Cruises Ltd.	86,187	13,740,793	0.05%
Nucor Corp.	86,107	13,611,795	0.05%	Royalty Pharma plc Class A	133,602	3,523,085	0.01%
NVIDIA Corp.	8,532,298	1,054,080,095	3.87%	RTX Corp.	474,130	47,597,911	0.17%
NVR, Inc.	1,067	8,096,994	0.03%	S&P Global, Inc.	112,782	50,300,772	0.18%
NXP Semiconductors NV	92,377	24,857,727	0.09%	Salesforce, Inc.	336,825	86,597,708	0.32%
Occidental Petroleum Corp.	229,855	14,487,761	0.05%	SBA Communications Corp. REIT Class A	37,703	7,401,099	0.03%
Okta, Inc. Class A	58,038	5,432,937	0.02%	Schlumberger NV	506,265	23,885,583	0.09%
Old Dominion Freight Line, Inc.	68,499	12,096,923	0.04%	Seagate Technology Holdings plc	73,234	7,562,875	0.03%
Omnicom Group, Inc.	70,880	6,357,936	0.02%	SEI Investments Co.	40,092	2,593,551	0.01%
ON Semiconductor Corp.	151,090	10,357,220	0.04%	Sempra	217,367	16,532,934	0.06%
ONEOK, Inc.	215,537	17,577,042	0.06%	Sempra (XMEX)	2,904	219,045	0.00%
Oracle Corp.	563,305	79,538,666	0.29%	ServiceNow, Inc.	73,839	58,086,926	0.21%
O'Reilly Automotive, Inc.	20,794	21,959,712	0.08%	Sherwin-Williams Co.	83,206	24,831,167	0.09%
Otis Worldwide Corp.	145,547	14,010,354	0.05%	Simon Property Group, Inc. REIT	114,255	17,343,909	0.06%
PACCAR, Inc.	184,481	18,990,474	0.07%	Sirius XM Holdings, Inc.	68,843	194,826	0.00%
Packaging Corp. of America	32,166	5,872,225	0.02%	Skyworks Solutions, Inc.	59,960	6,390,537	0.02%
Palantir Technologies, Inc. Class A	725,095	18,366,656	0.07%	Snap-on, Inc.	18,153	4,745,013	0.02%
Palo Alto Networks, Inc.	111,328	37,741,305	0.14%	Snowflake, Inc. Class A	112,192	15,156,017	0.06%
Paramount Global Class B	188,860	1,962,255	0.01%	Solventum Corp.	48,779	2,579,434	0.01%
Parker-Hannifin Corp.	45,854	23,193,412	0.09%	Southern Co.	389,976	30,250,438	0.11%
Paychex, Inc.	117,306	13,907,799	0.05%	Southern Copper Corp.	33,836	3,645,491	0.01%
Paycom Software, Inc.	21,649	3,096,673	0.01%	Southwest Airlines Co.	45,221	1,293,773	0.00%
PayPal Holdings, Inc.	378,360	21,956,231	0.08%	Spotify Technology SA	52,306	16,413,100	0.06%
Pentair plc	60,767	4,659,006	0.02%	SS&C Technologies Holdings, Inc.	77,555	4,860,372	0.02%
PepsiCo, Inc.	491,972	81,140,942	0.30%	Stanley Black & Decker, Inc.	51,957	4,150,845	0.02%
Pfizer, Inc.	2,039,490	57,064,930	0.21%	Starbucks Corp.	405,527	31,570,277	0.12%
PG&E Corp.	772,678	13,490,958	0.05%	State Street Corp.	103,629	7,668,546	0.03%
Philip Morris International, Inc.	553,088	56,044,407	0.21%	Steel Dynamics, Inc.	55,297	7,160,962	0.03%
Phillips 66	151,777	21,426,359	0.08%	STERIS plc	35,039	7,692,462	0.03%
Pinnacle West Capital Corp.	43,373	3,312,830	0.01%	Stryker Corp.	129,427	44,037,537	0.16%
Pinterest, Inc. Class A	208,583	9,192,253	0.03%	Sun Communities, Inc. REIT	42,482	5,112,284	0.02%
PNC Financial Services Group, Inc.	141,846	22,054,216	0.08%	Synchrony Financial	147,940	6,981,289	0.03%
Pool Corp.	12,979	3,988,836	0.01%	Synopsys, Inc.	54,824	32,623,569	0.12%
PPG Industries, Inc.	85,041	10,705,811	0.04%	Sysco Corp.	176,300	12,586,057	0.05%
PPL Corp.	264,435	7,311,628	0.03%	T Rowe Price Group, Inc.	81,220	9,365,478	0.03%
Principal Financial Group, Inc.	88,470	6,940,472	0.03%	Take-Two Interactive Software, Inc.	61,182	9,513,189	0.04%
Procter & Gamble Co.	838,653	138,310,653	0.51%	Targa Resources Corp.	79,332	10,216,375	0.04%
Progressive Corp.	209,912	43,600,822	0.16%	Target Corp.	167,282	24,764,427	0.09%
Prologis, Inc. REIT	332,494	37,342,401	0.14%	TE Connectivity Ltd.	115,750	17,412,273	0.06%
Prudential Financial, Inc.	125,942	14,759,143	0.05%	Teledyne Technologies, Inc.	16,075	6,236,779	0.02%
PTC, Inc.	43,436	7,891,018	0.03%	Teleflex, Inc.	15,860	3,335,834	0.01%
Public Service Enterprise Group, Inc.	178,386	13,147,048	0.05%	Teradyne, Inc.	54,608	8,097,820	0.03%
Public Storage REIT	56,435	16,233,528	0.06%	Tesla, Inc.	997,819	197,448,424	0.73%
PulteGroup, Inc.	75,492	8,311,669	0.03%	Texas Instruments, Inc.	324,433	63,111,951	0.23%
Qorvo, Inc.	38,232	4,436,441	0.02%	Texas Pacific Land Corp.	6,907	5,071,603	0.02%
QUALCOMM, Inc.	400,440	79,759,639	0.29%	Textron, Inc.	65,218	5,599,617	0.02%
Quanta Services, Inc.	51,466	13,076,996	0.05%	Thermo Fisher Scientific, Inc.	136,466	75,465,698	0.28%
Quest Diagnostics, Inc.	38,333	5,247,021	0.02%	TJX Cos, Inc.	405,745	44,672,525	0.16%
Raymond James Financial, Inc.	65,071	8,043,426	0.03%	T-Mobile US, Inc.	173,742	30,609,866	0.11%
Realty Income Corp. REIT	300,697	15,882,816	0.06%	Tractor Supply Co.	39,543	10,676,610	0.04%
Regency Centers Corp. REIT	60,138	3,740,584	0.01%	Trade Desk, Inc. Class A	156,678	15,302,740	0.06%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Trane Technologies plc	80,927	26,619,318	0.10%	Vulcan Materials Co.	45,577	11,334,088	0.04%
TransDigm Group, Inc.	19,290	24,645,097	0.09%	Walgreens Boots Alliance, Inc.	240,743	2,911,787	0.01%
TransUnion	68,371	5,070,393	0.02%	Walmart, Inc.	1,543,752	104,527,448	0.38%
Travelers Cos, Inc.	82,294	16,733,662	0.06%	Walt Disney Co.	659,362	65,468,053	0.24%
Trimble, Inc.	85,457	4,778,755	0.02%	Warner Bros Discovery, Inc.	900,083	6,696,618	0.02%
Truist Financial Corp.	470,700	18,286,695	0.07%	Waste Management, Inc.	142,499	30,400,737	0.11%
Twilio, Inc. Class A	58,825	3,341,848	0.01%	Waters Corp.	20,372	5,910,325	0.02%
Tyler Technologies, Inc.	14,732	7,406,955	0.03%	WEC Energy Group, Inc.	115,396	9,053,970	0.03%
Tyson Foods, Inc. Class A	103,297	5,902,391	0.02%	Wells Fargo & Co.	1,253,109	74,422,144	0.27%
Uber Technologies, Inc.	721,226	52,418,706	0.19%	Welltower, Inc. REIT	209,054	21,793,880	0.08%
Ubiquiti, Inc.	1,222	177,997	0.00%	West Pharmaceutical Services, Inc.	25,562	8,419,867	0.03%
UDR, Inc. REIT	120,390	4,954,049	0.02%	Western Digital Corp.	117,117	8,873,955	0.03%
UiPath, Inc. Class A	137,690	1,745,909	0.01%	Westinghouse Air Brake Technologies Corp.	64,892	10,256,181	0.04%
Ultra Beauty, Inc.	16,823	6,491,491	0.02%	Westlake Corp.	12,415	1,797,940	0.01%
Union Pacific Corp.	218,158	49,360,429	0.18%	Westrock Co.	90,873	4,567,277	0.02%
United Airlines Holdings, Inc.	29,483	1,434,643	0.01%	Weyerhaeuser Co. REIT	257,145	7,300,347	0.03%
United Parcel Service, Inc. Class B	259,417	35,501,216	0.13%	Williams Cos, Inc.	442,334	18,799,195	0.07%
United Rentals, Inc.	24,173	15,633,404	0.06%	Willis Towers Watson plc	35,919	9,415,807	0.03%
UnitedHealth Group, Inc.	330,624	168,373,578	0.62%	Workday, Inc. Class A	76,518	17,106,364	0.06%
Unity Software, Inc.	98,431	1,600,488	0.01%	WP Carey, Inc. REIT	80,574	4,435,599	0.02%
Universal Health Services, Inc. Class B	21,655	4,004,659	0.01%	WR Berkley Corp.	73,380	5,766,200	0.02%
US Bancorp	554,524	22,014,603	0.08%	WW Grainger, Inc.	15,730	14,192,235	0.05%
Vail Resorts, Inc.	15,064	2,713,478	0.01%	Wynn Resorts Ltd.	36,529	3,269,346	0.01%
Valero Energy Corp.	117,247	18,379,640	0.07%	Xcel Energy, Inc.	202,457	10,813,228	0.04%
Veeva Systems, Inc. Class A	54,443	9,963,613	0.04%	Xylem, Inc.	86,485	11,729,961	0.04%
Ventas, Inc. REIT	158,847	8,142,497	0.03%	Yum! Brands, Inc.	99,537	13,184,671	0.05%
Veralto Corp.	88,551	8,453,964	0.03%	Zebra Technologies Corp. Class A	19,406	5,995,096	0.02%
VeriSign, Inc.	33,359	5,931,230	0.02%	Zillow Group, Inc. Class A	27,550	1,240,852	0.00%
Verisk Analytics, Inc. Class A	51,201	13,801,230	0.05%	Zillow Group, Inc. Class C	44,531	2,065,793	0.01%
Verizon Communications, Inc.	1,513,228	62,405,523	0.23%	Zimmer Biomet Holdings, Inc.	76,179	8,267,707	0.03%
Vertex Pharmaceuticals, Inc.	92,865	43,527,683	0.16%	Zoetis, Inc. Class A	166,769	28,911,074	0.11%
Viatis, Inc.	401,203	4,264,788	0.02%	Zoom Video Communications, Inc. Class A	93,181	5,515,383	0.02%
VICI Properties, Inc. REIT Class A	365,345	10,463,481	0.04%	Zscaler, Inc.	33,528	6,443,746	0.02%
Visa, Inc. Class A	562,557	147,654,336	0.54%			16,917,985,499	62.13%
Vistra Corp.	125,369	10,779,227	0.04%	<b>Total Equities</b>		<b>26,837,549,333</b>	<b>98.55%</b>
Voya Financial, Inc.	35,171	2,502,417	0.01%	<b>Total Transferable Securities</b>		<b>26,837,549,333</b>	<b>98.55%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.03%)</b>				
<b>Futures 0.00% (30 June 2023: 0.03%)</b>				
S&P 500 E-mini September 2024	844	\$232,534,084	473,216	0.00%
MSCI Emerging Markets Index September 2024	1382	\$74,835,685	358,935	0.00%
TOPIX Index September 2024	147	¥4,093,911,247	233,270	0.00%
FTSE 100 Index September 2024	268	£22,009,629	(1,858)	(0.00%)
Euro Stoxx 50 Index September 2024	656	€32,376,575	(66,464)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>997,099</b>	<b>0.00%</b>

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

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
USD	17,096,553	JPY	(2,693,500,000)	BNP Paribas	18/9/2024	147,577	0.00%
USD	5,570,322	JPY	(861,955,000)	BNP Paribas	18/9/2024	146,429	0.00%
USD	5,933,327	GBP	(4,644,930)	UBS AG	18/9/2024	58,235	0.00%
USD	6,988,452	EUR	(6,459,700)	UBS AG	18/9/2024	38,675	0.00%
USD	345,924	JPY	(54,550,000)	BNP Paribas	18/9/2024	2,666	0.00%
EUR	349,790	USD	(375,088)	JPMorgan Chase Bank	18/9/2024	1,240	0.00%
USD	316,779	GBP	(249,525)	UBS AG	18/9/2024	1,170	0.00%
GBP	250,365	USD	(316,235)	JPMorgan Chase Bank	18/9/2024	436	0.00%
USD	322,411	EUR	(299,280)	BNP Paribas	18/9/2024	426	0.00%
JPY	55,710,000	USD	(351,177)	JPMorgan Chase Bank	18/9/2024	(619)	(0.00%)
GBP	82,345	USD	(105,797)	State Street Bank & Trust Co.	18/9/2024	(1,644)	(0.00%)
EUR	150,420	USD	(163,903)	State Street Bank & Trust Co.	18/9/2024	(2,071)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	4,360,400	USD	(4,694,311)	BNP Paribas	18/9/2024	(3,101)	(0.00%)
JPY	27,805,000	USD	(181,079)	State Street Bank & Trust Co.	18/9/2024	(6,115)	(0.00%)
USD	1,258,567	AUD	(1,900,000)	State Street Bank & Trust Co.	18/9/2024	(12,924)	(0.00%)
GBP	3,296,000	USD	(4,183,486)	BNP Paribas	18/9/2024	(14,574)	(0.00%)
USD	19,251,781	GBP	(15,237,120)	HSBC Bank	18/9/2024	(20,734)	(0.00%)
JPY	600,270,000	USD	(3,831,266)	Toronto-Dominion Bank	18/9/2024	(54,038)	(0.00%)
USD	21,335,784	EUR	(19,892,960)	State Street Bank & Trust Co.	18/9/2024	(66,393)	(0.00%)
EUR	44,804,952	USD	(48,418,113)	Bank of New York Mellon	18/9/2024	(213,948)	(0.00%)
GBP	32,253,926	USD	(41,092,631)	Bank of New York Mellon	18/9/2024	(296,583)	(0.00%)
JPY	5,438,241,394	USD	(35,155,849)	Toronto-Dominion Bank	18/9/2024	(935,459)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(1,231,349)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>26,837,315,083</b>	<b>98.55%</b>
						<b>Fair Value</b>	<b>% of Total</b>
						<b>US Dollars (\$)</b>	<b>Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>394,624,191</b>	<b>1.45%</b>
<b>Net Assets</b>						<b>27,231,939,274</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total</b>
							<b>Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					26,728,421,317	97.91%
(b)	Transferable securities dealt in on another regulated market					106,657,016	0.39%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					2,471,000	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					1,065,421	0.00%
(e)	Total OTC Financial Derivative Instruments					396,854	0.00%
(f)	Other Assets					459,959,451	1.69%
<b>Total Assets</b>						<b>27,298,971,059</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	26,837,549,333	17,985,795,799
Financial Derivative Instruments	3,17	1,462,275	6,016,990
Cash	3	340,415,378	205,014,019
Unrealised Appreciation on Spot Currency Contracts		2,546	18,066
Receivables:			
Interest and Dividends		32,727,485	27,301,387
Capital Shares Issued		68,427,422	96,025,945
Investments Sold		1,573,932	424,214
Margin Cash Due from Broker	3	15,323,688	9,146,476
Cash Collateral		1,489,000	110,000
Other Receivables		—	17,332
<b>Total Current Assets</b>		<b>27,298,971,059</b>	<b>18,329,870,228</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,696,525	745,610
Bank Overdraft		35,535	1,482
Payables and Other Liabilities:			
Capital Shares Redeemed		13,117,900	26,426,136
Investments Purchased		24,017,206	68,737,832
Management Fees Payable	12	4,516,498	3,203,274
Deferred Capital Gains Tax	5	23,648,121	7,392,410
<b>Total Current Liabilities</b>		<b>67,031,785</b>	<b>106,506,744</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>27,231,939,274</b>	<b>18,223,363,484</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$12,515,643,929	\$7,349,061,014	\$4,805,966,659
Number of Shares Outstanding	95,402,880	66,740,512	50,788,933
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$131.19</b>	<b>\$110.11</b>	<b>\$94.63</b>
<b>USD Distributing</b>			
Net Assets	\$14,716,295,345	\$10,874,302,470	\$7,922,963,828
Number of Shares Outstanding	112,378,108	97,286,769	80,911,150
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$130.95</b>	<b>\$111.78</b>	<b>\$97.92</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		21,478,719	8,172,536
Dividend Income		465,915,642	362,329,280
Securities Lending Income		3,848,294	3,148,829
Net Gain on Financial Instruments		3,663,669,589	2,095,481,272
<b>Total Investment Income</b>		<b>4,154,912,244</b>	<b>2,469,131,917</b>
<b>Expenses</b>			
Management Fees	12	47,677,363	32,899,328
Transaction Fees and Commissions		2,914,559	2,122,555
Other Expenses		28,789	6,673
<b>Total Expenses</b>		<b>50,620,711</b>	<b>35,028,556</b>
<b>Finance Costs</b>			
Interest Expense		16,705	13,755
Distributions	6	220,512,195	180,889,311
<b>Total Finance Costs</b>		<b>220,528,900</b>	<b>180,903,066</b>
<b>Net Investment Income After Finance Costs</b>		<b>3,883,762,633</b>	<b>2,253,200,295</b>
Taxation	5	(72,148,701)	(46,030,550)
<b>Net Increase in Net Assets</b>		<b>3,811,613,932</b>	<b>2,207,169,745</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	3,811,613,932	2,207,169,745
<b>Capital Transactions</b>		
Subscriptions	7,624,725,021	5,331,231,913
Redemptions	(2,427,763,163)	(2,043,968,661)
Total Capital Transactions	5,196,961,858	3,287,263,252
<b>Total Increase for the Year</b>	<b>9,008,575,790</b>	<b>5,494,432,997</b>
<b>Net Assets</b>		
Beginning of Year	18,223,363,484	12,728,930,487
<b>End of Year</b>	<b>27,231,939,274</b>	<b>18,223,363,484</b>

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

# Vanguard FTSE All-World High Dividend Yield UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 13.07% for the fiscal year.
- The United States, which represents more than 40% of the index, contributed about half of the index's return. Japan, the United Kingdom, Taiwan and Australia were the other top contributors. Hong Kong, Indonesia and Thailand were the biggest detractors.
- Eight of the index's 11 industry sectors posted positive returns. Financials, technology, energy and industrials contributed most. Health care and consumer staples were the top detractors.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE All-World High Dividend Yield Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	13.14%	—	7.55%
Benchmark	13.07	—	7.49
Tracking Difference*	0.07		
USD Distributing	13.14%	7.09%	5.16%
Benchmark	13.07	7.06	5.12
Tracking Difference*	0.07		

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: USD Accumulating, 24 September 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
NextEra Energy, Inc.	378,809	25,831,839	Intel Corp.	725,489	27,481,523
QUALCOMM, Inc.	209,469	24,779,438	HDFC Bank Ltd.	824,900	14,443,902
Broadcom, Inc.	20,198	24,066,007	Marathon Petroleum Corp.	76,749	11,804,764
Honeywell International, Inc.	119,860	23,717,957	Apollo Global Management, Inc.	95,640	10,488,331
Starbucks Corp.	203,860	18,210,436	Exxon Mobil Corp.	89,508	10,146,671
HDFC Bank Ltd.	824,900	16,420,364	JPMorgan Chase & Co.	53,207	9,050,555
Diageo plc	413,617	16,064,451	Johnson & Johnson	54,757	8,835,365
AIA Group Ltd.	2,054,800	15,935,361	Broadcom, Inc.	6,931	7,337,619
Exxon Mobil Corp.	121,426	13,555,349	Home Depot, Inc.	18,082	6,314,018
Schlumberger NV	256,450	13,504,401	Shell plc	182,492	5,945,331
JPMorgan Chase & Co.	78,066	13,363,016	Nestle SA	50,409	5,576,727
Cie Financiere Richemont SA Class A	96,681	13,222,782	Procter & Gamble Co.	34,801	5,486,916
Target Corp.	86,332	10,806,409	Chevron Corp.	34,095	5,387,874
Johnson & Johnson	65,562	10,203,426	Wells Fargo & Co.	103,615	5,311,271
Procter & Gamble Co.	64,652	10,131,281	TotalEnergies SE	77,211	5,190,291
Pioneer Natural Resources Co.	41,698	9,782,248	Merck & Co., Inc.	39,498	4,592,042
Norfolk Southern Corp.	42,574	8,797,519	Bank of America Corp.	135,683	4,548,531
Home Depot, Inc.	26,495	8,692,307	Comcast Corp. Class A	99,806	4,342,249
Compass Group plc	308,579	8,659,048	AbbVie, Inc.	26,054	4,311,993
Chevron Corp.	53,935	8,537,353	Samsung Electronics Co., Ltd.	78,176	4,272,177

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.51% (30 June 2023: 99.37%)</b>							
<b>Equities 99.51% (30 June 2023: 99.37%)</b>							
<b>Australia 3.59% (30 June 2023: 3.93%)</b>							
AGL Energy Ltd.	104,404	755,135	0.01%	South32 Ltd.	799,511	1,954,269	0.04%
ALS Ltd.	83,148	777,981	0.01%	Steadfast Group Ltd.	209,786	865,852	0.02%
Amcorg plc	261,789	2,603,305	0.05%	Suncorp Group Ltd.	222,397	2,585,869	0.05%
AMP Ltd.	422,356	308,867	0.01%	Tabcorp Holdings Ltd.	347,517	162,462	0.00%
Ampol Ltd.	43,005	928,834	0.02%	Telstra Group Ltd.	707,481	1,710,418	0.03%
Ansell Ltd.	29,323	519,938	0.01%	TPG Telecom Ltd.	50,974	155,917	0.00%
ANZ Group Holdings Ltd.	538,791	10,161,643	0.19%	Transurban Group	567,519	4,699,818	0.09%
APA Group	229,246	1,223,284	0.02%	Treasury Wine Estates Ltd.	143,201	1,189,722	0.02%
ASX Ltd.	35,324	1,415,468	0.03%	Washington H Soul Pattinson & Co., Ltd.	44,138	967,454	0.02%
Atlas Arteria Ltd.	203,803	695,521	0.01%	Wesfarmers Ltd.	204,344	8,895,188	0.17%
Aurizon Holdings Ltd.	312,975	762,924	0.01%	Westpac Banking Corp.	625,778	11,380,120	0.22%
Bank of Queensland Ltd.	112,678	437,214	0.01%	Whitehaven Coal Ltd.	133,971	684,465	0.01%
Beach Energy Ltd.	301,474	299,996	0.01%	Woodside Energy Group Ltd.	336,932	6,347,815	0.12%
Bendigo & Adelaide Bank Ltd.	104,878	804,791	0.01%	Woolworths Group Ltd.	221,939	5,008,420	0.09%
BHP Group Ltd.	903,872	25,763,820	0.49%	Worley Ltd.	82,899	829,354	0.02%
BlueScope Steel Ltd.	76,879	1,048,951	0.02%	Yancoal Australia Ltd.	58,761	259,792	0.00%
Brambles Ltd.	250,700	2,432,758	0.05%			<b>188,533,433</b>	<b>3.59%</b>
CAR Group Ltd.	65,200	1,534,920	0.03%	<b>Austria 0.12% (30 June 2023: 0.13%)</b>			
Challenger Ltd.	74,711	349,769	0.01%	ANDRITZ AG	12,260	760,129	0.01%
Coles Group Ltd.	233,321	2,653,673	0.05%	Erste Group Bank AG	54,631	2,590,286	0.05%
Commonwealth Bank of Australia	300,784	25,587,914	0.49%	OMV AG	24,691	1,075,968	0.02%
Computershare Ltd.	104,062	1,830,572	0.03%	Raiffeisen Bank International AG	24,476	425,485	0.01%
Deterra Royalties Ltd.	85,123	226,829	0.00%	Telekom Austria AG Class A	17,397	173,774	0.00%
Domino's Pizza Enterprises Ltd.	12,675	303,809	0.01%	Verbund AG	12,367	976,182	0.02%
Downer EDI Ltd.	114,824	355,819	0.01%	Voestalpine AG	20,303	548,781	0.01%
Endeavour Group Ltd.	250,531	844,951	0.02%			<b>6,550,605</b>	<b>0.12%</b>
Evolution Mining Ltd.	341,442	798,112	0.01%	<b>Belgium 0.15% (30 June 2023: 0.16%)</b>			
Flight Centre Travel Group Ltd.	33,521	451,770	0.01%	Ackermans & van Haaren NV	4,155	719,179	0.01%
Fortescue Ltd.	288,213	4,121,062	0.08%	Ageas SA	29,029	1,327,853	0.03%
Harvey Norman Holdings Ltd.	115,029	320,348	0.01%	D'ieteren Group	4,249	902,121	0.02%
IDP Education Ltd.	47,765	483,283	0.01%	Groupe Bruxelles Lambert NV	15,855	1,132,556	0.02%
IGO Ltd.	116,276	437,974	0.01%	KBC Group NV	42,481	3,000,362	0.06%
Iluka Resources Ltd.	72,657	317,832	0.01%	Umicore SA	35,348	531,516	0.01%
Incitec Pivot Ltd.	326,067	631,515	0.01%			<b>7,613,587</b>	<b>0.15%</b>
Insignia Financial Ltd.	100,469	153,655	0.00%	<b>Brazil 1.02% (30 June 2023: 1.33%)</b>			
Insurance Australia Group Ltd.	436,213	2,080,059	0.04%	Allos SA	89,400	339,931	0.01%
JB Hi-Fi Ltd.	19,511	797,592	0.01%	Alupar Investimento SA	18,616	99,776	0.00%
Lendlease Corp., Ltd.	120,854	436,654	0.01%	Ambev SA	776,848	1,595,808	0.03%
Lottery Corp., Ltd.	411,830	1,394,456	0.03%	Auren Energia SA	51,200	113,748	0.00%
Macquarie Group Ltd.	64,871	8,868,009	0.17%	B3 SA - Brasil Bolsa Balcao	996,300	1,836,746	0.04%
Magellan Financial Group Ltd.	17,195	96,693	0.00%	Banco Bradesco SA	245,709	495,006	0.01%
Medibank Pvt Ltd.	480,685	1,197,425	0.02%	Banco Bradesco SA - Preference Shares	936,122	2,086,469	0.04%
Metcash Ltd.	189,253	447,430	0.01%	Banco BTG Pactual SA	231,784	1,289,857	0.03%
National Australia Bank Ltd.	560,520	13,562,456	0.26%	Banco do Brasil SA	299,800	1,441,665	0.03%
New Hope Corp., Ltd.	96,728	315,247	0.01%	Banco Santander Brasil SA	65,200	322,335	0.01%
Northern Star Resources Ltd.	200,276	1,738,806	0.03%	BB Seguridade Participacoes SA	118,600	703,130	0.01%
Orica Ltd.	85,903	1,025,208	0.02%	Bradespar SA - Preference Shares	54,743	182,429	0.00%
Origin Energy Ltd.	301,399	2,186,002	0.04%	Caixa Seguridade Participacoes SA	79,300	204,302	0.00%
Orora Ltd.	250,615	329,725	0.01%	CCR SA	221,857	464,927	0.01%
Perpetual Ltd.	17,778	253,014	0.00%	Centrais Eletricas Brasileiras SA	241,526	1,558,877	0.03%
QBE Insurance Group Ltd.	267,844	3,110,716	0.06%	Centrais Eletricas Brasileiras SA - Preference Shares	45,600	329,206	0.01%
Qube Holdings Ltd.	342,998	836,110	0.02%	Cielo SA	170,800	173,123	0.00%
Rio Tinto Ltd.	66,048	5,249,108	0.10%	Compania de Saneamento Basico do Estado de Sao Paulo SABESP	63,800	861,127	0.02%
Santos Ltd.	572,363	2,928,055	0.06%	Compania Energetica de Minas Gerais - Preference Shares	303,081	539,652	0.01%
Sims Ltd.	23,950	164,749	0.00%				
Sonic Healthcare Ltd.	83,962	1,474,747	0.03%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Compania Paranaense de Energia - Copel	100,246	149,617	0.00%	Fortis, Inc.	87,568	3,402,631	0.06%
Compania Paranaense de Energia - Copel - Preference Shares Class B	286,900	480,366	0.01%	Great-West Lifeco, Inc.	50,798	1,481,601	0.03%
Compania Siderurgica Nacional SA	102,200	237,540	0.01%	Hydro One Ltd.	55,566	1,618,230	0.03%
Cosan SA	213,000	519,227	0.01%	Imperial Oil Ltd.	29,002	1,977,057	0.04%
CPFL Energia SA	35,300	208,008	0.00%	Magna International, Inc.	47,406	1,986,524	0.04%
CSN Mineracao SA	126,000	117,733	0.00%	Manulife Financial Corp.	323,979	8,625,392	0.16%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	25,196	119,120	0.00%	National Bank of Canada	60,753	4,817,706	0.09%
Engie Brasil Energia SA	25,125	200,341	0.00%	Nutrien Ltd.	89,826	4,572,208	0.09%
Equatorial Energia SA	155,931	861,730	0.02%	Pembina Pipeline Corp.	97,664	3,622,921	0.07%
Gerdau SA - Preference Shares	228,354	755,637	0.02%	Power Corp. of Canada	97,628	2,712,622	0.05%
GPS Participacoes e Empreendimentos SA	76,500	237,442	0.01%	Restaurant Brands International, Inc.	55,870	3,936,031	0.08%
Hypera SA	74,800	386,494	0.01%	Restaurant Brands International, Inc. (XNYS)	367	25,826	0.00%
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	22,200	92,286	0.00%	Royal Bank of Canada	252,667	26,894,397	0.51%
Itau Unibanco Holding SA	108,800	550,224	0.01%	Saputo, Inc.	46,349	1,040,553	0.02%
Itau Unibanco Holding SA - Preference Shares	858,744	5,010,738	0.10%	Sun Life Financial, Inc.	104,677	5,131,533	0.10%
Itausa SA - Preference Shares	988,896	1,748,320	0.03%	Suncor Energy, Inc.	230,279	8,776,300	0.17%
JBS SA	246,000	1,429,200	0.03%	TC Energy Corp.	185,354	7,024,854	0.13%
Klabin SA	153,640	593,045	0.01%	TELUS Corp.	88,510	1,339,600	0.03%
Lojas Renner SA	164,400	369,382	0.01%	Toronto-Dominion Bank	317,884	17,469,856	0.33%
M Dias Branco SA	16,600	87,655	0.00%	Tourmaline Oil Corp.	60,335	2,735,986	0.05%
Metalurgica Gerdau SA - Preference Shares	107,900	206,885	0.00%			<b>185,295,352</b>	<b>3.53%</b>
Multiplan Empreendimentos Imobiliarios SA	53,800	218,321	0.00%	<b>Chile 0.11% (30 June 2023: 0.15%)</b>			
Neoenergia SA	30,700	102,638	0.00%	Aguas Andinas SA Class A	456,257	124,224	0.00%
Petroleo Brasileiro SA	667,530	4,852,841	0.09%	Banco de Chile	7,594,943	861,338	0.02%
Petroleo Brasileiro SA - Preference Shares	1,004,000	6,877,765	0.13%	Banco de Credito e Inversiones SA	17,564	492,724	0.01%
Porto Seguro SA	37,300	207,840	0.00%	Banco Itau Chile SA	12,614	138,311	0.00%
PRIO SA	116,600	918,618	0.02%	Banco Santander Chile	12,342,473	577,946	0.01%
Sao Martinho SA	23,800	140,243	0.00%	Cencosud SA	226,678	426,256	0.01%
SLC Agricola SA	28,600	89,850	0.00%	Cencosud Shopping SA	104,829	158,255	0.00%
Telefonica Brasil SA	78,338	639,459	0.01%	Colbun SA	1,305,920	168,496	0.00%
TIM SA	147,400	421,412	0.01%	Compania Cervecerias Unidas SA	19,434	110,869	0.00%
Transmissora Alianca de Energia Eletrica SA	44,300	273,004	0.01%	Compania Sud Americana de Vapores SA	2,921,154	184,938	0.00%
Ultrapar Participacoes SA	155,600	605,093	0.01%	Embotelladora Andina SA - Preference Shares Class B	76,808	216,772	0.01%
Unipar Carbocloro SA - Preference Shares Class B	8,250	72,468	0.00%	Empresas CMPC SA	225,878	423,555	0.01%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	118,100	168,184	0.00%	Empresas Copec SA	87,665	673,328	0.01%
Vale SA	700,359	7,845,302	0.15%	Enel Chile SA	4,770,641	268,370	0.01%
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	56,400	76,866	0.00%	Quinenco SA	39,851	130,244	0.00%
Vibra Energia SA	203,459	765,565	0.02%	Sociedad de Inversiones Oro Blanco SA	13,191,970	81,045	0.00%
		<b>53,274,573</b>	<b>1.02%</b>	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	23,539	948,293	0.02%
<b>Canada 3.53% (30 June 2023: 3.76%)</b>						<b>5,984,964</b>	<b>0.11%</b>
Agnico Eagle Mines Ltd.	89,084	5,825,437	0.11%	<b>China 2.96% (30 June 2023: 2.70%)</b>			
Bank of Montreal	129,952	10,905,388	0.21%	Agricultural Bank of China Ltd. Class A	1,126,600	672,795	0.01%
Bank of Nova Scotia	217,547	9,949,276	0.19%	Agricultural Bank of China Ltd. Class H	5,654,000	2,418,777	0.05%
Barrick Gold Corp.	318,351	5,309,146	0.10%	Angang Steel Co., Ltd. Class H	274,000	42,816	0.00%
BCE, Inc.	54,113	1,752,291	0.03%	Anhui Conch Cement Co., Ltd. Class A	61,100	197,422	0.00%
Brookfield Asset Management Ltd. Class A	74,659	2,841,554	0.05%	Anhui Conch Cement Co., Ltd. Class H	226,000	538,412	0.01%
Canadian Imperial Bank of Commerce	167,573	7,966,254	0.15%	Anhui Expressway Co., Ltd. Class H	146,000	174,847	0.00%
Canadian Natural Resources Ltd.	376,123	13,394,580	0.26%	Anhui Gujing Distillery Co., Ltd. Class A	4,900	141,661	0.00%
Cenovus Energy, Inc.	234,015	4,598,724	0.09%	Anhui Gujing Distillery Co., Ltd. Class B	25,400	377,971	0.01%
Enbridge, Inc.	381,262	13,560,874	0.26%	ANTA Sports Products Ltd.	222,400	2,136,435	0.04%
				Autohome, Inc. ADR	9,353	256,740	0.01%
				Avary Holding Shenzhen Co., Ltd. Class A	21,900	119,266	0.00%
				AVIC Industry-Finance Holdings Co., Ltd. Class A	159,300	48,439	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
AviChina Industry & Technology Co., Ltd. Class H	334,000	150,158	0.00%	China Construction Bank Corp. Class A	185,600	188,121	0.00%
BAIC Motor Corp., Ltd. Class H	316,500	81,077	0.00%	China Construction Bank Corp. Class H	16,711,000	12,350,138	0.24%
Bank of Beijing Co., Ltd. Class A	265,100	212,055	0.01%	China Everbright Bank Co., Ltd. Class A	623,000	270,504	0.01%
Bank of Changsha Co., Ltd. Class A	26,076	29,216	0.00%	China Everbright Bank Co., Ltd. Class H	438,000	136,325	0.00%
Bank of China Ltd. Class A	499,100	315,832	0.01%	China Everbright Environment Group Ltd.	552,444	277,375	0.01%
Bank of China Ltd. Class H	15,111,000	7,451,565	0.14%	China Everbright Ltd.	144,000	72,854	0.00%
Bank of Communications Co., Ltd. Class A	516,700	528,671	0.01%	China Feihe Ltd.	762,000	352,335	0.01%
Bank of Communications Co., Ltd. Class H	1,266,000	994,003	0.02%	China Galaxy Securities Co., Ltd. Class A	92,400	137,445	0.00%
Bank of Guiyang Co., Ltd. Class A	54,900	39,629	0.00%	China Galaxy Securities Co., Ltd. Class H	742,500	388,968	0.01%
Bank of Hangzhou Co., Ltd. Class A	57,900	103,494	0.00%	China Gas Holdings Ltd.	543,634	487,414	0.01%
Bank of Jiangsu Co., Ltd. Class A	253,700	258,188	0.01%	China Hongqiao Group Ltd.	385,000	582,870	0.01%
Bank of Nanjing Co., Ltd. Class A	100,700	143,308	0.00%	China International Capital Corp., Ltd. Class H	250,000	278,262	0.01%
Bank of Ningbo Co., Ltd. Class A	95,291	287,928	0.01%	China International Marine Containers Group Co., Ltd. Class H	126,300	113,886	0.00%
Bank of Qingdao Co., Ltd. Class A	80,700	37,250	0.00%	China Jinmao Holdings Group Ltd.	934,000	74,171	0.00%
Bank of Shanghai Co., Ltd. Class A	158,200	157,315	0.00%	China Jushi Co., Ltd. Class A	81,100	122,747	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	235,900	214,870	0.01%	China Lesso Group Holdings Ltd.	130,000	51,951	0.00%
BBMG Corp. Class A	77,200	14,487	0.00%	China Life Insurance Co., Ltd. Class A	7,600	32,322	0.00%
BBMG Corp. Class H	185,000	13,269	0.00%	China Life Insurance Co., Ltd. Class H	1,304,000	1,843,912	0.04%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	127,100	46,656	0.00%	China Longyuan Power Group Corp., Ltd. Class H	611,000	549,379	0.01%
Beijing Enterprises Holdings Ltd.	70,000	234,905	0.01%	China Medical System Holdings Ltd.	244,000	206,891	0.01%
Beijing Enterprises Water Group Ltd.	618,000	189,974	0.00%	China Meidong Auto Holdings Ltd.	66,000	17,752	0.00%
Beijing Jingneng Clean Energy Co., Ltd. Class H	326,000	77,665	0.00%	China Mengniu Dairy Co., Ltd.	542,000	971,898	0.02%
Beijing New Building Materials plc Class A	10,500	42,657	0.00%	China Merchants Bank Co., Ltd. Class A	275,100	1,288,298	0.03%
Beijing-Shanghai High Speed Railway Co., Ltd. Class A	405,800	298,478	0.01%	China Merchants Bank Co., Ltd. Class H	665,566	3,022,045	0.06%
Bosideng International Holdings Ltd.	538,000	335,587	0.01%	China Merchants Energy Shipping Co., Ltd. Class A	133,800	154,860	0.00%
C&D International Investment Group Ltd.	118,000	219,453	0.01%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	67,500	109,652	0.00%
CECEP Wind-Power Corp. Class A	103,500	42,388	0.00%	China Merchants Port Holdings Co., Ltd.	204,000	303,620	0.01%
CGN Power Co., Ltd. Class A	102,100	64,749	0.00%	China Merchants Securities Co., Ltd. Class H	83,600	66,067	0.00%
CGN Power Co., Ltd. Class H	2,107,000	928,360	0.02%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	165,500	199,257	0.01%
Changjiang Securities Co., Ltd. Class A	98,100	64,900	0.00%	China Minsheng Banking Corp., Ltd. Class A	610,400	316,869	0.01%
Chengxin Lithium Group Co., Ltd. Class A	9,800	18,014	0.00%	China Minsheng Banking Corp., Ltd. Class H	951,520	329,060	0.01%
China Cinda Asset Management Co., Ltd. Class H	1,193,000	99,322	0.00%	China National Accord Medicines Corp., Ltd. Class B	34,320	64,179	0.00%
China CITIC Bank Corp., Ltd. Class A	369,900	339,458	0.01%	China National Building Material Co., Ltd. Class H	894,000	320,619	0.01%
China CITIC Bank Corp., Ltd. Class H	1,614,619	1,036,099	0.02%	China National Chemical Engineering Co., Ltd. Class A	95,700	108,010	0.00%
China Coal Energy Co., Ltd. Class A	68,200	116,580	0.00%	China National Nuclear Power Co., Ltd. Class A	210,300	307,060	0.01%
China Coal Energy Co., Ltd. Class H	380,000	443,887	0.01%	China Oilfield Services Ltd. Class H	322,000	309,322	0.01%
China Communications Services Corp., Ltd. Class H	342,000	184,417	0.00%	China Overseas Land & Investment Ltd.	658,500	1,142,005	0.02%
China Conch Venture Holdings Ltd.	272,000	253,626	0.01%	China Pacific Insurance Group Co., Ltd. Class A	98,700	376,639	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Pacific Insurance Group Co., Ltd. Class H	468,600	1,143,981	0.02%	CITIC Securities Co., Ltd. Class A	149,450	373,172	0.01%
China Petroleum & Chemical Corp. Class A	652,400	564,752	0.01%	CITIC Securities Co., Ltd. Class H	310,400	457,207	0.01%
China Petroleum & Chemical Corp. Class H	4,274,000	2,769,993	0.05%	CMOC Group Ltd. Class A	119,900	139,593	0.00%
China Power International Development Ltd.	796,140	412,989	0.01%	CMOC Group Ltd. Class H	714,000	652,965	0.01%
China Railway Group Ltd. Class A	330,600	295,241	0.01%	COSCO SHIPPING Development Co., Ltd. Class A	500,700	176,939	0.00%
China Railway Group Ltd. Class H	805,000	444,392	0.01%	COSCO SHIPPING Development Co., Ltd. Class H	564,000	81,630	0.00%
China Railway Signal & Communication Corp., Ltd. Class A	150,179	123,420	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class A	68,800	147,102	0.00%
China Railway Signal & Communication Corp., Ltd. Class H	402,000	173,005	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	268,000	348,070	0.01%
China Reinsurance Group Corp. Class H	748,000	54,610	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class A	158,200	335,648	0.01%
China Resources Beer Holdings Co., Ltd.	306,500	1,030,513	0.02%	COSCO SHIPPING Holdings Co., Ltd. Class H	483,500	845,942	0.02%
China Resources Building Materials Technology Holdings Ltd.	372,000	65,753	0.00%	COSCO SHIPPING Ports Ltd.	134,000	92,510	0.00%
China Resources Gas Group Ltd.	168,000	588,519	0.01%	Country Garden Services Holdings Co., Ltd.	382,467	236,121	0.01%
China Resources Land Ltd.	484,572	1,647,845	0.03%	CRRC Corp., Ltd. Class A	353,600	363,730	0.01%
China Resources Mixc Lifestyle Services Ltd.	104,200	345,002	0.01%	CRRC Corp., Ltd. Class H	617,000	398,299	0.01%
China Resources Pharmaceutical Group Ltd.	278,500	206,537	0.01%	CSC Financial Co., Ltd. Class H	146,000	108,274	0.00%
China Resources Power Holdings Co., Ltd.	334,000	1,024,579	0.02%	CSG Holding Co., Ltd. Class A	65,519	45,230	0.00%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	21,060	122,826	0.00%	CSG Holding Co., Ltd. Class B	459,325	151,787	0.00%
China Shenhua Energy Co., Ltd. Class A	98,600	599,229	0.01%	CSPC Pharmaceutical Group Ltd.	1,508,000	1,201,394	0.02%
China Shenhua Energy Co., Ltd. Class H	594,500	2,737,438	0.05%	Daqin Railway Co., Ltd. Class A	170,800	167,505	0.00%
China State Construction Engineering Corp., Ltd. Class A	514,300	374,057	0.01%	Datang International Power Generation Co., Ltd. Class H	654,000	139,890	0.00%
China State Construction International Holdings Ltd.	349,250	476,856	0.01%	Dong-E-E-Jiao Co., Ltd. Class A	11,700	100,320	0.00%
China Suntien Green Energy Corp., Ltd. Class H	469,000	212,652	0.01%	Dongfang Electric Corp., Ltd. Class A	59,100	149,352	0.00%
China Taiping Insurance Holdings Co., Ltd.	265,000	270,858	0.01%	Dongfang Electric Corp., Ltd. Class H	32,400	51,625	0.00%
China Tower Corp., Ltd. Class H	8,272,000	1,070,103	0.02%	Dongfeng Motor Group Co., Ltd. Class H	302,000	86,259	0.00%
China Traditional Chinese Medicine Holdings Co., Ltd.	548,000	254,789	0.01%	Eastern Air Logistics Co., Ltd. Class A	42,600	118,741	0.00%
China United Network Communications Ltd. Class A	338,300	217,784	0.01%	ENN Energy Holdings Ltd.	142,100	1,171,214	0.02%
China Vanke Co., Ltd. Class A	132,999	126,243	0.00%	ENN Natural Gas Co., Ltd. Class A	45,900	130,768	0.00%
China Vanke Co., Ltd. Class H	377,309	224,721	0.01%	Everbright Securities Co., Ltd. Class H	34,000	21,513	0.00%
China Yangtze Power Co., Ltd. Class A	314,099	1,244,203	0.02%	Far East Horizon Ltd.	357,000	232,287	0.01%
China Zhenhua Group Science & Technology Co., Ltd. Class A	11,800	67,123	0.00%	Flat Glass Group Co., Ltd. Class H	75,000	110,472	0.00%
Chongqing Brewery Co., Ltd. Class A	8,600	71,501	0.00%	Focus Media Information Technology Co., Ltd. Class A	145,500	120,771	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	239,330	112,501	0.00%	Fosun International Ltd.	415,500	223,519	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class H	375,000	183,960	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	155,300	582,839	0.01%
CITIC Ltd.	1,102,000	1,002,152	0.02%	Fuyao Glass Industry Group Co., Ltd. Class A	19,800	129,905	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	49,100	91,262	0.00%	Fuyao Glass Industry Group Co., Ltd. Class H	99,600	578,536	0.01%
				G-bits Network Technology Xiamen Co., Ltd. Class A	400	9,753	0.00%
				GCL Technology Holdings Ltd.	3,761,000	558,798	0.01%
				GD Power Development Co., Ltd. Class A	277,400	227,594	0.01%
				Geely Automobile Holdings Ltd.	1,090,000	1,227,182	0.02%
				Gemdale Corp. Class A	24,800	11,549	0.00%

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GF Securities Co., Ltd. Class A	106,400	177,361	0.00%	Hisense Visual Technology Co., Ltd. Class A	28,500	96,576	0.00%
GF Securities Co., Ltd. Class H	176,000	145,851	0.00%	HLA Group Corp., Ltd. Class A	80,700	102,134	0.00%
Goldwind Science & Technology Co., Ltd. Class H	87,752	35,742	0.00%	Horizon Construction Development Ltd.	66,111	12,702	0.00%
Goneo Group Co., Ltd. Class A	9,860	104,153	0.00%	Huadian Power International Corp., Ltd. Class A	61,900	58,841	0.00%
Great Wall Motor Co., Ltd. Class H	452,500	697,812	0.01%	Huadian Power International Corp., Ltd. Class H	264,000	159,941	0.00%
Gree Electric Appliances, Inc. of Zhuhai Class A	46,100	247,648	0.01%	Huafon Chemical Co., Ltd. Class A	67,500	66,290	0.00%
Greentown China Holdings Ltd.	245,000	192,676	0.00%	Huaibei Mining Holdings Co., Ltd. Class A	15,500	35,540	0.00%
Guangdong Investment Ltd.	448,000	262,233	0.01%	Huaneng Lancang River Hydropower, Inc. Class A	69,800	103,063	0.00%
Guanghui Energy Co., Ltd. Class A	58,000	53,227	0.00%	Huapont Life Sciences Co., Ltd. Class A	125,500	65,321	0.00%
Guangxi Liugong Machinery Co., Ltd. Class A	12,500	19,159	0.00%	Huatai Securities Co., Ltd. Class A	117,300	199,065	0.01%
Guangzhou Automobile Group Co., Ltd. Class H	799,600	282,667	0.01%	Huatai Securities Co., Ltd. Class H	241,000	266,392	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	28,900	116,101	0.00%	Huaxia Bank Co., Ltd. Class A	185,400	162,524	0.00%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	36,000	95,217	0.00%	Huaxin Cement Co., Ltd. Class H	71,200	68,761	0.00%
Guosen Securities Co., Ltd. Class A	79,000	94,032	0.00%	Huayu Automotive Systems Co., Ltd. Class A	29,500	66,185	0.00%
Guotai Junan Securities Co., Ltd. Class A	95,000	176,315	0.00%	Hubei Energy Group Co., Ltd. Class A	76,100	62,645	0.00%
Guotai Junan Securities Co., Ltd. Class H	265,600	263,647	0.01%	Hubei Xingfa Chemicals Group Co., Ltd. Class A	11,800	30,838	0.00%
Guoyuan Securities Co., Ltd. Class A	32,300	26,810	0.00%	Hunan Valin Steel Co., Ltd. Class A	24,000	14,563	0.00%
H World Group Ltd.	336,600	1,120,937	0.02%	Industrial & Commercial Bank of China Ltd. Class A	1,038,600	810,867	0.02%
Haidilao International Holding Ltd.	288,000	517,909	0.01%	Industrial & Commercial Bank of China Ltd. Class H	14,055,000	8,352,998	0.16%
Haier Smart Home Co., Ltd. Class A	73,600	286,099	0.01%	Industrial Bank Co., Ltd. Class A	280,400	676,722	0.01%
Haier Smart Home Co., Ltd. Class H	408,600	1,365,943	0.03%	Industrial Securities Co., Ltd. Class A	157,500	109,159	0.00%
Haitian International Holdings Ltd.	86,000	244,537	0.01%	Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	31,500	91,037	0.00%
Haitong Securities Co., Ltd. Class A	87,500	102,591	0.00%	Inner Mongolia ERDOS Resources Co., Ltd. Class B	128,900	107,503	0.00%
Haitong Securities Co., Ltd. Class H	757,600	352,241	0.01%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	59,900	30,275	0.00%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	45,000	44,748	0.00%	Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd. Class A	204,100	129,714	0.00%
Hangzhou Robam Appliances Co., Ltd. Class A	6,400	19,373	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	88,700	313,937	0.01%
Hangzhou Tigermed Consulting Co., Ltd. Class H	28,000	98,983	0.00%	Inner Mongolia Yitai Coal Co., Ltd. Class B	191,500	343,934	0.01%
Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	28,400	82,739	0.00%	Jason Furniture Hangzhou Co., Ltd. Class A	10,530	46,572	0.00%
Hefei Meiya Optoelectronic Technology, Inc. Class A	5,330	12,046	0.00%	Jiangsu Eastern Shenghong Co., Ltd. Class A	60,000	65,499	0.00%
Heilongjiang Agriculture Co., Ltd. Class A	13,100	22,411	0.00%	Jiangsu Expressway Co., Ltd. Class H	266,000	283,805	0.01%
Henan Shenhua Coal Industry & Electricity Power Co., Ltd. Class A	37,800	104,740	0.00%	Jiangsu Yanghe Distillery Co., Ltd. Class A	16,000	176,944	0.00%
Henan Shuanghui Investment & Development Co., Ltd. Class A	28,300	92,139	0.00%	Jiangxi Copper Co., Ltd. Class A	54,800	177,742	0.00%
Hengan International Group Co., Ltd.	108,500	330,750	0.01%	Jiangxi Copper Co., Ltd. Class H	214,000	427,046	0.01%
Hesteel Co., Ltd. Class A	153,000	40,656	0.00%	Jinduicheng Molybdenum Co., Ltd. Class A	67,700	96,531	0.00%
Hisense Home Appliances Group Co., Ltd. Class A	12,400	54,757	0.00%	Jinko Solar Co., Ltd. Class A	96,481	93,827	0.00%
Hisense Home Appliances Group Co., Ltd. Class H	80,000	263,340	0.01%	Jiumaojiu International Holdings Ltd.	147,000	76,255	0.00%
				Jizhong Energy Resources Co., Ltd. Class A	45,900	42,122	0.00%

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Jointown Pharmaceutical Group Co., Ltd. Class A	73,731	49,283	0.00%	Ping An Bank Co., Ltd. Class A	286,400	398,167	0.01%
Joyoung Co., Ltd. Class A	1,600	2,297	0.00%	Ping An Insurance Group Co. of China Ltd. Class A	133,400	755,724	0.02%
JOYY, Inc. ADR	6,164	185,475	0.00%	Ping An Insurance Group Co. of China Ltd. Class H	1,124,500	5,098,663	0.10%
Keda Industrial Group Co., Ltd. Class A	28,800	33,254	0.00%	Pingdingshan Tianan Coal Mining Co., Ltd. Class A	24,400	37,431	0.00%
Kingboard Holdings Ltd.	136,500	321,345	0.01%	Poly Developments & Holdings Group Co., Ltd. Class A	139,099	166,899	0.00%
Kingboard Laminates Holdings Ltd.	173,000	186,131	0.00%	Poly Property Services Co., Ltd. Class H	27,600	102,165	0.00%
Kunlun Energy Co., Ltd.	666,000	690,960	0.01%	Postal Savings Bank of China Co., Ltd. Class A	310,200	215,415	0.01%
Kweichow Moutai Co., Ltd. Class A	16,201	3,256,222	0.06%	Postal Savings Bank of China Co., Ltd. Class H	1,843,000	1,081,146	0.02%
Lao Feng Xiang Co., Ltd. Class A	7,100	56,589	0.00%	Power Construction Corp. of China Ltd. Class A	239,000	182,994	0.00%
Lao Feng Xiang Co., Ltd. Class B	37,600	138,105	0.00%	Qifu Technology, Inc. ADR	20,096	396,494	0.01%
LB Group Co., Ltd. Class A	12,400	31,540	0.00%	SAIC Motor Corp., Ltd. Class A	98,799	187,561	0.00%
Lee & Man Paper Manufacturing Ltd.	320,000	94,679	0.00%	Sailun Group Co., Ltd. Class A	48,900	93,770	0.00%
Legend Holdings Corp. Class H	42,800	32,234	0.00%	Sany Heavy Equipment International Holdings Co., Ltd.	131,000	81,546	0.00%
Li Ning Co., Ltd.	392,000	848,528	0.02%	SDIC Capital Co., Ltd. Class A	36,300	28,092	0.00%
Livzon Pharmaceutical Group, Inc. Class A	19,400	98,875	0.00%	SDIC Power Holdings Co., Ltd. Class A	75,596	188,864	0.00%
Livzon Pharmaceutical Group, Inc. Class H	40,100	131,999	0.00%	Shaanxi Coal Industry Co., Ltd. Class A	112,900	398,506	0.01%
Longfor Group Holdings Ltd.	446,800	613,482	0.01%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	49,800	67,938	0.00%
Lufax Holding Ltd. ADR	24,315	57,627	0.00%	Shandong Hi-speed Co., Ltd. Class A	3,100	3,758	0.00%
Luxi Chemical Group Co., Ltd. Class A	20,900	33,178	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	30,900	112,751	0.00%
Luzhou Laojiao Co., Ltd. Class A	17,900	351,804	0.01%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	365,200	174,007	0.00%
Maanshan Iron & Steel Co., Ltd. Class H	250,000	36,184	0.00%	Shanghai Baosight Software Co., Ltd. Class B	137,102	221,968	0.01%
Metallurgical Corp. of China Ltd. Class A	95,000	40,338	0.00%	Shanghai Electric Power Co., Ltd. Class A	100,400	136,006	0.00%
Metallurgical Corp. of China Ltd. Class H	616,000	126,239	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	94,500	160,014	0.00%
Ming Yang Smart Energy Group Ltd. Class A	49,500	64,004	0.00%	Shanghai Industrial Holdings Ltd.	72,000	107,529	0.00%
MINISO Group Holding Ltd.	57,800	277,251	0.01%	Shanghai International Port Group Co., Ltd. Class A	66,900	52,964	0.00%
Minth Group Ltd.	138,000	214,581	0.01%	Shanghai Jinjiang International Hotels Co., Ltd. Class B	33,000	44,517	0.00%
Muyuan Foods Co., Ltd. Class A	74,100	442,518	0.01%	Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	50,590	44,924	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	190,800	130,147	0.00%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	106,864	41,998	0.00%
New China Life Insurance Co., Ltd. Class A	18,300	75,272	0.00%	Shanghai Pharmaceuticals Holding Co., Ltd. Class A	81,900	214,374	0.01%
New China Life Insurance Co., Ltd. Class H	175,967	335,823	0.01%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	142,600	214,428	0.01%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	24,500	117,452	0.00%	Shanghai Pudong Development Bank Co., Ltd. Class A	398,582	449,308	0.01%
Ningbo Zhoushan Port Co., Ltd. Class A	409,400	190,657	0.00%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	20,900	15,361	0.00%
Ningxia Baofeng Energy Group Co., Ltd. Class A	19,100	45,338	0.00%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	25,600	18,058	0.00%
Nongfu Spring Co., Ltd. Class H	316,600	1,502,425	0.03%				
Offshore Oil Engineering Co., Ltd. Class A	107,100	86,697	0.00%				
Orient Securities Co., Ltd. Class A	110,300	114,820	0.00%				
Orient Securities Co., Ltd. Class H	106,000	41,545	0.00%				
People's Insurance Co. Group of China Ltd. Class A	107,499	75,830	0.00%				
People's Insurance Co. Group of China Ltd. Class H	1,653,000	567,416	0.01%				
PetroChina Co., Ltd. Class A	331,399	468,444	0.01%				
PetroChina Co., Ltd. Class H	3,758,000	3,802,572	0.07%				
Pharmaron Beijing Co., Ltd. Class H	70,700	76,519	0.00%				
PICC Property & Casualty Co., Ltd. Class H	1,220,400	1,516,238	0.03%				

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Shanxi Coking Coal Energy Group Co., Ltd. Class A	40,500	57,193	0.00%	Tsingtao Brewery Co., Ltd. Class H	102,000	680,662	0.01%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	49,300	122,425	0.00%	Uni-President China Holdings Ltd.	164,000	149,771	0.00%
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	14,800	427,488	0.01%	Wanhua Chemical Group Co., Ltd. Class A	44,800	496,179	0.01%
Shede Spirits Co., Ltd. Class A	8,100	62,873	0.00%	Want Want China Holdings Ltd.	804,000	486,062	0.01%
Shenergy Co., Ltd. Class A	96,700	116,954	0.00%	Weichai Power Co., Ltd. Class A	111,500	248,020	0.01%
Shengyi Technology Co., Ltd. Class A	61,900	178,556	0.00%	Weichai Power Co., Ltd. Class H	326,000	623,824	0.01%
Shenwan Hongyuan Group Co., Ltd. Class H	548,000	103,881	0.00%	Weifu High-Technology Group Co., Ltd. Class A	1,672	3,728	0.00%
Shenzhen Energy Group Co., Ltd. Class A	40,500	40,495	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	105,600	286,678	0.01%
Shenzhen Expressway Corp., Ltd. Class A	29,200	42,515	0.00%	Western Mining Co., Ltd. Class A	28,300	69,579	0.00%
Shenzhen Expressway Corp., Ltd. Class H	86,000	80,191	0.00%	Wuliangye Yibin Co., Ltd. Class A	48,700	854,085	0.02%
Shenzhen International Holdings Ltd.	262,250	209,265	0.01%	WuXi AppTec Co., Ltd. Class H	54,800	204,954	0.01%
Shenzhen Investment Ltd.	176,000	20,965	0.00%	XCMG Construction Machinery Co., Ltd. Class A	178,100	174,420	0.00%
Shenzhou International Group Holdings Ltd.	131,500	1,287,647	0.03%	Xiamen C & D, Inc. Class A	44,000	53,818	0.00%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	32,400	68,032	0.00%	Xiamen Tungsten Co., Ltd. Class A	37,000	87,421	0.00%
Shougang Fushan Resources Group Ltd.	199,910	81,937	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	124,000	154,377	0.00%
Sichuan Chuantou Energy Co., Ltd. Class A	74,400	191,074	0.00%	Xinyi Solar Holdings Ltd.	826,000	415,782	0.01%
Sichuan Road & Bridge Group Co., Ltd. Class A	93,300	100,829	0.00%	Xtep International Holdings Ltd.	148,500	91,488	0.00%
Sichuan Swellfun Co., Ltd. Class A	13,600	70,097	0.00%	Yadea Group Holdings Ltd.	224,000	283,178	0.01%
Sinoma International Engineering Co. Class A	62,800	103,737	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	31,500	31,268	0.00%
Sinoma Science & Technology Co., Ltd. Class A	22,700	40,109	0.00%	Yangzijiang Financial Holding Ltd.	399,200	103,095	0.00%
Sinomine Resource Group Co., Ltd. Class A	7,000	25,696	0.00%	Yangzijiang Shipbuilding Holdings Ltd.	442,300	802,847	0.02%
Sinopec Engineering Group Co., Ltd. Class H	314,500	217,524	0.01%	Yankuang Energy Group Co., Ltd. Class A	66,500	207,037	0.01%
Sinopharm Group Co., Ltd. Class H	204,800	544,304	0.01%	Yankuang Energy Group Co., Ltd. Class H	555,100	793,467	0.02%
Sinotrans Ltd. Class A	114,700	88,450	0.00%	Yantai Changyu Pioneer Wine Co., Ltd. Class B	18,400	22,177	0.00%
Sinotrans Ltd. Class H	366,000	178,139	0.00%	Yealink Network Technology Corp., Ltd. Class A	24,300	122,385	0.00%
Sinotruk Hong Kong Ltd.	99,000	257,410	0.01%	Yihai International Holding Ltd.	75,000	125,842	0.00%
Smooere International Holdings Ltd.	301,000	365,098	0.01%	Yintai Gold Co., Ltd. Class A	39,400	87,911	0.00%
SooChow Securities Co., Ltd. Class A	77,400	62,549	0.00%	YongXing Special Materials Technology Co., Ltd. Class A	4,290	21,024	0.00%
Sun Art Retail Group Ltd.	592,000	112,980	0.00%	Youngor Fashion Co., Ltd. Class A	81,400	79,384	0.00%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	136,300	56,567	0.00%	YTO Express Group Co., Ltd. Class A	50,200	107,608	0.00%
TBEA Co., Ltd. Class A	49,140	93,355	0.00%	Yuexiu Property Co., Ltd.	281,035	183,579	0.00%
Tianqi Lithium Corp. Class A	19,700	80,707	0.00%	Yunnan Aluminium Co., Ltd. Class A	58,300	107,882	0.00%
Tianqi Lithium Corp. Class H	18,400	52,791	0.00%	Yunnan Baiyao Group Co., Ltd. Class A	16,500	115,600	0.00%
Tingyi Cayman Islands Holding Corp.	318,000	383,275	0.01%	Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	229,500	167,861	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	118,300	58,495	0.00%	Yunnan Yuntianhua Co., Ltd. Class A	43,600	115,974	0.00%
Tongwei Co., Ltd. Class A	65,300	170,923	0.00%	Yutong Bus Co., Ltd. Class A	38,100	134,639	0.00%
Topsports International Holdings Ltd.	407,000	216,340	0.01%	Zangge Mining Co., Ltd. Class A	24,200	79,784	0.00%
Towngas Smart Energy Co., Ltd.	102,000	36,450	0.00%	Zhejiang Chint Electrics Co., Ltd. Class A	32,000	83,541	0.00%
TravelSky Technology Ltd. Class H	147,000	172,467	0.00%	Zhejiang Expressway Co., Ltd. Class H	306,360	206,793	0.01%
Trina Solar Co., Ltd. Class A	29,274	67,844	0.00%				
Tsingtao Brewery Co., Ltd. Class A	10,200	101,667	0.00%				



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Deutsche Bank AG	350,609	5,601,907	0.11%	CK Asset Holdings Ltd.	344,691	1,291,366	0.03%
Deutsche Boerse AG	33,035	6,765,945	0.13%	CK Hutchison Holdings Ltd.	484,500	2,320,913	0.04%
Deutsche Post AG	175,879	7,123,351	0.14%	CK Infrastructure Holdings Ltd.	110,500	624,158	0.01%
Deutsche Telekom AG	600,731	15,117,209	0.29%	CLP Holdings Ltd.	301,500	2,436,746	0.05%
DWS Group GmbH & Co. KGaA	5,459	193,892	0.00%	Dah Sing Banking Group Ltd.	10,000	8,338	0.00%
E.ON SE	400,314	5,257,843	0.10%	DFI Retail Group Holdings Ltd.	43,800	83,220	0.00%
Evonik Industries AG	41,945	856,384	0.02%	ESR Group Ltd.	463,600	609,234	0.01%
Fielmann Group AG	5,013	230,488	0.00%	First Pacific Co., Ltd.	306,000	142,273	0.00%
Fresenius Medical Care AG	37,375	1,432,426	0.03%	Hang Lung Group Ltd.	185,000	201,411	0.00%
Fresenius SE & Co. KGaA	74,242	2,218,380	0.04%	Hang Lung Properties Ltd.	350,000	298,563	0.01%
FUCHS SE	6,463	230,660	0.00%	Hang Seng Bank Ltd.	127,600	1,640,884	0.03%
FUCHS SE - Preference Shares	11,110	508,197	0.01%	Henderson Land Development Co., Ltd.	231,102	620,128	0.01%
GEA Group AG	31,245	1,302,638	0.02%	Hong Kong & China Gas Co., Ltd.	1,936,747	1,473,509	0.03%
Hannover Rueck SE	10,543	2,674,582	0.05%	Hong Kong Exchanges & Clearing Ltd.	230,000	7,370,700	0.14%
Heidelberg Materials AG	24,263	2,517,695	0.05%	Hongkong Land Holdings Ltd.	212,900	687,667	0.01%
Henkel AG & Co. KGaA	17,823	1,403,027	0.03%	Hysan Development Co., Ltd.	80,000	114,968	0.00%
Henkel AG & Co. KGaA - Preference Shares	28,893	2,576,996	0.05%	Jardine Matheson Holdings Ltd.	36,000	1,273,680	0.02%
Hochtief AG	3,974	452,320	0.01%	Johnson Electric Holdings Ltd.	65,000	97,907	0.00%
KION Group AG	12,530	524,941	0.01%	Kerry Logistics Network Ltd.	32,500	31,304	0.00%
Knorr-Bremse AG	11,307	864,033	0.02%	Kerry Properties Ltd.	78,500	136,541	0.00%
Mercedes-Benz Group AG	150,646	10,425,139	0.20%	Lenovo Group Ltd.	1,412,000	1,993,012	0.04%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	23,553	11,788,447	0.22%	Man Wah Holdings Ltd.	225,200	154,606	0.00%
Rheinmetall AG	7,692	3,921,624	0.07%	MTR Corp., Ltd.	245,500	775,108	0.02%
RTL Group SA	6,940	211,238	0.00%	New World Development Co., Ltd.	248,493	232,662	0.01%
RWE AG	129,024	4,418,093	0.08%	Nesteer Automotive Group Ltd.	179,000	80,703	0.00%
Siemens AG	132,941	24,751,541	0.47%	NWS Holdings Ltd.	116,000	102,964	0.00%
Sixt SE	1,947	138,244	0.00%	Orient Overseas International Ltd.	20,000	324,564	0.01%
Sixt SE - Preference Shares	2,819	155,293	0.00%	PCCW Ltd.	956,403	478,973	0.01%
Talanx AG	10,791	862,190	0.02%	Power Assets Holdings Ltd.	239,500	1,296,062	0.03%
thyssenkrupp AG	87,713	379,598	0.01%	Prada SpA	90,100	673,955	0.01%
Traton SE	9,235	302,372	0.01%	Sino Land Co., Ltd.	672,000	692,881	0.01%
Volkswagen AG	5,078	610,087	0.01%	SITC International Holdings Co., Ltd.	219,000	594,667	0.01%
Volkswagen AG - Preference Shares	33,276	3,758,938	0.07%	Sun Hung Kai Properties Ltd.	255,000	2,206,272	0.04%
Vonovia SE	123,291	3,508,241	0.07%	Swire Pacific Ltd. Class A	78,500	693,765	0.01%
Wacker Chemie AG	2,601	283,780	0.00%	Swire Pacific Ltd. Class B	132,500	177,857	0.00%
		<b>170,686,867</b>	<b>3.25%</b>	Swire Properties Ltd.	199,400	317,716	0.01%
				Technic Industries Co., Ltd.	236,500	2,702,026	0.05%
<b>Greece 0.06% (30 June 2023: 0.06%)</b>				Vitasoy International Holdings Ltd.	124,000	93,706	0.00%
Autohellas Tourist & Trading SA	4,752	57,652	0.00%	VTech Holdings Ltd.	20,300	151,846	0.00%
Hellenic Telecommunications Organization SA	32,219	464,093	0.01%	WH Group Ltd.	1,351,865	890,000	0.02%
HELLENiQ ENERGY Holdings SA	20,693	172,986	0.00%	Wharf Real Estate Investment Co., Ltd.	309,800	821,382	0.02%
JUMBO SA	19,239	554,250	0.01%	Xinyi Glass Holdings Ltd.	420,000	460,486	0.01%
Metlen Energy & Metals SA	18,962	708,443	0.01%	Yue Yuen Industrial Holdings Ltd.	155,000	299,780	0.01%
Motor Oil Hellas Corinth Refineries SA	10,894	273,677	0.01%				
OPAP SA	33,845	531,042	0.01%				
Terna Energy SA	11,267	235,350	0.01%				
Titan Cement International SA	5,952	186,587	0.00%				
		<b>3,184,080</b>	<b>0.06%</b>				
						<b>55,749,396</b>	<b>1.06%</b>
<b>Hong Kong 1.06% (30 June 2023: 0.99%)</b>				<b>Hungary 0.07% (30 June 2023: 0.06%)</b>			
AIA Group Ltd.	2,023,200	13,734,355	0.26%	Magyar Telekom Telecommunications plc ADR	83,234	235,820	0.01%
ASMP Ltd.	53,059	740,083	0.01%	MOL Hungarian Oil & Gas plc	83,399	651,374	0.01%
Bank of East Asia Ltd.	317,000	402,777	0.01%	OTP Bank Nyrt	40,705	2,024,280	0.04%
BOC Aviation Ltd.	28,800	206,573	0.00%	Richter Gedeon Nyrt	25,015	650,346	0.01%
BOC Hong Kong Holdings Ltd.	669,000	2,060,795	0.04%			<b>3,561,820</b>	<b>0.07%</b>
Budweiser Brewing Co. APAC Ltd.	280,600	330,650	0.01%				
China Travel International Investment Hong Kong Ltd.	1,528,000	227,026	0.01%	<b>Iceland 0.01% (30 June 2023: 0.01%)</b>			
Chow Tai Fook Jewellery Group Ltd.	340,600	368,634	0.01%	Arion Banki HF	227,951	207,541	0.01%
				Eimskipafelag Islands hf	29,253	69,901	0.00%
				Hagar hf	271,440	159,222	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Islandsbanki HF	183,622	126,873	0.00%	Indocement Tunggal Prakarsa Tbk PT	307,400	136,101	0.00%
Kvika banki hf	458,466	47,021	0.00%	Indofood CBP Sukses Makmur Tbk PT	498,400	313,497	0.01%
Reitir fasteignafelag hf	203,421	122,252	0.00%	Indofood Sukses Makmur Tbk PT	808,800	300,059	0.01%
		<b>732,810</b>	<b>0.01%</b>	Indosat Tbk PT	181,900	118,860	0.00%
<b>India 1.23% (30 June 2023: 0.97%)</b>				Mayora Indah Tbk PT	650,400	93,340	0.00%
Ashok Leyland Ltd.	264,753	767,994	0.01%	Perusahaan Gas Negara Tbk PT	1,825,000	171,634	0.00%
Bajaj Auto Ltd.	12,283	1,399,596	0.03%	Sarana Menara Nusantara Tbk PT	3,156,600	141,686	0.00%
Bank of Baroda	174,445	576,131	0.01%	Semen Indonesia Persero Tbk PT	679,341	154,745	0.00%
Bank of India	128,950	186,356	0.00%	Telkom Indonesia Persero Tbk PT	8,129,000	1,553,818	0.03%
Bharat Petroleum Corp., Ltd.	355,350	1,295,262	0.03%	Trimegah Bangun Persada Tbk PT	1,739,500	107,291	0.00%
Canara Bank	291,501	417,636	0.01%	Unilever Indonesia Tbk PT	951,000	175,390	0.00%
Castrol India Ltd.	73,784	177,506	0.00%	United Tractors Tbk PT	278,900	374,280	0.01%
Coal India Ltd.	412,976	2,343,272	0.04%	XL Axiata Tbk PT	618,700	81,612	0.00%
Colgate-Palmolive India Ltd.	24,525	836,196	0.02%			<b>18,653,978</b>	<b>0.36%</b>
Emami Ltd.	41,345	341,767	0.01%	<b>Ireland 0.08% (30 June 2023: 0.07%)</b>			
GAIL India Ltd.	463,265	1,219,725	0.02%	AIB Group plc	274,847	1,453,984	0.03%
General Insurance Corp. of India	23,540	106,920	0.00%	Bank of Ireland Group plc	180,223	1,886,728	0.04%
HCL Technologies Ltd.	192,616	3,371,516	0.06%	Glanbia plc	32,274	629,532	0.01%
Hero MotoCorp Ltd.	23,014	1,539,906	0.03%			<b>3,970,244</b>	<b>0.08%</b>
Hindustan Petroleum Corp., Ltd.	156,594	623,653	0.01%	<b>Israel 0.17% (30 June 2023: 0.19%)</b>			
Hindustan Zinc Ltd.	47,530	381,694	0.01%	Amot Investments Ltd.	27,231	110,306	0.00%
Indian Bank	48,668	318,374	0.01%	Azrieli Group Ltd.	7,345	430,889	0.01%
Indian Oil Corp., Ltd.	730,561	1,451,091	0.03%	Bank Hapoalim BM	235,701	2,084,094	0.04%
Infosys Ltd.	626,694	11,774,820	0.22%	Bank Leumi Le-Israel BM	266,098	2,168,509	0.04%
ITC Ltd.	543,420	2,768,990	0.05%	Bezeq The Israeli Telecommunication Corp., Ltd.	383,112	430,787	0.01%
LIC Housing Finance Ltd.	50,718	484,630	0.01%	Energix-Renewable Energies Ltd.	43,839	164,664	0.00%
Mphasis Ltd.	21,354	629,077	0.01%	First International Bank Of Israel Ltd.	8,398	318,336	0.01%
NHPC Ltd.	531,276	641,577	0.01%	Gav-Yam Lands Corp., Ltd.	—	3	0.00%
Nippon Life India Asset Management Ltd.	33,439	258,429	0.01%	ICL Group Ltd.	137,092	593,536	0.01%
NMDC Ltd.	200,811	592,530	0.01%	Israel Discount Bank Ltd. Class A	218,739	1,091,024	0.02%
NTPC Ltd.	860,698	3,905,203	0.07%	Melison Ltd.	4,587	303,430	0.01%
Oil & Natural Gas Corp., Ltd.	708,514	2,329,780	0.04%	Mivne Real Estate KD Ltd.	93,651	219,262	0.00%
Oil India Ltd.	58,695	508,942	0.01%	Mizrahi Tefahot Bank Ltd.	24,251	821,413	0.02%
Oracle Financial Services Software Ltd.	3,669	434,813	0.01%	Phoenix Holdings Ltd.	29,972	273,688	0.00%
Petronet LNG Ltd.	137,883	546,075	0.01%			<b>9,009,941</b>	<b>0.17%</b>
Piramal Enterprises Ltd.	27,193	302,299	0.01%	<b>Italy 1.25% (30 June 2023: 1.31%)</b>			
Power Finance Corp., Ltd.	254,009	1,477,677	0.03%	A2A SpA	305,417	608,671	0.01%
Power Grid Corp. of India Ltd.	760,872	3,019,764	0.06%	Assicurazioni Generali SpA	221,864	5,537,960	0.10%
REC Ltd.	220,643	1,390,206	0.03%	Banca Mediolanum SpA	49,043	541,913	0.01%
Steel Authority of India Ltd.	249,720	445,161	0.01%	Banco BPM SpA	251,350	1,620,078	0.03%
Sun TV Network Ltd.	15,695	141,577	0.00%	Buzzi SpA	14,026	564,916	0.01%
Tata Consultancy Services Ltd.	184,145	8,621,552	0.16%	Enel SpA	1,381,624	9,616,026	0.18%
Tata Steel Ltd.	1,534,323	3,201,769	0.06%	Eni SpA	403,766	6,211,495	0.12%
Tech Mahindra Ltd.	107,827	1,849,562	0.04%	FinecoBank Banca Fineco SpA	113,014	1,686,029	0.03%
Union Bank of India Ltd.	291,612	478,015	0.01%	Hera SpA	144,277	493,885	0.01%
Vedanta Ltd.	251,516	1,369,369	0.03%	Infrastrutture Wireless Italiane SpA	66,433	694,196	0.01%
		<b>64,526,412</b>	<b>1.23%</b>	Intesa Sanpaolo SpA	2,906,482	10,812,241	0.21%
<b>Indonesia 0.36% (30 June 2023: 0.34%)</b>				Italgas SpA	88,423	436,119	0.01%
Adaro Energy Indonesia Tbk PT	1,735,200	295,646	0.01%	Mediobanca Banca di Credito Finanziario SpA	95,255	1,397,606	0.03%
Astra Agro Lestari Tbk PT	70,200	23,150	0.00%	Pirelli & C SpA	68,002	405,219	0.01%
Astra International Tbk PT	3,496,200	952,247	0.02%	Poste Italiane SpA	79,867	1,018,182	0.02%
Avia Avian Tbk PT	3,072,300	96,625	0.00%	Recordati Industria Chimica e Farmaceutica SpA	17,266	901,185	0.02%
Bank Central Asia Tbk PT	9,976,200	6,046,643	0.12%	Snam SpA	397,355	1,759,249	0.03%
Bank Mandiri Persero Tbk PT	7,898,100	2,966,309	0.06%	Stellantis NV	371,135	7,346,700	0.14%
Bank Negara Indonesia Persero Tbk PT	2,578,600	733,818	0.02%	Tenaris SA	82,221	1,264,527	0.02%
Bank Rakyat Indonesia Persero Tbk PT	12,519,273	3,516,864	0.07%				
Bukit Asam Tbk PT	555,700	83,143	0.00%				
Dayamitra Telekomunikasi PT	2,397,800	94,448	0.00%				
Gudang Garam Tbk PT	58,300	64,441	0.00%				
Hanjaya Mandala Sampoerna Tbk PT	1,345,300	58,331	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Terna - Rete Elettrica Nazionale	247,305	1,913,125	0.04%	Hirogin Holdings, Inc.	48,000	370,906	0.01%
UniCredit SpA	291,471	10,810,050	0.21%	Hirose Electric Co., Ltd.	5,000	552,344	0.01%
		65,639,372	1.25%	Hisamitsu Pharmaceutical Co., Inc.	9,500	219,517	0.00%
<b>Japan 8.27% (30 June 2023: 8.40%)</b>				Hitachi Construction Machinery Co., Ltd.	18,300	490,093	0.01%
ABC-Mart, Inc.	17,100	300,308	0.01%	Honda Motor Co., Ltd.	852,400	9,114,311	0.17%
Acom Co., Ltd.	70,000	177,981	0.00%	Horiba Ltd.	6,900	556,770	0.01%
AEON Financial Service Co., Ltd.	17,900	146,774	0.00%	Hulic Co., Ltd.	77,011	681,973	0.01%
Aeon Mall Co., Ltd.	17,000	200,320	0.00%	Idemitsu Kosan Co., Ltd.	219,410	1,420,586	0.03%
AGC, Inc.	30,600	990,325	0.02%	IHI Corp.	21,000	627,285	0.01%
Aica Kogyo Co., Ltd.	10,400	226,154	0.00%	Iida Group Holdings Co., Ltd.	23,600	310,661	0.01%
Air Water, Inc.	32,400	438,184	0.01%	INFRONEER Holdings, Inc.	40,240	326,328	0.01%
Aisin Corp.	30,400	990,844	0.02%	Ingex Corp.	150,800	2,218,971	0.04%
Alfresa Holdings Corp.	27,900	382,094	0.01%	Isuzu Motors Ltd.	102,700	1,360,523	0.03%
Alps Alpine Co., Ltd.	32,500	310,433	0.01%	ITOCHU Corp.	243,100	11,869,373	0.23%
Amada Co., Ltd.	56,700	626,358	0.01%	Itoham Yonekyu Holdings, Inc.	4,940	131,899	0.00%
Amano Corp.	11,900	307,302	0.01%	Iyogin Holdings, Inc.	53,900	499,093	0.01%
Anritsu Corp.	17,900	137,204	0.00%	Izumi Co., Ltd.	9,100	181,989	0.00%
Aozora Bank Ltd.	22,100	360,983	0.01%	J Front Retailing Co., Ltd.	42,500	443,204	0.01%
Asahi Group Holdings Ltd.	80,400	2,836,442	0.05%	Japan Airlines Co., Ltd.	30,300	478,158	0.01%
Asahi Kasei Corp.	222,100	1,422,815	0.03%	Japan Exchange Group, Inc.	96,000	2,239,164	0.04%
Astellas Pharma, Inc.	318,600	3,149,161	0.06%	Japan Post Bank Co., Ltd.	256,622	2,424,078	0.05%
Bandai Namco Holdings, Inc.	103,600	2,022,280	0.04%	Japan Post Holdings Co., Ltd.	309,923	3,073,027	0.06%
BIPROGY, Inc.	11,300	313,163	0.01%	Japan Post Insurance Co., Ltd.	33,100	642,205	0.01%
Bridgestone Corp.	101,800	4,000,868	0.08%	Japan Steel Works Ltd.	11,500	306,195	0.01%
Brother Industries Ltd.	40,800	718,046	0.01%	Japan Tobacco, Inc.	210,500	5,689,755	0.11%
Canon Marketing Japan, Inc.	10,000	278,130	0.01%	JFE Holdings, Inc.	104,900	1,509,984	0.03%
Canon, Inc.	170,100	4,604,099	0.09%	JGC Holdings Corp.	32,500	254,670	0.00%
Casio Computer Co., Ltd.	37,700	281,590	0.01%	JTEKT Corp.	40,000	278,379	0.01%
Chiba Bank Ltd.	116,500	1,037,101	0.02%	Kajima Corp.	77,000	1,331,440	0.03%
Chubu Electric Power Co., Inc.	121,800	1,439,399	0.03%	Kakaku.com, Inc.	20,000	262,153	0.00%
Chugin Financial Group, Inc.	34,600	362,756	0.01%	Kamigumi Co., Ltd.	15,600	321,291	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	22,600	283,378	0.01%	Kandenko Co., Ltd.	19,600	209,817	0.00%
COMSYS Holdings Corp.	21,000	403,525	0.01%	Kaneka Corp.	11,000	288,916	0.01%
Concordia Financial Group Ltd.	194,100	1,141,722	0.02%	Kansai Electric Power Co., Inc.	131,100	2,202,115	0.04%
Cosmo Energy Holdings Co., Ltd.	11,281	568,047	0.01%	Kao Corp.	81,700	3,313,507	0.06%
Credit Saison Co., Ltd.	29,800	616,526	0.01%	Katitas Co., Ltd.	7,400	80,183	0.00%
Daicel Corp.	45,700	438,221	0.01%	Kawasaki Heavy Industries Ltd.	27,800	1,055,937	0.02%
Daido Steel Co., Ltd.	36,500	336,955	0.01%	Kawasaki Kisen Kaisha Ltd.	73,800	1,073,555	0.02%
Dai-ichi Life Holdings, Inc.	162,600	4,344,491	0.08%	KDDI Corp.	275,100	7,275,118	0.14%
Daiichikoshu Co., Ltd.	13,100	134,901	0.00%	Kinden Corp.	20,200	402,217	0.01%
Daito Trust Construction Co., Ltd.	9,800	1,010,400	0.02%	Kirin Holdings Co., Ltd.	144,000	1,855,725	0.04%
Daiwa House Industry Co., Ltd.	105,600	2,676,434	0.05%	Kobe Steel Ltd.	60,200	747,167	0.01%
Daiwa Securities Group, Inc.	242,800	1,852,018	0.04%	Koei Tecmo Holdings Co., Ltd.	26,200	226,233	0.00%
Denka Co., Ltd.	12,700	170,810	0.00%	Koito Manufacturing Co., Ltd.	36,000	496,606	0.01%
Denso Corp.	363,800	5,649,462	0.11%	Kokuyo Co., Ltd.	13,600	228,019	0.00%
Dentsu Group, Inc.	35,600	896,971	0.02%	Komatsu Ltd.	162,700	4,724,429	0.09%
DIC Corp.	15,500	293,985	0.01%	K's Holdings Corp.	25,200	236,945	0.00%
DMG Mori Co., Ltd.	24,300	630,990	0.01%	Kubota Corp.	172,900	2,418,407	0.05%
Dowa Holdings Co., Ltd.	6,800	241,335	0.00%	Kuraray Co., Ltd.	57,900	665,710	0.01%
Ebara Corp.	85,000	1,344,010	0.03%	Kyocera Corp.	212,400	2,444,726	0.05%
Eisai Co., Ltd.	47,100	1,930,145	0.04%	Kyudenko Corp.	10,000	367,587	0.01%
Electric Power Development Co., Ltd.	27,600	430,746	0.01%	Kyushu Railway Co.	24,800	537,287	0.01%
ENEOS Holdings, Inc.	506,050	2,600,404	0.05%	Lixil Corp.	49,900	525,337	0.01%
EXEO Group, Inc.	32,800	326,144	0.01%	Mabuchi Motor Co., Ltd.	15,800	234,505	0.00%
Fuji Media Holdings, Inc.	4,700	53,630	0.00%	Macnica Holdings, Inc.	7,200	302,126	0.01%
Fujikura Ltd.	49,800	983,245	0.02%	Marubeni Corp.	285,800	5,286,572	0.10%
Fukuoka Financial Group, Inc.	28,300	756,496	0.01%	Marui Group Co., Ltd.	31,300	441,500	0.01%
Fuyo General Lease Co., Ltd.	4,400	336,578	0.01%	Maruichi Steel Tube Ltd.	10,700	248,177	0.00%
Hachijuni Bank Ltd.	76,900	501,719	0.01%	Matsui Securities Co., Ltd.	8,600	44,909	0.00%
Haseko Corp.	50,000	552,654	0.01%	Mazda Motor Corp.	100,300	970,203	0.02%
Heiwa Corp.	12,800	164,874	0.00%	Mebuki Financial Group, Inc.	167,500	652,257	0.01%
Hikari Tsushin, Inc.	4,600	856,888	0.02%	Medipal Holdings Corp.	32,500	494,592	0.01%
				MEIJI Holdings Co., Ltd.	48,300	1,041,606	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi Chemical Group Corp.	224,300	1,245,321	0.02%	Persol Holdings Co., Ltd.	300,700	416,299	0.01%
Mitsubishi Corp.	673,100	13,172,441	0.25%	Pigeon Corp.	18,200	164,565	0.00%
Mitsubishi Electric Corp.	342,800	5,471,460	0.10%	Pola Orbis Holdings, Inc.	11,300	91,849	0.00%
Mitsubishi Gas Chemical Co., Inc.	34,300	654,186	0.01%	Relo Group, Inc.	25,200	268,198	0.00%
Mitsubishi HC Capital, Inc.	145,570	961,055	0.02%	Rengo Co., Ltd.	32,700	212,125	0.00%
Mitsubishi Heavy Industries Ltd.	529,700	5,673,711	0.11%	Resona Holdings, Inc.	390,500	2,584,155	0.05%
Mitsubishi Logistics Corp.	12,700	416,859	0.01%	Resonac Holdings Corp.	34,300	750,992	0.01%
Mitsubishi Materials Corp.	22,900	420,104	0.01%	Ricoh Co., Ltd.	106,600	911,527	0.02%
Mitsubishi Motors Corp.	101,100	278,550	0.01%	Ryohin Keikaku Co., Ltd.	39,500	656,614	0.01%
Mitsubishi UFJ Financial Group, Inc.	1,942,000	20,873,542	0.40%	Sankyo Co., Ltd.	28,700	311,514	0.01%
Mitsui & Co., Ltd.	447,000	10,145,449	0.19%	Sankyu, Inc.	10,600	361,636	0.01%
Mitsui Chemicals, Inc.	28,700	792,167	0.01%	Santen Pharmaceutical Co., Ltd.	58,200	594,808	0.01%
Mitsui Mining & Smelting Co., Ltd.	9,400	300,302	0.01%	Sanwa Holdings Corp.	32,900	601,612	0.01%
Mitsui OSK Lines Ltd.	59,756	1,789,782	0.03%	Sawai Group Holdings Co., Ltd.	7,700	312,911	0.01%
Mizuho Financial Group, Inc.	455,040	9,499,094	0.18%	SBI Holdings, Inc.	46,200	1,168,068	0.02%
Morinaga Milk Industry Co., Ltd.	15,200	318,533	0.01%	SCSK Corp.	25,900	517,324	0.01%
MS&AD Insurance Group Holdings, Inc.	241,800	5,373,834	0.10%	Sega Sammy Holdings, Inc.	30,900	458,813	0.01%
Nabtesco Corp.	17,900	303,563	0.01%	Seiko Epson Corp.	48,900	759,674	0.01%
Nagase & Co., Ltd.	15,900	311,259	0.01%	Seino Holdings Co., Ltd.	20,400	275,259	0.01%
NEC Networks & System Integration Corp.	11,100	168,577	0.00%	Sekisui Chemical Co., Ltd.	71,900	994,961	0.02%
NET One Systems Co., Ltd.	12,700	232,747	0.00%	Sekisui House Ltd.	95,500	2,115,296	0.04%
NGK Insulators Ltd.	40,100	513,527	0.01%	Seven Bank Ltd.	89,100	148,999	0.00%
NH Foods Ltd.	19,400	580,095	0.01%	SG Holdings Co., Ltd.	72,500	668,166	0.01%
NHK Spring Co., Ltd.	24,000	239,239	0.00%	Shikoku Electric Power Co., Inc.	25,300	217,046	0.00%
Nifco, Inc.	17,600	419,814	0.01%	Shimizu Corp.	108,500	609,410	0.01%
Nihon M&A Center Holdings, Inc.	41,000	211,907	0.00%	Shin-Etsu Chemical Co., Ltd.	340,600	13,208,149	0.25%
Nikon Corp.	60,100	607,501	0.01%	Ship Healthcare Holdings, Inc.	10,500	155,026	0.00%
Nintendo Co., Ltd.	186,200	9,903,812	0.19%	Shizuoka Financial Group, Inc.	83,200	798,588	0.02%
Nippon Electric Glass Co., Ltd.	11,300	257,035	0.00%	SoftBank Corp.	488,587	5,966,860	0.11%
Nippon Express Holdings, Inc.	12,600	580,809	0.01%	Sojitz Corp.	36,300	882,113	0.02%
Nippon Kayaku Co., Ltd.	34,100	260,212	0.00%	Sompo Holdings, Inc.	161,700	3,452,937	0.07%
Nippon Shinyaku Co., Ltd.	7,200	145,692	0.00%	Stanley Electric Co., Ltd.	17,400	310,444	0.01%
Nippon Shokubai Co., Ltd.	22,000	219,713	0.00%	Subaru Corp.	105,900	2,244,927	0.04%
Nippon Steel Corp.	148,700	3,143,906	0.06%	SUMCO Corp.	60,300	867,989	0.02%
Nippon Telegraph & Telephone Corp.	5,029,700	4,746,416	0.09%	Sumitomo Bakelite Co., Ltd.	10,000	292,304	0.01%
Nippon Yusen KK	79,200	2,305,200	0.04%	Sumitomo Chemical Co., Ltd.	265,200	568,286	0.01%
Nipro Corp.	15,700	123,123	0.00%	Sumitomo Corp.	184,200	4,599,847	0.09%
Nissan Chemical Corp.	22,500	712,934	0.01%	Sumitomo Electric Industries Ltd.	137,500	2,139,088	0.04%
Nissan Motor Co., Ltd.	321,900	1,092,411	0.02%	Sumitomo Forestry Co., Ltd.	23,800	757,084	0.01%
Nisshin Seifun Group, Inc.	45,200	519,690	0.01%	Sumitomo Heavy Industries Ltd.	19,700	512,033	0.01%
Niterra Co., Ltd.	30,500	885,459	0.02%	Sumitomo Metal Mining Co., Ltd.	41,100	1,246,337	0.02%
Nitto Denko Corp.	25,200	1,991,123	0.04%	Sumitomo Mitsui Financial Group, Inc.	222,700	14,848,051	0.28%
Noevir Holdings Co., Ltd.	3,100	108,691	0.00%	Sumitomo Mitsui Trust Holdings, Inc.	127,500	2,908,896	0.06%
NOK Corp.	20,200	268,668	0.01%	Sumitomo Rubber Industries Ltd.	27,100	269,972	0.01%
Nomura Holdings, Inc.	506,900	2,905,395	0.06%	Sundrug Co., Ltd.	10,700	269,662	0.01%
Nomura Real Estate Holdings, Inc.	20,400	511,205	0.01%	T&D Holdings, Inc.	92,100	1,608,000	0.03%
NSK Ltd.	84,100	408,684	0.01%	Taiheiyo Cement Corp.	21,700	544,726	0.01%
Obayashi Corp.	116,700	1,387,109	0.03%	Taisei Corp.	28,900	1,069,153	0.02%
Oji Holdings Corp.	141,700	559,189	0.01%	Taiyo Yuden Co., Ltd.	22,800	579,142	0.01%
OKUMA Corp.	5,500	247,818	0.00%	Takara Holdings, Inc.	31,500	213,642	0.00%
Ono Pharmaceutical Co., Ltd.	76,500	1,044,587	0.02%	Takeda Pharmaceutical Co., Ltd.	278,600	7,225,657	0.14%
Open House Group Co., Ltd.	12,200	373,751	0.01%	TechnoPro Holdings, Inc.	20,300	332,528	0.01%
Orient Corp.	10,880	69,733	0.00%	Teijin Ltd.	34,600	287,473	0.01%
ORIX Corp.	197,800	4,367,684	0.08%	THK Co., Ltd.	22,500	401,926	0.01%
Osaka Gas Co., Ltd.	64,200	1,414,028	0.03%	Toda Corp.	41,700	272,712	0.01%
OSG Corp.	14,500	176,540	0.00%	Tokai Carbon Co., Ltd.	28,100	160,799	0.00%
Otsuka Corp.	37,600	722,502	0.01%	Tokio Marine Holdings, Inc.	341,000	12,729,734	0.24%
Panasonic Holdings Corp.	363,100	2,972,788	0.06%	Tokyo Century Corp.	49,700	466,227	0.01%
Penta-Ocean Construction Co., Ltd.	43,800	180,254	0.00%	Tokyo Tatemono Co., Ltd.	33,400	527,183	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tokyu Fudosan Holdings Corp.	102,100	681,365	0.01%	Telekom Malaysia Bhd	249,903	358,102	0.01%
Toray Industries, Inc.	263,100	1,245,497	0.02%	Tenaga Nasional Bhd	784,000	2,290,094	0.04%
Tosoh Corp.	48,700	635,165	0.01%	YTL Corp. Bhd	954,100	697,752	0.01%
TOTO Ltd.	28,900	682,346	0.01%			<b>21,155,519</b>	<b>0.40%</b>
Toyo Seikan Group Holdings Ltd.	28,100	441,082	0.01%	<b>Mexico 0.48% (30 June 2023: 0.60%)</b>			
Toyo Tire Corp.	19,200	306,572	0.01%	Alfa SAB de CV Class A	677,400	396,019	0.01%
Toyoda Gosei Co., Ltd.	10,100	177,594	0.00%	Alpek SAB de CV Class A	57,900	42,019	0.00%
Toyota Boshoku Corp.	8,700	115,227	0.00%	America Movil SAB de CV	3,992,800	3,399,847	0.06%
Toyota Motor Corp.	2,128,100	43,525,109	0.83%	Arca Continental SAB de CV	82,900	813,382	0.02%
Toyota Tsusho Corp.	117,000	2,278,031	0.04%	Banco del Bajio SA	142,000	431,075	0.01%
Trend Micro, Inc.	21,200	860,731	0.02%	Coca-Cola Femsa SAB de CV	96,385	826,880	0.02%
TS Tech Co., Ltd.	15,400	182,424	0.00%	Corp. Inmobiliaria Vesta SAB de CV	169,700	507,926	0.01%
Tsumura & Co.	13,500	344,508	0.01%	El Puerto de Liverpool SAB de CV	37,500	268,943	0.00%
Tsuruha Holdings, Inc.	8,000	455,551	0.01%	Fomento Economico Mexicano SAB de CV	322,200	3,468,247	0.07%
UBE Corp.	17,300	304,627	0.01%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	53,500	453,969	0.01%
Ushio, Inc.	16,000	208,082	0.00%	Grupo Aeroportuario del Pacifico SAB de CV Class B	69,600	1,089,285	0.02%
USS Co., Ltd.	77,400	651,255	0.01%	Grupo Aeroportuario del Sureste SAB de CV Class B	35,305	1,063,465	0.02%
Yamada Holdings Co., Ltd.	85,700	230,153	0.00%	Grupo Financiero Banorte SAB de CV Class O	521,200	4,063,453	0.08%
Yamaguchi Financial Group, Inc.	35,000	397,193	0.01%	Grupo Mexico SAB de CV	570,400	3,069,813	0.06%
Yamaha Corp.	22,500	526,762	0.01%	Grupo Televisa SAB	386,300	211,260	0.00%
Yamaha Motor Co., Ltd.	162,500	1,504,181	0.03%	Kimberly-Clark de Mexico SAB de CV Class A	154,700	267,767	0.00%
Yamato Kogyo Co., Ltd.	4,800	233,525	0.00%	Megacable Holdings SAB de CV	42,100	105,863	0.00%
Yokohama Rubber Co., Ltd.	26,300	581,556	0.01%	Operadora de Sites Mexicanos SAB de CV	181,800	163,949	0.00%
Zenkoku Hosho Co., Ltd.	7,600	279,980	0.01%	Orbia Advance Corp. SAB de CV	189,100	264,019	0.00%
Zeon Corp.	32,100	266,402	0.00%	Promotora y Operadora de Infraestructura SAB de CV	41,700	385,997	0.01%
ZOZO, Inc.	17,200	430,695	0.01%	Qualitas Controladora SAB de CV	30,900	314,213	0.01%
		<b>433,882,842</b>	<b>8.27%</b>	Regional SAB de CV	38,900	290,428	0.01%
				Wal-Mart de Mexico SAB de CV	905,700	3,083,803	0.06%
<b>Kuwait 0.18% (30 June 2023: 0.13%)</b>						<b>24,981,622</b>	<b>0.48%</b>
Burgan Bank SAK	108,320	64,621	0.00%	<b>Netherlands 0.70% (30 June 2023: 0.75%)</b>			
Gulf Bank KSCP	378,044	351,239	0.01%	Aalberts NV	17,151	697,030	0.01%
Kuwait Finance House KSCP	1,904,855	4,408,955	0.08%	ABN AMRO Bank NV GDR	82,697	1,360,478	0.03%
Mobile Telecommunications Co. KSCP	397,009	575,938	0.01%	Aegon Ltd.	256,072	1,583,000	0.03%
National Bank of Kuwait SAKP	1,409,451	3,960,707	0.08%	Akzo Nobel NV	30,458	1,853,490	0.04%
		<b>9,361,460</b>	<b>0.18%</b>	ASR Nederland NV	25,629	1,222,595	0.02%
				BE Semiconductor Industries NV	13,507	2,260,447	0.04%
<b>Malaysia 0.40% (30 June 2023: 0.35%)</b>				CTP NV	16,314	278,354	0.00%
Alliance Bank Malaysia Bhd	241,000	193,617	0.00%	DSM-Firmenich AG	30,677	3,471,925	0.07%
AMMB Holdings Bhd	562,600	511,617	0.01%	Heineken Holding NV	23,532	1,857,484	0.04%
Axiata Group Bhd	811,700	449,081	0.01%	ING Groep NV	556,980	9,528,409	0.18%
CELCOMDIGI Bhd	744,300	580,609	0.01%	JDE Peet's NV	17,778	354,396	0.01%
CIMB Group Holdings Bhd	1,511,100	2,178,162	0.04%	Koninklijke Ahold Delhaize NV	167,501	4,952,935	0.09%
Fraser & Neave Holdings Bhd	34,900	235,108	0.00%	Koninklijke KPN NV	669,105	2,567,265	0.05%
Gamuda Bhd	446,000	622,084	0.01%	Koninklijke Vopak NV	12,587	522,877	0.01%
Genting Bhd	349,200	348,645	0.01%	NN Group NV	49,286	2,295,128	0.04%
Genting Malaysia Bhd	560,600	303,027	0.01%	OCI NV	16,839	411,296	0.01%
Hong Leong Bank Bhd	110,300	448,916	0.01%	Randstad NV	18,975	860,842	0.02%
Hong Leong Financial Group Bhd	31,500	115,383	0.00%	Signify NV	24,292	606,614	0.01%
IJM Corp. Bhd	580,600	375,375	0.01%			<b>36,684,565</b>	<b>0.70%</b>
IOI Corp. Bhd	588,200	461,333	0.01%	<b>New Zealand 0.09% (30 June 2023: 0.09%)</b>			
Kuala Lumpur Kepong Bhd	93,200	407,769	0.01%	Contact Energy Ltd.	143,148	785,045	0.02%
Malayan Banking Bhd	1,339,366	2,827,787	0.05%	EBOS Group Ltd.	28,422	558,016	0.01%
Malaysia Airports Holdings Bhd	186,000	390,334	0.01%	Fletcher Building Ltd.	139,687	240,885	0.00%
Maxis Bhd	498,300	372,867	0.01%	Mainfreight Ltd.	15,675	645,972	0.01%
MISC Bhd	389,401	703,274	0.01%	Mercury NZ Ltd.	128,256	513,073	0.01%
MR DIY Group M Bhd	551,100	226,632	0.00%	Meridian Energy Ltd.	218,524	837,561	0.02%
Nestle Malaysia Bhd	11,500	296,184	0.01%				
Petronas Chemicals Group Bhd	522,200	698,481	0.01%				
Petronas Dagangan Bhd	67,400	249,169	0.01%				
Petronas Gas Bhd	174,200	658,027	0.01%				
PPB Group Bhd	124,000	375,877	0.01%				
Public Bank Bhd	2,638,600	2,248,473	0.04%				
RHB Bank Bhd	444,910	519,651	0.01%				
SD Guthrie Bhd	638,200	570,896	0.01%				
Sime Darby Bhd	794,400	441,193	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SKYCITY Entertainment Group Ltd.	96,650	85,985	0.00%	Qatar Gas Transport Co., Ltd.	513,952	660,896	0.01%
Spark New Zealand Ltd.	321,057	813,846	0.02%	Qatar International Islamic Bank QSC	210,342	577,704	0.01%
		<b>4,480,383</b>	<b>0.09%</b>	Qatar Islamic Bank QPSC	306,746	1,567,008	0.03%
<b>Norway 0.34% (30 June 2023: 0.39%)</b>				Qatar National Bank QPSC	814,177	3,266,994	0.06%
Aker BP A.S.A	52,967	1,354,085	0.03%	Qatar Navigation QSC	170,980	540,036	0.01%
DNB Bank A.S.A	177,837	3,502,458	0.07%	Vodafone Qatar QSC	259,523	120,959	0.00%
Equinor A.S.A	157,223	4,488,183	0.08%			<b>11,622,981</b>	<b>0.22%</b>
Gjensidige Forsikring A.S.A	30,443	545,529	0.01%	<b>Romania 0.03% (30 June 2023: 0.02%)</b>			
Kongsberg Gruppen A.S.A	13,700	1,119,418	0.02%	Banca Transilvania SA	131,232	904,269	0.02%
Mowi A.S.A	81,898	1,366,825	0.03%	OMV Petrom SA	3,329,571	548,476	0.01%
Norsk Hydro A.S.A	231,863	1,448,123	0.03%	One United Properties SA	81,052	15,271	0.00%
Orkla A.S.A	136,976	1,116,005	0.02%	Societatea Energetica Electrica SA	8,140	27,274	0.00%
Salmar A.S.A	11,651	614,967	0.01%	Societatea Nationala Nuclearelectrica SA	5,961	58,660	0.00%
Telenor A.S.A	109,791	1,254,902	0.02%			<b>1,553,950</b>	<b>0.03%</b>
Variable Energi A.S.A	127,561	451,900	0.01%	<b>Russia 0.00% (30 June 2023: 0.00%)</b>			
Yara International A.S.A	27,878	805,379	0.01%	Alrosa PJSC	236,250	—	0.00%
		<b>18,067,774</b>	<b>0.34%</b>	Federal Grid Co. - Rosseti PJSC	25,841,263	—	0.00%
<b>Pakistan 0.00% (30 June 2023: 0.00%)</b>				Gazprom PJSC	1,002,933	—	0.00%
Oil & Gas Development Co., Ltd.	62,800	30,547	0.00%	GMK Norilskiy Nickel PAO	472,400	—	0.00%
		<b>30,547</b>	<b>0.00%</b>	Inter RAO UES PJSC	3,191,122	—	0.00%
<b>Philippines 0.08% (30 June 2023: 0.07%)</b>				LUKOIL PJSC	37,202	—	0.00%
Bank of the Philippine Islands	399,790	812,418	0.02%	Magnit PJSC	6,721	—	0.00%
DMCI Holdings, Inc.	643,100	122,236	0.00%	Magnitogorsk Iron & Steel Works PJSC	168,309	—	0.00%
Globe Telecom, Inc.	4,454	159,590	0.00%	Mobile TeleSystems PJSC	90,637	—	0.00%
International Container Terminal Services, Inc.	195,570	1,167,234	0.02%	Moscow Exchange MICEX-RTS PJSC	149,083	—	0.00%
LT Group, Inc.	695,900	115,768	0.00%	Novatek PJSC	102,105	—	0.00%
Manila Electric Co.	49,120	306,743	0.01%	Novolipetsk Steel PJSC	115,335	—	0.00%
Megaworld Corp.	2,699,000	80,589	0.00%	PhosAgro PJSC	3,742	—	0.00%
Metropolitan Bank & Trust Co.	363,160	418,561	0.01%	Polyus PJSC	2,127	—	0.00%
Monde Nissin Corp.	1,162,300	186,415	0.00%	Polyus PJSC GDR	964	—	0.00%
PLDT, Inc.	16,225	397,811	0.01%	Rosneft Oil Co. PJSC	109,631	—	0.00%
Puregold Price Club, Inc.	208,100	85,926	0.00%	Rostelecom PJSC	79,384	—	0.00%
Semirara Mining & Power Corp. Class A	163,220	93,851	0.00%	RusHydro PJSC	8,880,360	—	0.00%
Universal Robina Corp.	144,520	274,201	0.01%	Sberbank of Russia PJSC	969,743	—	0.00%
		<b>4,221,343</b>	<b>0.08%</b>	Severstal PAO	18,400	—	0.00%
<b>Poland 0.16% (30 June 2023: 0.13%)</b>				Sistema AFK PAO	228,200	—	0.00%
Bank Polska Kasa Opieki SA	27,852	1,163,950	0.02%	Sovcomflot PJSC	41,480	—	0.00%
LPP SA	196	833,234	0.02%	Surgutneftegas PJSC	422,700	—	0.00%
ORLEN SA	104,076	1,752,442	0.03%	Surgutneftegas PJSC - Preference Shares	982,400	—	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	152,559	2,387,784	0.05%	Tatneft PJSC	156,454	—	0.00%
Powszechny Zaklad Ubezpieczen SA	103,433	1,326,087	0.02%	Transneft PJSC - Preference Shares	14,000	—	0.00%
Santander Bank Polska SA	6,181	832,118	0.02%	Unipro PJSC	617,044	—	0.00%
		<b>8,295,615</b>	<b>0.16%</b>	United Co. RUSAL International PJSC	283,955	—	0.00%
<b>Portugal 0.09% (30 June 2023: 0.12%)</b>				VTB Bank PJSC	561,260,000	—	0.00%
EDP - Energias de Portugal SA	537,222	2,014,611	0.04%			—	0.00%
Galp Energia SGPS SA	76,392	1,614,538	0.03%	<b>Saudi Arabia 0.80% (30 June 2023: 0.77%)</b>			
Jeronimo Martins SGPS SA	47,701	933,005	0.02%	Abdullah Al Othaim Markets Co.	71,307	215,921	0.00%
		<b>4,562,154</b>	<b>0.09%</b>	Advanced Petrochemical Co.	20,303	208,626	0.00%
<b>Qatar 0.22% (30 June 2023: 0.26%)</b>				Al Rajhi Bank	351,753	7,641,505	0.15%
Barwa Real Estate Co.	331,457	249,890	0.01%	Alinma Bank	218,048	1,807,573	0.04%
Commercial Bank PSQC	633,531	746,282	0.01%	Arab National Bank	154,298	833,265	0.02%
Dukhan Bank	262,224	272,019	0.01%	Arabian Centres Co.	40,920	219,892	0.00%
Industries Qatar QSC	275,831	969,689	0.02%	Arabian Drilling Co.	4,139	148,720	0.00%
Masraf Al Rayan QSC	1,089,859	698,336	0.01%	Banque Saudi Fransi	99,426	940,831	0.02%
Mesaieed Petrochemical Holding Co.	1,149,012	519,438	0.01%	BinDawood Holding Co.	37,480	73,929	0.00%
Ooredoo QPSC	166,710	467,026	0.01%	Bupa Arabia for Cooperative Insurance Co.	12,463	853,767	0.02%
Qatar Aluminum Manufacturing Co.	446,287	164,002	0.00%	Catrion Catering Holding Co.	5,941	198,266	0.00%
Qatar Electricity & Water Co. QSC	73,021	313,864	0.01%	Etihad Etisalat Co.	68,045	968,547	0.02%
Qatar Fuel QSC	119,534	488,838	0.01%	Jarir Marketing Co.	114,744	387,822	0.01%
				Mobile Telecommunications Co. Saudi Arabia	66,229	206,899	0.00%

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Nahdi Medical Co.	8,077	283,759	0.01%	Foschini Group Ltd.	49,078	342,713	0.01%
Power & Water Utility Co. for Jubail & Yanbu	11,255	182,103	0.00%	Gold Fields Ltd.	156,047	2,336,603	0.04%
Qassim Cement Co.	14,021	212,281	0.00%	Harmony Gold Mining Co., Ltd.	94,220	867,123	0.02%
Riyadh Bank	265,671	1,844,741	0.04%	Impala Platinum Holdings Ltd.	132,192	657,123	0.01%
Riyadh Cables Group Co.	10,644	285,989	0.01%	Investec Ltd.	45,008	326,049	0.01%
SABIC Agri-Nutrients Co.	43,628	1,311,770	0.03%	Kumba Iron Ore Ltd.	10,301	248,008	0.00%
Sahara International Petrochemical Co.	61,248	476,714	0.01%	Mr Price Group Ltd.	44,833	505,587	0.01%
Saudi Arabian Oil Co.	806,410	5,954,141	0.11%	MTN Group Ltd.	322,639	1,500,819	0.03%
Saudi Aramco Base Oil Co.	11,652	408,112	0.01%	Nedbank Group Ltd.	85,290	1,197,657	0.02%
Saudi Awwal Bank	174,099	1,793,615	0.03%	Northam Platinum Holdings Ltd.	61,942	431,830	0.01%
Saudi Basic Industries Corp.	162,655	3,186,678	0.06%	Old Mutual Ltd.	1,012,279	686,864	0.01%
Saudi Cement Co.	9,256	111,025	0.00%	OUTsurance Group Ltd.	192,701	489,878	0.01%
Saudi Electricity Co.	135,698	595,370	0.01%	Pepkor Holdings Ltd.	333,004	341,575	0.01%
Saudi Industrial Investment Group	74,311	417,153	0.01%	Sanlam Ltd.	303,696	1,345,842	0.03%
Saudi Investment Bank	114,374	391,450	0.01%	Santam Ltd.	8,460	150,895	0.00%
Saudi National Bank	526,125	5,146,814	0.10%	Sasol Ltd.	102,915	778,344	0.01%
Saudi Telecom Co.	334,180	3,340,375	0.06%	Shoprite Holdings Ltd.	82,645	1,285,524	0.02%
Saudia Dairy & Foodstuff Co.	3,370	314,758	0.01%	Sibanye Stillwater Ltd.	498,052	537,874	0.01%
Southern Province Cement Co.	9,849	95,429	0.00%	Standard Bank Group Ltd.	234,950	2,712,476	0.05%
United Electronics Co.	5,229	131,715	0.00%	Tiger Brands Ltd.	37,236	405,742	0.01%
Yamama Cement Co.	13,498	119,991	0.00%	Vodacom Group Ltd.	109,553	585,023	0.01%
Yanbu National Petrochemical Co.	49,621	484,756	0.01%	Woolworths Holdings Ltd.	165,100	558,591	0.01%
		<b>41,794,302</b>	<b>0.80%</b>			<b>30,298,794</b>	<b>0.58%</b>
<b>Singapore 0.66% (30 June 2023: 0.66%)</b>				<b>South Korea 1.95% (30 June 2023: 2.00%)</b>			
CapitaLand Investment Ltd.	463,800	910,318	0.02%	Amorepacific Corp. - Preference Shares	2,970	101,194	0.00%
City Developments Ltd.	75,000	285,556	0.01%	BGF retail Co., Ltd.	1,169	87,728	0.00%
ComfortDelGro Corp., Ltd.	310,400	306,907	0.01%	BNK Financial Group, Inc.	48,884	300,797	0.01%
DBS Group Holdings Ltd.	362,150	9,563,806	0.18%	Cheil Worldwide, Inc.	9,521	127,269	0.00%
Genting Singapore Ltd.	1,035,700	661,045	0.01%	CJ CheilJedang Corp. - Preference Shares	128	14,339	0.00%
Hutchison Port Holdings Trust	466,800	59,750	0.00%	CJ Corp.	2,720	240,087	0.01%
Jardine Cycle & Carriage Ltd.	15,800	310,113	0.01%	Coway Co., Ltd.	9,364	436,737	0.01%
Keppel Ltd.	251,900	1,202,577	0.02%	DB Insurance Co., Ltd.	8,433	701,474	0.01%
NetLink NBN Trust	560,300	343,146	0.01%	DGB Financial Group, Inc.	19,362	112,810	0.00%
Olam Group Ltd.	203,100	172,341	0.00%	DL E&C Co., Ltd.	3,366	79,229	0.00%
Oversea-Chinese Banking Corp., Ltd.	645,933	6,877,560	0.13%	DL Holdings Co., Ltd.	1,230	52,810	0.00%
Sembcorp Industries Ltd.	168,600	598,389	0.01%	Dongsuh Cos, Inc.	4,710	65,697	0.00%
SIA Engineering Co., Ltd.	67,800	116,064	0.00%	Doosan Bobcat, Inc.	8,964	334,074	0.01%
Singapore Airlines Ltd.	238,200	1,212,750	0.02%	E-MART, Inc.	2,736	112,302	0.00%
Singapore Exchange Ltd.	152,500	1,066,740	0.02%	F&F Co., Ltd.	2,064	93,566	0.00%
Singapore Post Ltd.	265,700	84,303	0.00%	Fila Holdings Corp.	10,384	302,505	0.01%
Singapore Technologies Engineering Ltd.	284,900	910,251	0.02%	GS Engineering & Construction Corp.	7,355	80,309	0.00%
Singapore Telecommunications Ltd.	1,352,100	2,743,608	0.05%	GS Holdings Corp.	8,757	298,368	0.01%
StarHub Ltd.	114,100	101,871	0.00%	GS Retail Co., Ltd.	10,680	161,771	0.00%
Thai Beverage PCL	1,335,000	443,276	0.01%	Hana Financial Group, Inc.	45,723	2,016,263	0.04%
United Overseas Bank Ltd.	213,400	4,933,276	0.09%	Hanon Systems	19,960	68,588	0.00%
UOL Group Ltd.	95,800	367,578	0.01%	Hanwha Corp.	6,737	131,412	0.00%
Venture Corp., Ltd.	51,300	538,267	0.01%	Hanwha Corp. - Preference Shares	10,483	114,768	0.00%
Wilmar International Ltd.	361,095	825,969	0.02%	Hanwha Life Insurance Co., Ltd.	48,649	106,028	0.00%
		<b>34,635,461</b>	<b>0.66%</b>	HD Hyundai Co., Ltd.	7,893	427,191	0.01%
<b>South Africa 0.58% (30 June 2023: 0.59%)</b>				HD Hyundai Infracore Co., Ltd.	22,018	122,207	0.00%
Absa Group Ltd.	139,763	1,212,785	0.02%	Hite Jinro Co., Ltd.	4,091	63,156	0.00%
African Rainbow Minerals Ltd.	17,797	221,244	0.00%	HL Mando Co., Ltd.	7,449	237,567	0.00%
Anglo American Platinum Ltd.	9,739	320,928	0.01%	HMM Co., Ltd.	56,066	799,546	0.02%
Aspen Pharmacare Holdings Ltd.	67,949	868,192	0.02%	Hyundai Department Store Co., Ltd.	2,530	89,510	0.00%
Bid Corp., Ltd.	57,292	1,333,059	0.03%	Hyundai Glovis Co., Ltd.	3,218	511,981	0.01%
Bidvest Group Ltd.	57,715	899,039	0.02%	Hyundai Marine & Fire Insurance Co., Ltd.	11,569	289,960	0.01%
Capitec Bank Holdings Ltd.	15,052	2,167,125	0.04%	Hyundai Motor Co.	23,866	5,114,762	0.10%
Clicks Group Ltd.	42,078	793,537	0.02%	Hyundai Motor Co. - Preference Shares	6,882	915,933	0.02%
Exxaro Resources Ltd.	44,744	436,168	0.01%	Hyundai Motor Co. (XKRX) - Preference Shares	4,258	562,372	0.01%
FirstRand Ltd.	891,529	3,754,577	0.07%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Steel Co.	14,285	301,474	0.01%	Enagas SA	47,373	705,223	0.01%
Industrial Bank of Korea	53,685	546,795	0.01%	Endesa SA	53,977	1,014,397	0.02%
Kangwon Land, Inc.	14,983	151,082	0.00%	Ferrovial SE	92,226	3,584,055	0.07%
KB Financial Group, Inc.	60,717	3,462,611	0.07%	Iberdrola SA	1,042,908	13,541,379	0.26%
KCC Corp.	628	140,747	0.00%	Industria de Diseno Textil SA	188,373	9,359,563	0.18%
KEPCO Plant Service & Engineering Co., Ltd.	2,018	55,636	0.00%	Mapfre SA	189,523	437,523	0.01%
Kia Corp.	44,877	4,215,471	0.08%	Naturgy Energy Group SA	23,891	516,200	0.01%
Korea Investment Holdings Co., Ltd.	7,278	370,113	0.01%	Redeia Corp. SA	79,571	1,391,773	0.03%
Korea Zinc Co., Ltd.	2,088	781,199	0.02%	Repsol SA	215,194	3,398,395	0.06%
Korean Air Lines Co., Ltd.	33,034	557,966	0.01%	Telefonica SA	904,690	3,839,622	0.07%
KT&G Corp.	17,640	1,130,293	0.02%			<b>75,785,609</b>	<b>1.44%</b>
Kumho Petrochemical Co., Ltd.	3,139	334,082	0.01%	<b>Sweden 1.11% (30 June 2023: 1.00%)</b>			
LG Corp.	15,715	920,181	0.02%	Axfood AB	20,450	537,599	0.01%
LG Electronics, Inc. - Preference Shares	3,129	110,703	0.00%	Boliden AB	50,746	1,624,895	0.03%
LG H&H Co., Ltd. - Preference Shares	291	32,239	0.00%	Epiroc AB Class B	70,039	1,281,709	0.03%
LG Uplus Corp.	46,002	328,180	0.01%	Essity AB Class B	108,323	2,776,044	0.05%
Lotte Chemical Corp.	3,110	259,148	0.01%	Evolution AB	32,547	3,392,938	0.07%
Lotte Chilsung Beverage Co., Ltd.	758	73,129	0.00%	Getinge AB Class B	37,354	635,077	0.01%
Lotte Corp.	3,467	63,471	0.00%	H&M Hennes & Mauritz AB Class B	105,413	1,668,759	0.03%
LOTTE Fine Chemical Co., Ltd.	2,187	70,702	0.00%	Holmen AB Class B	13,809	544,004	0.01%
Lotte Shopping Co., Ltd.	1,664	76,763	0.00%	Husqvarna AB Class B	67,975	545,202	0.01%
Meritz Financial Group, Inc.	15,776	906,561	0.02%	Industrivarden AB Class A	16,269	553,965	0.01%
Mirae Asset Securities Co., Ltd.	43,732	232,560	0.00%	Industrivarden AB Class C	31,574	1,066,161	0.02%
Mirae Asset Securities Co., Ltd. - Preference Shares	101	262	0.00%	Investor AB Class A	52,738	1,432,713	0.03%
NH Investment & Securities Co., Ltd.	25,844	238,257	0.01%	Investor AB Class B	333,616	9,141,977	0.18%
OCI Holdings Co., Ltd.	1,930	124,086	0.00%	Sagax AB Class D	39,302	114,675	0.00%
Pan Ocean Co., Ltd.	37,450	116,581	0.00%	Sandvik AB	193,725	3,885,403	0.07%
POSCO Holdings, Inc.	13,163	3,471,245	0.07%	Securitas AB Class B	86,793	862,177	0.02%
S-1 Corp.	2,328	98,092	0.00%	Skandinaviska Enskilda Banken AB Class A	264,544	3,909,382	0.08%
Samsung C&T Corp.	14,601	1,506,242	0.03%	Skandinaviska Enskilda Banken AB Class C	9,597	144,632	0.00%
Samsung Card Co., Ltd.	4,256	118,420	0.00%	Skanska AB Class B	66,884	1,205,026	0.02%
Samsung Electronics Co., Ltd.	854,197	50,575,413	0.96%	SKF AB Class B	61,112	1,227,988	0.02%
Samsung Electronics Co., Ltd. - Preference Shares	148,391	6,856,279	0.13%	SSAB AB Class A	15,835	87,382	0.00%
Samsung Fire & Marine Insurance Co., Ltd.	5,858	1,655,475	0.03%	SSAB AB Class B	135,954	738,939	0.01%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	670	135,558	0.00%	Svenska Handelsbanken AB Class A	255,817	2,438,549	0.05%
Samsung Life Insurance Co., Ltd.	13,912	894,451	0.02%	Sweco AB Class B	32,510	446,352	0.01%
Samsung Securities Co., Ltd.	13,309	384,815	0.01%	Swedbank AB Class A	154,373	3,179,237	0.06%
Seegene, Inc.	6,266	91,043	0.00%	Tele2 AB Class B	98,429	991,707	0.02%
Shinhan Financial Group Co., Ltd.	88,021	3,078,977	0.06%	Telefonaktiebolaget LM Ericsson Class B	501,991	3,119,016	0.06%
Shinsegae, Inc.	771	87,882	0.00%	Telia Co. AB	445,798	1,196,770	0.02%
SK Networks Co., Ltd.	20,678	72,332	0.00%	Trelleborg AB Class B	38,440	1,496,917	0.03%
SK, Inc.	6,551	753,377	0.01%	Volvo AB Class A	43,298	1,130,061	0.02%
S-Oil Corp.	7,389	356,970	0.01%	Volvo AB Class B	269,303	6,893,925	0.13%
Woori Financial Group, Inc.	103,161	1,100,934	0.02%			<b>58,269,181</b>	<b>1.11%</b>
		<b>102,112,107</b>	<b>1.95%</b>	<b>Switzerland 4.54% (30 June 2023: 4.74%)</b>			
<b>Spain 1.44% (30 June 2023: 1.27%)</b>				ABB Ltd.	283,602	15,754,965	0.30%
Acciona SA	4,408	521,087	0.01%	Adecco Group AG	28,420	943,116	0.02%
Aena SME SA	12,441	2,506,725	0.05%	Baloise Holding AG	7,930	1,396,089	0.03%
Amadeus IT Group SA	77,703	5,174,907	0.10%	Banque Cantonale Vaudoise	5,453	578,615	0.01%
Banco Bilbao Vizcaya Argentaria SA	1,031,710	10,340,835	0.20%	Barry Callebaut AG	622	1,013,363	0.02%
Banco de Sabadell SA	920,159	1,775,618	0.03%	Belimo Holding AG	1,765	885,053	0.02%
Banco Santander SA	2,782,920	12,916,125	0.24%	BKW AG	2,921	465,813	0.01%
Bankinter SA	116,006	948,136	0.02%	Cie Financiere Richemont SA Class A	95,345	14,881,078	0.28%
CaixaBank SA	669,324	3,545,851	0.07%	Clariant AG	38,465	605,269	0.01%
Corp. ACCIONA Energias Renovables SA	13,013	268,195	0.00%	DKSH Holding AG	7,064	477,170	0.01%
				EMS-Chemie Holding AG	1,267	1,038,444	0.02%
				Flughafen Zurich AG	3,171	701,177	0.01%
				Geberit AG	6,028	3,560,719	0.07%
				Georg Fischer AG	14,971	1,003,787	0.02%
				Helvetia Holding AG	6,067	820,321	0.02%
				Holcim AG	100,048	8,864,703	0.17%
				Julius Baer Group Ltd.	36,257	2,025,486	0.04%
				Kuehne + Nagel International AG	9,197	2,644,675	0.05%
				Nestle SA	469,896	47,962,231	0.91%
				Novartis AG	365,816	39,150,372	0.75%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Partners Group Holding AG	3,988	5,121,469	0.10%	Fubon Financial Holding Co., Ltd.	1,367,153	3,341,869	0.06%
PSP Swiss Property AG	8,563	1,098,725	0.02%	Genius Electronic Optical Co., Ltd.	15,000	306,089	0.01%
Roche Holding AG	123,807	34,375,525	0.65%	Giant Manufacturing Co., Ltd.	51,269	335,035	0.01%
Roche Holding AG (XSWX)	6,829	2,080,770	0.04%	Gigabyte Technology Co., Ltd.	93,000	875,776	0.02%
Schindler Holding AG	3,819	951,988	0.02%	Globalwafers Co., Ltd.	44,000	731,039	0.01%
SGS SA	27,050	2,408,191	0.05%	Hon Hai Precision Industry Co., Ltd.	2,136,600	14,094,059	0.27%
SIG Group AG	56,128	1,027,493	0.02%	Hua Nan Financial Holdings Co., Ltd.	1,751,279	1,425,143	0.03%
Swatch Group AG	5,427	1,111,551	0.02%	Inventec Corp.	448,000	770,569	0.02%
Swatch Group AG REG	8,530	348,376	0.01%	Largan Precision Co., Ltd.	19,000	1,607,663	0.03%
Swiss Life Holding AG	5,216	3,834,509	0.07%	Lite-On Technology Corp. ADR	364,622	1,191,373	0.02%
Swiss Prime Site AG	13,574	1,287,007	0.02%	MediaTek, Inc.	264,794	11,427,080	0.22%
Swiss Re AG	51,856	6,434,391	0.12%	Mega Financial Holding Co., Ltd.	2,015,698	2,510,186	0.05%
Swisscom AG	4,501	2,532,000	0.05%	Micro-Star International Co., Ltd.	121,000	663,903	0.01%
UBS Group AG	574,774	16,918,287	0.32%	momo.com, Inc.	15,000	198,588	0.00%
Zurich Insurance Group AG	25,933	13,826,508	0.26%	Nan Ya Plastics Corp.	909,090	1,381,506	0.03%
		238,129,236	4.54%	Nan Ya Printed Circuit Board Corp.	31,000	177,735	0.00%
<b>Taiwan 2.36% (30 June 2023: 2.34%)</b>				Nanya Technology Corp.	220,738	474,252	0.01%
Accton Technology Corp.	97,000	1,659,449	0.03%	Nien Made Enterprise Co., Ltd.	25,000	300,541	0.01%
Acer, Inc.	501,000	723,513	0.01%	Novatek Microelectronics Corp.	106,000	1,980,056	0.04%
Advanced Energy Solution Holding Co., Ltd.	5,000	97,252	0.00%	Parade Technologies Ltd.	12,000	309,973	0.01%
Advantech Co., Ltd.	87,208	994,620	0.02%	Pegatron Corp.	366,000	1,178,953	0.02%
ASE Technology Holding Co., Ltd.	598,561	3,108,905	0.06%	Pou Chen Corp.	428,000	461,754	0.01%
Asia Cement Corp.	417,702	564,593	0.01%	Powertech Technology, Inc.	113,000	654,840	0.01%
Asustek Computer, Inc.	130,000	1,995,592	0.04%	President Chain Store Corp.	97,000	817,764	0.02%
AUO Corp.	1,273,400	698,689	0.01%	Quanta Computer, Inc.	470,000	4,520,136	0.09%
Capital Securities Corp.	319,000	246,810	0.01%	Realtek Semiconductor Corp.	89,010	1,498,065	0.03%
Catcher Technology Co., Ltd.	107,000	765,193	0.01%	Shanghai Commercial & Savings Bank Ltd.	698,741	991,848	0.02%
Cathay Financial Holding Co., Ltd.	1,651,459	3,003,439	0.06%	Sino-American Silicon Products, Inc.	87,000	583,281	0.01%
Chailease Holding Co., Ltd.	249,715	1,181,550	0.02%	SinoPac Financial Holdings Co., Ltd.	2,024,375	1,584,980	0.03%
Chang Hwa Commercial Bank Ltd.	1,237,000	703,502	0.01%	Synnex Technology International Corp.	248,450	559,829	0.01%
Cheng Shin Rubber Industry Co., Ltd.	327,000	498,440	0.01%	Taishin Financial Holding Co., Ltd.	2,046,873	1,189,327	0.02%
Chicony Electronics Co., Ltd.	106,337	560,505	0.01%	Taiwan Fertilizer Co., Ltd.	121,000	239,826	0.00%
China Airlines Ltd.	535,000	390,842	0.01%	Taiwan High Speed Rail Corp.	327,000	306,422	0.01%
China Motor Corp.	54,000	206,402	0.00%	Taiwan Mobile Co., Ltd.	291,000	959,789	0.02%
China Steel Corp.	2,132,000	1,518,093	0.03%	Taiwan Secom Co., Ltd.	62,000	251,314	0.01%
Chunghwa Telecom Co., Ltd.	667,000	2,580,291	0.05%	TCC Group Holdings	1,165,154	1,228,311	0.02%
Compal Electronics, Inc.	718,000	767,985	0.01%	Teco Electric & Machinery Co., Ltd.	240,000	395,789	0.01%
CTBC Financial Holding Co., Ltd.	3,311,967	3,864,123	0.07%	Transcend Information, Inc.	54,000	191,421	0.00%
Delta Electronics, Inc.	389,258	4,649,522	0.09%	U-Ming Marine Transport Corp.	77,000	132,441	0.00%
E Ink Holdings, Inc.	136,000	1,056,425	0.02%	Unimicron Technology Corp.	241,000	1,337,176	0.03%
E.Sun Financial Holding Co., Ltd.	2,634,120	2,318,146	0.04%	Uni-President Enterprises Corp.	864,478	2,166,425	0.04%
Eclat Textile Co., Ltd.	36,120	588,983	0.01%	United Microelectronics Corp.	2,089,000	3,586,681	0.07%
Elite Material Co., Ltd.	58,000	849,221	0.02%	Vanguard International Semiconductor Corp.	153,000	610,746	0.01%
Eternal Materials Co., Ltd.	131,650	125,394	0.00%	Walsin Lihwa Corp.	503,145	550,580	0.01%
Eva Airways Corp.	515,000	605,621	0.01%	Wan Hai Lines Ltd.	183,000	499,786	0.01%
Evergreen Marine Corp. Taiwan Ltd.	185,800	1,105,356	0.02%	Wistron Corp.	503,425	1,644,901	0.03%
Far Eastern International Bank	526,759	269,537	0.01%	Wiwynn Corp.	15,000	1,222,971	0.02%
Far Eastern New Century Corp.	530,663	576,603	0.01%	WPG Holdings Ltd.	279,000	772,289	0.02%
Far EastTone Telecommunications Co., Ltd.	302,000	782,892	0.02%	Yageo Corp.	63,551	1,430,027	0.03%
Feng TAY Enterprise Co., Ltd.	91,437	436,871	0.01%	Yageo Corp. GDR	95	107,447	0.00%
First Financial Holding Co., Ltd.	1,871,118	1,620,715	0.03%				
Formosa Chemicals & Fibre Corp.	629,210	977,519	0.02%				
Formosa Petrochemical Corp.	257,000	513,342	0.01%				
Formosa Plastics Corp.	658,280	1,166,749	0.02%				
Formosa Sumco Technology Corp.	22,000	117,997	0.00%				
Formosa Taffeta Co., Ltd.	110,000	76,291	0.00%				
Foxconn Technology Co., Ltd.	190,270	418,176	0.01%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yang Ming Marine Transport Corp.	300,000	689,857	0.01%	Turk Traktor ve Ziraat Makineleri A.S.	3,408	96,990	0.00%
Yuanta Financial Holding Co., Ltd.	2,142,356	2,116,502	0.04%	Turkcell Iletisim Hizmetleri A.S.	207,618	637,100	0.01%
Yulon Motor Co., Ltd.	92,928	191,347	0.00%	Turkiye Garanti Bankasi A.S.	90,188	309,214	0.01%
Zhen Ding Technology Holding Ltd.	125,000	498,975	0.01%	Turkiye Is Bankasi A.S. Class C	1,340,863	648,274	0.01%
		<b>123,659,383</b>	<b>2.36%</b>	Turkiye Petrol Rafinerileri A.S.	160,658	811,045	0.02%
<b>Thailand 0.24% (30 June 2023: 0.31%)</b>				Turkiye Sigorta A.S.	59,906	142,988	0.00%
Advanced Info Service PCL	199,800	1,137,903	0.02%	Turkiye Sise ve Cam Fabrikalari A.S.	247,009	378,235	0.01%
Bangkok Bank PCL	124,000	440,956	0.01%	Yapi ve Kredi Bankasi A.S.	556,348	573,598	0.01%
Bangkok Life Assurance PCL	142,100	72,797	0.00%			<b>9,737,634</b>	<b>0.19%</b>
Banpu PCL	1,250,957	167,715	0.00%	<b>United Arab Emirates 0.34% (30 June 2023: 0.35%)</b>			
Berli Jucker PCL	179,100	103,953	0.00%	Abu Dhabi Commercial Bank PJSC	546,693	1,193,705	0.02%
BTS Group Holdings PCL	1,200,800	146,593	0.00%	Abu Dhabi Islamic Bank PJSC	269,661	850,170	0.02%
Carabao Group PCL Class F	53,000	96,042	0.00%	Abu Dhabi National Oil Co. for Distribution PJSC	529,293	488,512	0.01%
Central Pattana PCL	622,700	937,507	0.02%	ADNOC Drilling Co. PJSC	495,055	552,607	0.01%
Electricity Generating PCL	57,200	161,324	0.00%	ADNOC Logistics & Services	226,352	258,213	0.00%
Home Product Center PCL	1,094,100	275,780	0.01%	Air Arabia PJSC	342,524	214,485	0.00%
Indorama Ventures PCL	313,400	166,532	0.00%	Aldar Properties PJSC	659,257	1,123,591	0.02%
Intouch Holdings PCL	96,500	188,017	0.01%	Americana Restaurants International plc	518,117	449,985	0.01%
Intouch Holdings PCL Class F	73,669	143,534	0.00%	Borouge plc	518,433	328,873	0.01%
IRPC PCL	1,363,100	60,917	0.00%	Dana Gas PJSC	860,895	148,834	0.00%
Kasikornbank PCL	232,500	795,115	0.02%	Dubai Electricity & Water Authority PJSC	1,511,879	905,563	0.02%
Kasikornbank PCL NVDR	79,300	271,194	0.01%	Dubai Investments PJSC	485,010	278,620	0.01%
Krung Thai Bank PCL	1,119,800	521,795	0.01%	Dubai Islamic Bank PJSC	523,131	817,526	0.02%
Krungthai Card PCL	233,300	259,063	0.01%	Emaar Development PJSC	142,979	311,416	0.01%
Land & Houses PCL	478,600	76,946	0.00%	Emaar Properties PJSC	1,201,118	2,681,505	0.05%
Land & Houses PCL NVDR	633,100	101,786	0.00%	Emirates Central Cooling Systems Corp.	304,183	120,911	0.00%
Osotspa PCL	187,200	117,327	0.00%	Emirates NBD Bank PJSC	313,638	1,408,937	0.03%
PTT Exploration & Production PCL	258,100	1,069,043	0.02%	Emirates Telecommunications Group Co. PJSC	624,027	2,735,321	0.05%
PTT Global Chemical PCL	407,400	338,598	0.01%	Fertiglobe plc	160,087	105,039	0.00%
PTT Oil & Retail Business PCL	335,300	146,190	0.00%	First Abu Dhabi Bank PJSC	805,370	2,732,075	0.05%
PTT PCL	2,501,700	2,215,624	0.04%	Salik Co. PJSC	293,306	268,311	0.00%
Ratch Group PCL	179,450	129,584	0.00%			<b>17,974,199</b>	<b>0.34%</b>
SCB X PCL	315,500	885,524	0.02%	<b>United Kingdom 7.55% (30 June 2023: 7.61%)</b>			
Siam Cement PCL	114,220	700,307	0.01%	3i Group plc	166,133	6,438,867	0.12%
Siam Cement PCL NVDR	19,300	118,332	0.00%	abrln plc	312,392	585,234	0.01%
Siam City Cement PCL	8,254	29,240	0.00%	Admiral Group plc	51,711	1,709,370	0.03%
Srisawad Corp. PCL	112,530	105,792	0.00%	Airtel Africa plc	237,667	360,822	0.01%
Thai Life Insurance PCL	365,500	76,690	0.00%	Anglo American plc	223,633	7,073,016	0.13%
Thai Oil PCL	182,773	263,968	0.01%	Associated British Foods plc	59,011	1,845,500	0.04%
Thai Union Group PCL Class F	368,800	149,741	0.00%	AstraZeneca plc	268,687	41,966,812	0.80%
TMBThanachart Bank PCL	6,611,383	308,072	0.01%	Aviva plc	474,887	2,861,052	0.05%
		<b>12,779,501</b>	<b>0.24%</b>	B&M European Value Retail SA	165,443	914,345	0.02%
<b>Turkey 0.19% (30 June 2023: 0.10%)</b>				BAE Systems plc	545,908	9,109,086	0.17%
Akbank T.A.S.	576,210	1,125,757	0.02%	Barclays plc	2,696,946	7,121,838	0.14%
Aksa Akriklik Kimya Sanayii A.S.	31,031	121,915	0.00%	Barratt Developments plc	177,950	1,062,198	0.02%
Anadolu Efes Biracilik Ve Malt Sanayii A.S.	31,886	240,335	0.01%	Beazley plc	115,827	1,036,632	0.02%
Arcelik A.S.	32,868	174,850	0.00%	Berkeley Group Holdings plc	18,504	1,073,175	0.02%
BIM Birlesik Magazalar A.S.	77,760	1,292,699	0.03%	BP plc	3,024,682	18,169,274	0.35%
Dogus Otomotiv Servis ve Ticaret A.S.	26,220	211,145	0.00%	British American Tobacco plc	359,678	11,048,455	0.21%
Enerjisa Enerji A.S.	25,617	53,018	0.00%	BT Group plc	1,103,052	1,956,995	0.04%
Ford Otomotiv Sanayi A.S.	9,995	342,684	0.01%	Bunzl plc	58,922	2,241,947	0.04%
Haci Omer Sabanci Holding A.S.	257,146	756,923	0.02%	Burberry Group plc	64,361	714,167	0.01%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	114,031	109,567	0.00%	Centrica plc	943,006	1,608,081	0.03%
KOC Holding A.S.	151,913	1,050,951	0.02%	Coca-Cola HBC AG	36,071	1,230,217	0.02%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	39,298	152,237	0.00%	Compass Group plc	303,713	8,292,750	0.16%
Migros Ticaret A.S.	13,744	222,195	0.01%	CRH plc	123,586	9,211,029	0.18%
Sok Marketler Ticaret A.S.	32,923	63,318	0.00%	Croda International plc	26,117	1,303,412	0.02%
Tekfen Holding A.S.	26,711	42,938	0.00%	DCC plc	17,279	1,210,068	0.02%
Tofas Turk Otomobil Fabrikasi A.S.	17,323	179,658	0.00%	Diageo plc	396,831	12,488,180	0.24%
				DS Smith plc	233,857	1,244,554	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Endeavour Mining plc	35,385	754,151	0.01%	APA Corp.	63,776	1,877,565	0.04%
Evraz plc	59,334	—	0.00%	Archer-Daniels-Midland Co.	89,011	5,380,715	0.10%
Fresnillo plc	41,599	295,529	0.01%	Ares Management Corp.			
Glencore plc	2,185,928	12,464,937	0.24%	Class A	32,009	4,266,160	0.08%
GSK plc	716,310	13,849,431	0.26%	AT&T, Inc.	1,286,904	24,592,735	0.47%
Hargreaves Lansdown plc	68,777	984,172	0.02%	Atmos Energy Corp.	26,707	3,115,372	0.06%
Hikma Pharmaceuticals plc	28,793	688,272	0.01%	Autoliv, Inc.	13,050	1,396,220	0.03%
Hiscox Ltd.	55,667	809,240	0.02%	Avangrid, Inc.	12,675	450,343	0.01%
Howden Joinery Group plc	102,328	1,136,365	0.02%	Baker Hughes Co. Class A	177,363	6,237,857	0.12%
HSBC Holdings plc	3,374,962	29,177,153	0.56%	Bank of America Corp.	1,215,762	48,350,855	0.92%
Imperial Brands plc	155,936	3,989,682	0.08%	Bank of New York Mellon Corp.	133,861	8,016,935	0.15%
Informa plc	240,358	2,600,233	0.05%	Baxter International, Inc.	89,805	3,003,977	0.06%
Intermediate Capital Group plc	46,491	1,282,346	0.02%	Best Buy Co., Inc.	39,111	3,296,666	0.06%
Intertek Group plc	29,038	1,759,730	0.03%	BlackRock, Inc. Class A	26,511	20,872,641	0.40%
J Sainsbury plc	322,394	1,039,223	0.02%	Blackstone, Inc.	127,929	15,837,610	0.30%
Johnson Matthey plc	32,779	649,301	0.01%	Bristol-Myers Squibb Co.	362,019	15,034,649	0.29%
Kingfisher plc	341,853	1,075,155	0.02%	Broadcom, Inc.	81,462	130,789,685	2.49%
Legal & General Group plc	1,087,182	3,119,676	0.06%	Bunge Global SA	24,679	2,634,977	0.05%
Lloyds Banking Group plc	11,380,318	7,874,820	0.15%	Campbell Soup Co.	35,100	1,586,169	0.03%
M&G plc	397,746	1,025,693	0.02%	Cardinal Health, Inc.	43,607	4,287,440	0.08%
Marks & Spencer Group plc	366,626	1,327,790	0.03%	Carlyle Group, Inc.	39,991	1,605,639	0.03%
Mondi plc	80,592	1,546,992	0.03%	CenterPoint Energy, Inc.	112,789	3,494,203	0.07%
National Grid plc	868,144	9,685,836	0.18%	CF Industries Holdings, Inc.	33,520	2,484,502	0.05%
NatWest Group plc	1,131,690	4,460,515	0.09%	CH Robinson Worldwide, Inc.	19,969	1,759,668	0.03%
Next plc	21,637	2,471,466	0.05%	Chevron Corp.	308,758	48,295,926	0.92%
Pearson plc	117,997	1,477,877	0.03%	Cincinnati Financial Corp.	27,229	3,215,745	0.06%
Persimmon plc	55,385	946,565	0.02%	Cisco Systems, Inc.	727,249	34,551,600	0.66%
Phoenix Group Holdings plc	137,903	909,095	0.02%	Citigroup, Inc.	344,275	21,847,692	0.42%
Reckitt Benckiser Group plc	127,850	6,920,362	0.13%	Citizens Financial Group, Inc.	82,107	2,958,315	0.06%
RELX plc	334,635	15,393,410	0.29%	Clorox Co.	22,536	3,075,488	0.06%
Rio Tinto plc	191,763	12,607,619	0.24%	CME Group, Inc. Class A	64,548	12,690,137	0.24%
RS GROUP plc	90,589	802,740	0.02%	CMS Energy Corp.	52,482	3,124,253	0.06%
Sage Group plc	175,573	2,415,837	0.05%	CNA Financial Corp.	3,647	168,017	0.00%
Schroders plc	145,183	667,667	0.01%	CNH Industrial NV	158,540	1,606,010	0.03%
Severn Trent plc	47,592	1,431,833	0.03%	Coca-Cola Co.	694,225	44,187,421	0.84%
Shell plc	1,144,079	40,986,165	0.78%	Coca-Cola Europacific Partners plc	37,295	2,717,687	0.05%
Smith & Nephew plc	158,188	1,960,861	0.04%	Colgate-Palmolive Co.	145,006	14,071,382	0.27%
Smiths Group plc	61,871	1,333,500	0.03%	Comcast Corp. Class A	699,005	27,373,036	0.52%
Smurfit Kappa Group plc	45,799	2,043,676	0.04%	Conagra Brands, Inc.	86,094	2,446,791	0.05%
SSE plc	198,057	4,480,261	0.09%	ConocoPhillips	209,839	24,001,385	0.46%
St James's Place plc	98,270	678,879	0.01%	Consolidated Edison, Inc.	62,602	5,597,871	0.11%
Standard Chartered plc	383,852	3,474,228	0.07%	Corning, Inc.	135,582	5,267,361	0.10%
Taylor Wimpey plc	622,573	1,118,713	0.02%	Coterra Energy, Inc.	132,038	3,521,453	0.07%
Tesco plc	1,259,748	4,872,889	0.09%	Credicorp Ltd.	12,490	2,015,012	0.04%
Unilever plc	441,548	24,252,087	0.46%	Cummins, Inc.	24,603	6,813,309	0.13%
United Utilities Group plc	124,652	1,548,308	0.03%	CVS Health Corp.	226,517	13,378,094	0.25%
Vodafone Group plc	3,951,939	3,484,963	0.07%	Darden Restaurants, Inc.	21,080	3,189,826	0.06%
Weir Group plc	47,109	1,181,482	0.02%	Devon Energy Corp.	113,535	5,381,559	0.10%
Whitbread plc	33,011	1,241,444	0.02%	Diamondback Energy, Inc.	32,082	6,422,496	0.12%
WPP plc	189,142	1,732,000	0.03%	Discover Financial Services	44,326	5,798,284	0.11%
		<b>395,907,245</b>	<b>7.55%</b>	Dominion Energy, Inc.	150,230	7,361,270	0.14%
<b>United States 43.76% (30 June 2023: 42.49%)</b>				Dow, Inc.	125,466	6,655,971	0.13%
3M Co.	98,787	10,095,044	0.19%	DTE Energy Co.	36,380	4,038,544	0.08%
AbbVie, Inc.	317,733	54,497,564	1.04%	Duke Energy Corp.	138,131	13,844,870	0.26%
AES Corp.	128,587	2,259,274	0.04%	Eastman Chemical Co.	20,794	2,037,188	0.04%
Aflac, Inc.	101,971	9,107,030	0.17%	eBay, Inc.	90,947	4,885,673	0.09%
Air Products & Chemicals, Inc.	39,551	10,206,136	0.19%	Edison International	68,138	4,892,990	0.09%
Alliant Energy Corp.	46,554	2,369,599	0.05%	Emerson Electric Co.	102,257	11,264,631	0.21%
Allstate Corp.	46,813	7,474,164	0.14%	Entergy Corp.	38,373	4,105,911	0.08%
Ally Financial, Inc.	48,075	1,907,135	0.04%	EOG Resources, Inc.	103,166	12,985,504	0.25%
Altria Group, Inc.	308,914	14,071,033	0.27%	Equitable Holdings, Inc.	59,535	2,432,600	0.05%
Ameren Corp.	46,772	3,325,957	0.06%	Estee Lauder Cos, Inc. Class A	41,724	4,439,434	0.08%
American Electric Power Co., Inc.	94,562	8,296,870	0.16%	Eversource Energy	39,097	2,070,968	0.04%
American International Group, Inc.	120,382	8,937,160	0.17%	Exelon Corp.	178,587	6,180,896	0.12%
American Water Works Co., Inc.	34,576	4,465,836	0.09%	Exxon Mobil Corp.	803,684	92,520,102	1.76%
Amgen, Inc.	96,014	29,999,574	0.57%	Fastenal Co.	102,851	6,463,157	0.12%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Fidelity National Financial, Inc.	47,055	2,325,458	0.04%	NRG Energy, Inc.	38,181	2,972,773	0.06%
Fidelity National Information Services, Inc.	101,076	7,617,087	0.15%	Omnicom Group, Inc.	35,152	3,153,134	0.06%
Fifth Third Bancorp	123,484	4,505,931	0.09%	ONEOK, Inc.	104,740	8,541,547	0.16%
FirstEnergy Corp.	103,434	3,958,419	0.08%	PACCAR, Inc.	92,339	9,505,377	0.18%
FMC Corp.	21,988	1,265,409	0.02%	Packaging Corp. of America	16,038	2,927,897	0.06%
Ford Motor Co.	707,304	8,869,592	0.17%	Paychex, Inc.	58,046	6,881,934	0.13%
Franklin Resources, Inc.	52,911	1,182,561	0.02%	PepsiCo, Inc.	246,313	40,624,403	0.77%
Garmin Ltd.	27,551	4,488,609	0.09%	Pfizer, Inc.	1,015,439	28,411,983	0.54%
Gen Digital, Inc.	100,928	2,521,181	0.05%	Philip Morris International, Inc.	279,208	28,292,147	0.54%
General Dynamics Corp.	48,676	14,122,855	0.27%	Phillips 66	75,836	10,705,768	0.20%
General Mills, Inc.	102,095	6,458,530	0.12%	Pinnacle West Capital Corp.	21,129	1,613,833	0.03%
Genuine Parts Co.	25,208	3,486,771	0.07%	PNC Financial Services Group, Inc.	70,808	11,009,228	0.21%
Gilead Sciences, Inc.	223,334	15,322,946	0.29%	PPL Corp.	133,842	3,700,731	0.07%
Goldman Sachs Group, Inc.	56,574	25,589,552	0.49%	Principal Financial Group, Inc.	41,723	3,273,169	0.06%
Hershey Co.	26,557	4,881,973	0.09%	Procter & Gamble Co.	422,602	69,695,522	1.33%
Hewlett Packard Enterprise Co.	230,049	4,870,137	0.09%	Prudential Financial, Inc.	64,920	7,607,975	0.14%
Home Depot, Inc.	177,753	61,189,693	1.17%	Public Service Enterprise Group, Inc.	89,266	6,578,904	0.13%
Honeywell International, Inc.	116,824	24,946,597	0.48%	QUALCOMM, Inc.	199,942	39,824,448	0.76%
Hormel Foods Corp.	52,964	1,614,872	0.03%	Quest Diagnostics, Inc.	20,182	2,762,512	0.05%
HP, Inc.	175,506	6,146,220	0.12%	Regions Financial Corp.	162,752	3,261,550	0.06%
Huntington Bancshares, Inc.	255,804	3,371,497	0.06%	Robert Half, Inc.	19,011	1,216,324	0.02%
International Business Machines Corp.	164,580	28,464,111	0.54%	Royalty Pharma plc Class A	72,085	1,900,881	0.04%
International Flavors & Fragrances, Inc.	45,377	4,320,344	0.08%	RTX Corp.	237,981	23,890,913	0.46%
International Paper Co.	62,120	2,680,478	0.05%	Schlumberger NV	255,812	12,069,210	0.23%
Interpublic Group of Cos, Inc.	68,432	1,990,687	0.04%	Seagate Technology Holdings plc	34,811	3,594,932	0.07%
J M Smucker Co.	18,206	1,985,182	0.04%	Sempra	112,556	8,561,009	0.16%
Johnson & Johnson	432,553	63,221,946	1.21%	Sirius XM Holdings, Inc.	54,776	155,016	0.00%
Johnson Controls International plc	122,509	8,143,173	0.16%	Skyworks Solutions, Inc.	29,132	3,104,889	0.06%
JPMorgan Chase & Co.	513,269	103,813,788	1.98%	Snap-on, Inc.	9,392	2,454,975	0.05%
Juniper Networks, Inc.	56,766	2,069,688	0.04%	Solventum Corp.	24,301	1,285,037	0.02%
Kellanova	46,846	2,702,077	0.05%	Southern Co.	195,242	15,144,922	0.29%
Keurig Dr Pepper, Inc.	190,627	6,366,942	0.12%	Southern Copper Corp.	15,063	1,622,888	0.03%
KeyCorp	167,726	2,383,386	0.05%	Stanley Black & Decker, Inc.	27,573	2,202,807	0.04%
Kimberly-Clark Corp.	60,417	8,349,629	0.16%	Starbucks Corp.	203,360	15,831,576	0.30%
Kinder Morgan, Inc.	346,848	6,891,870	0.13%	State Street Corp.	53,209	3,937,466	0.08%
Kraft Heinz Co.	160,004	5,155,329	0.10%	Synchrony Financial	71,365	3,367,714	0.06%
Kroger Co.	118,824	5,932,882	0.11%	Sysco Corp.	89,560	6,393,688	0.12%
L3Harris Technologies, Inc.	34,087	7,655,258	0.15%	T Rowe Price Group, Inc.	39,056	4,503,547	0.09%
Lear Corp.	9,732	1,111,492	0.02%	Targa Resources Corp.	39,568	5,095,567	0.10%
Liberty Media Corp.-Liberty SiriusXM	2,684	59,477	0.00%	Target Corp.	82,785	12,255,491	0.23%
Liberty Media Corp.-Liberty SiriusXM Class A	5,915	131,017	0.00%	Texas Instruments, Inc.	163,031	31,714,420	0.60%
LKQ Corp.	47,384	1,970,701	0.04%	Truist Financial Corp.	238,329	9,259,082	0.18%
Lockheed Martin Corp.	38,120	17,805,852	0.34%	Tyson Foods, Inc. Class A	50,087	2,861,971	0.05%
LyondellBasell Industries NV Class A	46,941	4,490,376	0.09%	United Parcel Service, Inc. Class B	130,858	17,907,917	0.34%
M&T Bank Corp.	29,947	4,532,778	0.09%	US Bancorp	277,739	11,026,238	0.21%
McCormick & Co., Inc.	44,965	3,189,817	0.06%	Vail Resorts, Inc.	6,974	1,256,227	0.02%
McDonald's Corp.	129,064	32,890,670	0.63%	Valero Energy Corp.	58,413	9,156,822	0.17%
Medtronic plc	237,794	18,716,766	0.36%	Verizon Communications, Inc.	755,734	31,166,470	0.59%
Merck & Co., Inc.	454,021	56,207,800	1.07%	Viatis, Inc.	216,043	2,296,537	0.04%
MetLife, Inc.	106,471	7,473,199	0.14%	Vistra Corp.	61,561	5,293,015	0.10%
Microchip Technology, Inc.	94,895	8,682,893	0.17%	Voya Financial, Inc.	17,768	1,264,193	0.02%
Molson Coors Beverage Co. Class B	30,709	1,560,938	0.03%	Walgreens Boots Alliance, Inc.	128,952	1,559,674	0.03%
Mondelez International, Inc. Class A	240,132	15,714,238	0.30%	WEC Energy Group, Inc.	57,534	4,514,118	0.09%
Morgan Stanley	208,061	20,221,449	0.39%	Wells Fargo & Co.	627,445	37,263,959	0.71%
Mosaic Co.	56,345	1,628,371	0.03%	Westrock Co.	46,363	2,330,204	0.04%
NetApp, Inc.	36,651	4,720,649	0.09%	Williams Cos, Inc.	217,983	9,264,278	0.18%
Newmont Corp.	207,351	8,681,786	0.17%	Xcel Energy, Inc.	99,811	5,330,906	0.10%
NextEra Energy, Inc.	368,974	26,127,049	0.50%			2,295,313,391	43.76%
NiSource, Inc.	82,977	2,390,567	0.05%	<b>Total Equities</b>		<b>5,219,910,985</b>	<b>99.51%</b>
Norfolk Southern Corp.	40,756	8,749,906	0.17%	<b>Total Transferable Securities</b>		<b>5,219,910,985</b>	<b>99.51%</b>
Northern Trust Corp.	36,839	3,093,739	0.06%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.01%)</b>				
<b>Futures 0.00% (30 June 2023: 0.01%)</b>				
TOPIX Index September 2024	20	¥547,337,195	91,774	0.00%
MSCI Emerging Markets Index September 2024	68	\$3,706,953	(7,073)	(0.00%)
S&P 500 E-mini September 2024	33	\$9,129,580	(19,105)	(0.00%)
FTSE 100 Index September 2024	103	£8,507,712	(62,387)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>3,209</b>	<b>0.00%</b>

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

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)</b>							
USD	9,993,013	GBP	(7,823,040)	BNP Paribas	18/9/2024	98,121	0.00%
USD	3,593,756	JPY	(556,100,000)	BNP Paribas	18/9/2024	94,471	0.00%
USD	2,937,067	JPY	(454,324,598)	State Street Bank & Trust Co.	18/9/2024	78,208	0.00%
USD	3,927,396	EUR	(3,634,318)	Bank of New York Mellon	18/9/2024	17,354	0.00%
USD	5,988,475	JPY	(950,000,000)	JPMorgan Chase Bank	18/9/2024	10,556	0.00%
GBP	5,406,720	USD	(6,831,277)	HSBC Bank	18/9/2024	7,357	0.00%
GBP	584,185	USD	(737,882)	JPMorgan Chase Bank	18/9/2024	1,018	0.00%
JPY	27,965,000	USD	(176,228)	UBS AG	18/9/2024	(256)	(0.00%)
GBP	331,540	USD	(419,620)	State Street Bank & Trust Co.	18/9/2024	(275)	(0.00%)
JPY	55,710,000	USD	(351,177)	JPMorgan Chase Bank	18/9/2024	(619)	(0.00%)
USD	2,021,250	HKD	(15,752,118)	Bank of America	19/9/2024	(846)	(0.00%)
GBP	246,255	USD	(312,447)	UBS AG	18/9/2024	(974)	(0.00%)
GBP	412,000	USD	(522,942)	Toronto-Dominion Bank	18/9/2024	(1,828)	(0.00%)
JPY	27,285,000	USD	(174,139)	BNP Paribas	18/9/2024	(2,447)	(0.00%)
JPY	27,490,000	USD	(176,546)	UBS AG	18/9/2024	(3,564)	(0.00%)
USD	2,404,515	EUR	(2,241,947)	Bank of America	18/9/2024	(7,521)	(0.00%)
USD	1,379,744	AUD	(2,082,935)	State Street Bank & Trust Co.	18/9/2024	(14,168)	(0.00%)
JPY	377,090,000	USD	(2,393,558)	State Street Bank & Trust Co.	18/9/2024	(20,702)	(0.00%)
GBP	6,939,713	USD	(8,841,438)	Bank of New York Mellon	18/9/2024	(63,813)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>190,072</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>5,220,104,266</b>	<b>99.51%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>25,715,000</b>	<b>0.49%</b>
<b>Net Assets</b>	<b>5,245,819,266</b>	<b>100.00%</b>

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	5,204,498,480	98.91%
(b) Transferable securities dealt in on another regulated market	13,473,592	0.26%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	1,938,913	0.04%
(d) Total Financial Derivative Instruments dealt in on a regulated market	91,774	0.00%
(e) Total OTC Financial Derivative Instruments	307,085	0.01%
(f) Other Assets	41,315,359	0.78%
<b>Total Assets</b>	<b>5,261,625,203</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	5,219,910,985	4,114,894,887
Financial Derivative Instruments	3,17	398,859	756,014
Cash	3	25,135,536	14,135,731
Unrealised Appreciation on Spot Currency Contracts		35	—
Receivables:			
Interest and Dividends		12,723,436	12,545,624
Capital Shares Issued		1,572,202	559,493
Investments Sold		734,729	3,430
Margin Cash Due from Broker	3	1,149,421	1,115,659
Cash Collateral		—	160,000
Other Receivables		—	4,356
<b>Total Current Assets</b>		<b>5,261,625,203</b>	<b>4,144,175,194</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	205,578	242,224
Bank Overdraft		9,682,946	617,182
Unrealised Depreciation on Spot Currency Contracts		—	5
Payables and Other Liabilities:			
Capital Shares Redeemed		1,572,164	545,463
Investments Purchased		74,894	23,833
Management Fees Payable	12	1,168,873	971,278
Deferred Capital Gains Tax	5	3,101,482	734,088
<b>Total Current Liabilities</b>		<b>15,805,937</b>	<b>3,134,073</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>5,245,819,266</b>	<b>4,141,041,121</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$683,327,622	\$496,221,680	\$359,852,742
Number of Shares Outstanding	9,662,378	7,937,961	6,324,171
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$70.72</b>	<b>\$62.51</b>	<b>\$56.90</b>
<b>USD Distributing</b>			
Net Assets	\$4,562,491,644	\$3,644,819,441	\$2,737,947,000
Number of Shares Outstanding	69,900,056	61,141,235	48,678,012
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$65.27</b>	<b>\$59.61</b>	<b>\$56.25</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		904,061	634,794
Dividend Income		187,267,740	155,687,584
Securities Lending Income		1,617,254	1,227,296
Net Gain on Financial Instruments		432,451,723	204,250,887
<b>Total Investment Income</b>		<b>622,240,778</b>	<b>361,800,561</b>
<b>Expenses</b>			
Management Fees	12	13,375,736	10,224,994
Transaction Fees and Commissions		1,181,172	1,146,557
Other Expenses		2,496	2,135
<b>Total Expenses</b>		<b>14,559,404</b>	<b>11,373,686</b>
<b>Finance Costs</b>			
Interest Expense		13,085	26,684
Distributions	6	138,002,827	115,965,458
<b>Total Finance Costs</b>		<b>138,015,912</b>	<b>115,992,142</b>
<b>Net Investment Income After Finance Costs</b>		<b>469,665,462</b>	<b>234,434,733</b>
Taxation	5	(23,432,443)	(18,148,175)
<b>Net Increase in Net Assets</b>		<b>446,233,019</b>	<b>216,286,558</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	446,233,019	216,286,558
<b>Capital Transactions</b>		
Subscriptions	908,914,437	1,298,655,974
Redemptions	(250,369,311)	(471,701,153)
Total Capital Transactions	658,545,126	826,954,821
<b>Total Increase for the Year</b>	<b>1,104,778,145</b>	<b>1,043,241,379</b>
<b>Net Assets</b>		
Beginning of Year	4,141,041,121	3,097,799,742
<b>End of Year</b>	<b>5,245,819,266</b>	<b>4,141,041,121</b>

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

# Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 7.41% for the period.
- Returns were positive in all markets except Hong Kong. The healthiest gains were seen in Australia and South Korea. By sector, financials, technology and telecommunications contributed the most. The top detractors were basic materials, industrials and energy.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Developed Asia Pacific ex Japan Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	7.31%	—	4.62%
Benchmark	7.41	—	4.69
Tracking Difference*	-0.10		
USD Distributing	7.31%	3.66%	3.38%
Benchmark	7.41	3.73	3.49
Tracking Difference*	-0.10		

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

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

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

<sup>1</sup> Since-inception returns: USD Accumulating, 24 September 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Samsung Electronics Co., Ltd.	510,607	28,120,738	Samsung Electronics Co., Ltd.	142,559	7,454,474
BHP Group Ltd.	528,544	15,629,785	Newcrest Mining Ltd.	424,944	6,322,249
Commonwealth Bank of Australia	175,110	13,448,195	AIA Group Ltd.	504,600	4,397,605
CSL Ltd.	50,774	9,406,728	BHP Group Ltd.	150,987	4,375,245
AIA Group Ltd.	1,148,400	9,311,132	Commonwealth Bank of Australia	56,024	3,779,931
SK Hynix, Inc.	56,456	7,280,036	CSL Ltd.	14,431	2,474,944
National Australia Bank Ltd.	326,678	7,059,687	National Australia Bank Ltd.	110,889	2,141,848
Ecopro Co., Ltd.	17,078	6,500,432	KB Financial Group, Inc.	40,489	2,035,375
Westpac Banking Corp.	363,767	6,115,814	Celltrion, Inc.	15,101	1,874,299
ANZ Group Holdings Ltd.	318,870	5,807,025	Arcadium Lithium plc	250,585	1,828,668
DBS Group Holdings Ltd.	212,900	5,506,177	Westpac Banking Corp.	112,969	1,612,967
Wesfarmers Ltd.	118,747	4,829,138	Hong Kong Exchanges & Clearing Ltd.	40,000	1,514,434
Macquarie Group Ltd.	38,073	4,774,599	SK Hynix, Inc.	16,270	1,493,420
Hong Kong Exchanges & Clearing Ltd.	134,200	4,633,958	ANZ Group Holdings Ltd.	90,734	1,472,027
Goodman Group REIT	202,312	4,129,554	Woodside Energy Group Ltd.	57,337	1,355,651
Woodside Energy Group Ltd.	198,752	3,923,741	DBS Group Holdings Ltd.	55,100	1,342,162
Samsung Electronics Co., Ltd. - Preference Shares	84,880	3,844,350	Want Want China Holdings Ltd.	2,027,000	1,318,829
Oversea-Chinese Banking Corp., Ltd.	370,200	3,820,817	Macquarie Group Ltd.	11,014	1,228,712
Rio Tinto Ltd.	38,818	3,256,195	Wesfarmers Ltd.	34,152	1,159,769
Celltrion, Inc.	22,136	2,896,390	NAVER Corp.	8,215	1,158,605
			Hyundai Motor Co.	6,680	1,101,277

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





	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Champion REIT	997,000	200,488	0.01%	Swire Pacific Ltd. Class B	57,500	77,183	0.00%
China Travel International Investment Hong Kong Ltd.	1,396,000	207,413	0.01%	Swire Properties Ltd.	548,000	873,161	0.05%
Chow Tai Fook Jewellery Group Ltd.	924,800	1,000,917	0.06%	Techtronic Industries Co., Ltd.	693,500	7,923,278	0.50%
CK Asset Holdings Ltd.	1,015,500	3,804,516	0.24%	United Energy Group Ltd.	3,692,000	144,230	0.01%
CK Hutchison Holdings Ltd.	1,406,352	6,736,886	0.42%	Vitasoy International Holdings Ltd.	422,000	318,903	0.02%
CK Infrastructure Holdings Ltd.	309,500	1,748,207	0.11%	VTech Holdings Ltd.	84,900	635,059	0.04%
CLP Holdings Ltd.	868,500	7,019,283	0.44%	WH Group Ltd.	4,116,700	2,710,228	0.17%
Dah Sing Banking Group Ltd.	178,864	149,141	0.01%	Wharf Holdings Ltd.	502,000	1,411,341	0.09%
DFI Retail Group Holdings Ltd.	163,500	310,650	0.02%	Wharf Real Estate Investment Co., Ltd.	826,000	2,189,999	0.14%
ESR Group Ltd.	1,395,399	1,833,747	0.11%	Wynn Macau Ltd.	792,400	649,558	0.04%
First Pacific Co., Ltd.	1,233,000	573,275	0.04%	Xinyi Glass Holdings Ltd.	1,132,000	1,241,120	0.08%
FIT Hon Teng Ltd.	586,000	260,448	0.02%	Yue Yuen Industrial Holdings Ltd.	364,500	704,966	0.04%
Galaxy Entertainment Group Ltd.	1,144,000	5,333,607	0.34%			<b>187,829,166</b>	<b>11.81%</b>
Hang Lung Group Ltd.	455,000	495,363	0.03%	<b>New Zealand 1.78% (30 June 2023: 1.85%)</b>			
Hang Lung Properties Ltd.	946,000	806,973	0.05%	a2 Milk Co., Ltd.	377,359	1,632,600	0.10%
Hang Seng Bank Ltd.	382,300	4,916,223	0.31%	Air New Zealand Ltd.	837,156	270,364	0.02%
Henderson Land Development Co., Ltd.	687,988	1,846,114	0.12%	Auckland International Airport Ltd.	699,134	3,250,512	0.21%
Hong Kong & China Gas Co., Ltd.	5,753,702	4,377,512	0.27%	Contact Energy Ltd.	421,065	2,309,183	0.15%
Hong Kong Exchanges & Clearing Ltd.	671,200	21,509,624	1.35%	EBOS Group Ltd.	83,136	1,632,230	0.10%
Hongkong Land Holdings Ltd.	580,900	1,876,307	0.12%	Fisher & Paykel Healthcare Corp., Ltd.	304,908	5,588,733	0.35%
Huabao International Holdings Ltd.	478,932	146,611	0.01%	Fletcher Building Ltd.	404,492	697,530	0.04%
HUTCHMED China Ltd.	263,500	928,126	0.06%	Infratil Ltd.	489,920	3,343,566	0.21%
Hysan Development Co., Ltd.	308,000	442,626	0.03%	Kiwi Property Group Ltd.	847,475	428,619	0.03%
Jardine Matheson Holdings Ltd.	103,500	3,661,830	0.23%	Mainfreight Ltd.	42,638	1,757,126	0.11%
Johnson Electric Holdings Ltd.	194,625	293,156	0.02%	Mercury NZ Ltd.	362,734	1,451,075	0.09%
Kerry Logistics Network Ltd.	157,371	151,578	0.01%	Meridian Energy Ltd.	655,052	2,510,691	0.16%
Kerry Properties Ltd.	313,500	545,294	0.03%	Ryman Healthcare Ltd.	320,587	695,445	0.04%
Lenovo Group Ltd.	4,062,000	5,733,437	0.36%	SKYCITY Entertainment Group Ltd.	392,305	349,015	0.02%
Link REIT	1,356,300	5,272,396	0.33%	Spark New Zealand Ltd.	960,006	2,433,515	0.15%
L'Occitane International SA	212,000	901,504	0.06%			<b>28,350,204</b>	<b>1.78%</b>
Man Wah Holdings Ltd.	749,600	514,622	0.03%	<b>Singapore 7.56% (30 June 2023: 7.32%)</b>			
Melco International Development Ltd.	427,000	287,131	0.02%	CapitaLand Ascendas REIT	1,884,130	3,559,028	0.22%
MGM China Holdings Ltd.	400,800	624,245	0.04%	CapitaLand Ascott Trust	1,341,260	865,968	0.05%
MMG Ltd.	1,264,000	482,455	0.03%	CapitaLand Integrated Commercial Trust REIT	2,679,152	3,914,201	0.25%
MMG Ltd. - Rights Issue 31/12/2049	566,400	25,029	0.00%	CapitaLand Investment Ltd.	1,324,400	2,599,450	0.16%
MTR Corp., Ltd.	770,500	2,432,670	0.15%	City Developments Ltd.	237,600	904,642	0.06%
NagaCorp Ltd.	711,457	349,013	0.02%	ComfortDelGro Corp., Ltd.	1,101,700	1,089,303	0.07%
New World Development Co., Ltd.	763,511	714,869	0.04%	DBS Group Holdings Ltd.	1,065,380	28,134,994	1.77%
Nexteer Automotive Group Ltd.	466,000	210,098	0.01%	Fraser's Logistics & Commercial Trust REIT	1,503,400	1,053,850	0.07%
NWS Holdings Ltd.	503,000	446,473	0.03%	Genting Singapore Ltd.	3,063,800	1,955,497	0.12%
Orient Overseas International Ltd.	69,000	1,119,745	0.07%	Hutchison Port Holdings Trust	2,810,400	359,731	0.02%
PCCW Ltd.	2,185,224	1,094,375	0.07%	Jardine Cycle & Carriage Ltd.	51,577	1,012,321	0.06%
Power Assets Holdings Ltd.	722,000	3,907,127	0.25%	Keppel DC REIT	669,682	889,450	0.06%
Prada SpA	269,600	2,016,630	0.13%	Keppel Ltd.	729,500	3,482,653	0.22%
Samsonite International SA	724,500	2,162,160	0.14%	Keppel REIT	1,219,800	751,546	0.05%
Sands China Ltd.	1,270,000	2,648,206	0.17%	Mapletree Industrial Trust REIT	1,034,443	1,610,533	0.10%
Shangri-La Asia Ltd.	584,000	401,680	0.02%	Mapletree Logistics Trust REIT	1,783,564	1,697,692	0.11%
Sino Land Co., Ltd.	1,854,000	1,911,609	0.12%	Mapletree Pan Asia Commercial Trust REIT	1,213,132	1,092,065	0.07%
SITC International Holdings Co., Ltd.	681,000	1,849,169	0.12%	NetLink NBN Trust	1,545,000	946,209	0.06%
SJM Holdings Ltd.	1,249,250	424,022	0.03%	Olam Group Ltd.	618,600	524,914	0.03%
Sun Hung Kai Properties Ltd.	751,500	6,502,014	0.41%	Oversea-Chinese Banking Corp., Ltd.	1,863,098	19,837,302	1.25%
Super Hi International Holding Ltd.	78,000	145,462	0.01%	SATS Ltd.	468,909	986,084	0.06%
Swire Pacific Ltd. Class A	264,500	2,337,590	0.15%	Seatrium Ltd.	1,073,216	1,092,815	0.07%
				Sembcorp Industries Ltd.	481,500	1,708,921	0.11%
				SIA Engineering Co., Ltd.	135,400	231,786	0.02%
				Singapore Airlines Ltd.	731,360	3,723,582	0.23%
				Singapore Exchange Ltd.	436,500	3,053,326	0.19%
				Singapore Post Ltd.	820,600	260,364	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Singapore Technologies Engineering Ltd.	805,600	2,573,878	0.16%	HD Hyundai Infracore Co., Ltd.	74,317	412,482	0.03%
Singapore Telecommunications Ltd.	3,974,700	8,065,246	0.51%	HD Hyundai Mipo Co., Ltd.	10,798	729,542	0.05%
StarHub Ltd.	297,600	265,705	0.02%	HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	22,601	2,607,366	0.16%
Suntec REIT	1,118,700	866,729	0.05%	Hite Jinro Co., Ltd.	16,099	248,532	0.02%
Thai Beverage PCL	4,309,500	1,430,935	0.09%	HL Mando Co., Ltd.	17,251	550,177	0.03%
United Overseas Bank Ltd.	641,500	14,829,880	0.93%	HLB, Inc.	62,528	2,657,383	0.17%
UOL Group Ltd.	262,700	1,007,962	0.06%	HMM Co., Ltd.	153,240	2,185,326	0.14%
VENTURE Corp., Ltd.	139,100	1,459,511	0.09%	Hotel Shilla Co., Ltd.	16,025	624,003	0.04%
Wilmar International Ltd.	1,051,069	2,404,216	0.15%	HYBE Co., Ltd.	11,132	1,637,653	0.10%
		120,242,289	7.56%	Hyundai Autoever Corp.	3,645	435,335	0.03%
<b>South Korea 31.45% (30 June 2023: 29.25%)</b>				Hyundai Department Store Co., Ltd.	7,610	269,239	0.02%
Alteogen, Inc.	22,286	4,541,390	0.29%	Hyundai Engineering & Construction Co., Ltd.	38,629	899,426	0.06%
Amorepacific Corp.	15,310	1,860,780	0.12%	Hyundai Glovis Co., Ltd.	9,725	1,547,239	0.10%
Amorepacific Corp. - Preference Shares	6,080	207,157	0.01%	Hyundai Marine & Fire Insurance Co., Ltd.	30,867	773,637	0.05%
AMOREPACIFIC Group	13,107	308,036	0.02%	Hyundai Mobis Co., Ltd.	35,630	6,509,949	0.41%
BGF retail Co., Ltd.	4,080	306,185	0.02%	Hyundai Motor Co.	70,093	15,021,747	0.94%
BNK Financial Group, Inc.	146,531	901,647	0.06%	Hyundai Motor Co. - Preference Shares	18,443	2,454,601	0.15%
Celltrion Pharm, Inc.	9,330	601,892	0.04%	Hyundai Motor Co. (XKRX) - Preference Shares	11,574	1,528,626	0.10%
Celltrion, Inc.	76,484	9,684,825	0.61%	Hyundai Steel Co.	44,372	936,438	0.06%
Cheil Worldwide, Inc.	37,832	505,709	0.03%	Hyundai Wia Corp.	8,542	359,304	0.02%
CJ CheilJedang Corp.	4,137	1,158,600	0.07%	Industrial Bank of Korea	142,855	1,455,014	0.09%
CJ CheilJedang Corp. - Preference Shares	665	74,495	0.00%	Kakao Corp.	175,410	5,180,106	0.33%
CJ Corp.	7,128	629,170	0.04%	Kakao Games Corp.	22,132	329,608	0.02%
CJ ENM Co., Ltd.	5,372	328,603	0.02%	KakaoBank Corp.	112,507	1,659,202	0.10%
CJ Logistics Corp.	4,520	312,279	0.02%	Kakaopay Corp.	14,730	287,858	0.02%
CosmoAM&T Co., Ltd.	11,764	1,232,378	0.08%	Kangwon Land, Inc.	54,913	553,718	0.03%
Coway Co., Ltd.	29,526	1,377,094	0.09%	KB Financial Group, Inc.	177,726	10,135,482	0.64%
Daewoo Engineering & Construction Co., Ltd.	103,531	279,793	0.02%	KCC Corp.	2,260	506,509	0.03%
DB Insurance Co., Ltd.	23,433	1,949,203	0.12%	KEPCO Plant Service & Engineering Co., Ltd.	11,323	312,174	0.02%
DGB Financial Group, Inc.	79,453	462,923	0.03%	Kia Corp.	131,210	12,325,066	0.77%
DL E&C Co., Ltd.	14,061	330,967	0.02%	Korea Aerospace Industries Ltd.	36,917	1,421,432	0.09%
DL Holdings Co., Ltd.	5,431	233,180	0.01%	Korea Electric Power Corp.	135,364	1,924,499	0.12%
Dongsuh Cos, Inc.	16,588	231,376	0.01%	Korea Gas Corp.	13,554	513,998	0.03%
Doosan Bobcat, Inc.	26,027	969,986	0.06%	Korea Investment Holdings Co., Ltd.	20,183	1,026,379	0.06%
Doosan Enerbility Co., Ltd.	223,014	3,256,507	0.20%	Korea Zinc Co., Ltd.	5,721	2,140,440	0.13%
Ecopro BM Co., Ltd.	24,076	3,200,805	0.20%	Korean Air Lines Co., Ltd.	96,944	1,637,449	0.10%
Ecopro Co., Ltd.	51,740	3,386,687	0.21%	Krafton, Inc.	18,923	3,869,833	0.24%
Ecopro Materials Co., Ltd.	6,237	411,873	0.03%	KT&G Corp.	52,705	3,377,102	0.21%
E-MART, Inc.	10,010	410,872	0.03%	Kum Yang Co., Ltd.	17,973	1,122,904	0.07%
F&F Co., Ltd.	8,245	373,765	0.02%	Kumho Petrochemical Co., Ltd.	8,661	921,785	0.06%
Fila Holdings Corp.	26,960	785,395	0.05%	L&F Co., Ltd.	13,120	1,289,601	0.08%
Green Cross Corp.	2,955	245,373	0.01%	LG Chem Ltd.	24,947	6,261,670	0.39%
GS Engineering & Construction Corp.	34,372	375,308	0.02%	LG Chem Ltd. - Preference Shares	4,019	703,653	0.04%
GS Holdings Corp.	24,203	824,643	0.05%	LG Corp.	46,078	2,698,065	0.17%
GS Retail Co., Ltd.	22,809	345,490	0.02%	LG Display Co., Ltd.	163,183	1,359,760	0.09%
Hana Financial Group, Inc.	138,246	6,096,282	0.38%	LG Electronics, Inc.	57,049	4,596,247	0.29%
Hanjin Kal Corp.	16,841	790,359	0.05%	LG Electronics, Inc. - Preference Shares	8,560	302,849	0.02%
Hankook Tire & Technology Co., Ltd.	38,806	1,274,269	0.08%	LG Energy Solution Ltd.	21,049	4,992,734	0.31%
Hanmi Pharm Co., Ltd.	3,785	743,801	0.05%	LG H&H Co., Ltd.	5,004	1,255,999	0.08%
Hanmi Science Co., Ltd.	12,730	287,153	0.02%	LG H&H Co., Ltd. - Preference Shares	1,227	135,937	0.01%
Hanmi Semiconductor Co., Ltd.	23,298	2,916,270	0.18%	LG Innotek Co., Ltd.	7,393	1,460,876	0.09%
Hanon Systems	87,989	302,352	0.02%	LG Uplus Corp.	109,034	777,852	0.05%
Hanwha Aerospace Co., Ltd.	18,133	3,286,730	0.21%	Lotte Chemical Corp.	9,713	809,358	0.05%
Hanwha Corp.	22,856	445,829	0.03%	Lotte Chilsung Beverage Co., Ltd.	1,716	165,554	0.01%
Hanwha Corp. - Preference Shares	14,587	159,699	0.01%	Lotte Corp.	13,535	247,789	0.02%
Hanwha Life Insurance Co., Ltd.	185,222	403,680	0.02%	Lotte Energy Materials Corp.	11,756	450,938	0.03%
Hanwha Ocean Co., Ltd.	47,478	1,053,725	0.07%				
Hanwha Solutions Corp.	54,702	1,096,822	0.07%				
HD Hyundai Co., Ltd.	22,326	1,208,345	0.08%				
HD Hyundai Heavy Industries Co., Ltd.	11,213	1,268,336	0.08%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LOTTE Fine Chemical Co., Ltd.	8,057	260,470	0.02%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	1,358	274,757	0.02%
Lotte Shopping Co., Ltd.	6,252	288,414	0.02%	Samsung Heavy Industries Co., Ltd.	341,625	2,320,519	0.15%
LS Corp.	8,969	937,624	0.06%	Samsung Life Insurance Co., Ltd.	39,008	2,507,961	0.16%
Meritz Financial Group, Inc.	48,425	2,782,723	0.17%	Samsung SDI Co., Ltd.	27,786	7,145,837	0.45%
Mirae Asset Securities Co., Ltd.	140,211	745,619	0.05%	Samsung SDI Co., Ltd. - Preference Shares	735	117,205	0.01%
NAVER Corp.	71,723	8,696,381	0.55%	Samsung SDS Co., Ltd.	19,134	2,064,220	0.13%
NCSOFT Corp.	8,304	1,085,281	0.07%	Samsung Securities Co., Ltd.	33,056	955,778	0.06%
Netmarble Corp.	11,106	433,267	0.03%	SD Biosensor, Inc.	18,632	183,327	0.01%
NH Investment & Securities Co., Ltd.	71,948	663,291	0.04%	Seegene, Inc.	14,939	217,058	0.01%
NongShim Co., Ltd.	1,649	585,805	0.04%	Shinhan Financial Group Co., Ltd.	262,356	9,177,219	0.58%
OCI Holdings Co., Ltd.	8,002	514,477	0.03%	Shinsegae, Inc.	3,685	420,034	0.03%
Orion Corp.	11,766	788,104	0.05%	SK Biopharmaceuticals Co., Ltd.	14,969	842,788	0.05%
Ottogi Corp.	793	249,451	0.02%	SK Bioscience Co., Ltd.	12,203	466,312	0.03%
Pan Ocean Co., Ltd.	125,175	389,666	0.02%	SK Chemicals Co., Ltd.	5,559	197,079	0.01%
Paradise Co., Ltd.	24,574	251,721	0.02%	SK Hynix, Inc.	285,118	48,986,856	3.08%
Pearl Abyss Corp.	17,453	559,789	0.03%	SK IE Technology Co., Ltd.	13,055	418,253	0.03%
Posco DX Co., Ltd.	28,172	784,886	0.05%	SK Innovation Co., Ltd.	31,320	2,641,665	0.17%
POSCO Future M Co., Ltd.	14,934	2,804,533	0.18%	SK Networks Co., Ltd.	51,468	180,035	0.01%
POSCO Holdings, Inc.	39,500	10,416,636	0.65%	SK Square Co., Ltd.	48,821	3,546,749	0.22%
Posco International Corp.	24,175	1,148,598	0.07%	SK, Inc.	18,564	2,134,894	0.13%
S-1 Corp.	10,235	431,260	0.03%	SKC Co., Ltd.	9,745	1,193,612	0.07%
Samsung Biologics Co., Ltd.	9,322	4,923,425	0.31%	S-Oil Corp.	21,603	1,043,661	0.07%
Samsung C&T Corp.	43,801	4,518,519	0.28%	Solus Advanced Materials Co., Ltd.	12,274	162,643	0.01%
Samsung Card Co., Ltd.	15,673	436,089	0.03%	Wemade Co., Ltd.	10,515	325,801	0.02%
Samsung E&A Co., Ltd.	82,746	1,451,737	0.09%	Woori Financial Group, Inc.	315,058	3,362,297	0.21%
Samsung Electro-Mechanics Co., Ltd.	29,238	3,356,051	0.21%	Yuhan Corp.	27,269	1,602,660	0.10%
Samsung Electronics Co., Ltd.	2,519,641	149,183,248	9.38%			500,183,760	31.45%
Samsung Electronics Co., Ltd. - Preference Shares	436,101	20,149,672	1.27%	<b>Total Equities</b>		<b>1,566,301,879</b>	<b>98.47%</b>
Samsung Fire & Marine Insurance Co., Ltd.	17,241	4,872,320	0.31%	<b>Total Transferable Securities</b>		<b>1,566,301,879</b>	<b>98.47%</b>
				Number of Contracts Long/(Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.02%)</b>							
<b>Futures 0.01% (30 June 2023: 0.02%)</b>							
KOSPI 200 Index September 2024	105	KRW9,922,452,695	159,270	0.01%			
MSCI Pacific Ex-Japan Index September 2024	219	\$16,925,615	(21,005)	(0.00%)			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>138,265</b>	<b>0.01%</b>			
<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
KRW	5,424,975,000	USD	(3,917,193)	Royal Bank of Canada	19/9/2024	42,122	0.00%
KRW	1,050,362,500	USD	(757,939)	Royal Bank of Canada	19/9/2024	8,649	0.00%
USD	3,457,509	KRW	(4,734,712,500)	Toronto-Dominion Bank	19/9/2024	1,968	0.00%
USD	1,454,314	AUD	(2,173,405)	State Street Bank & Trust Co.	18/9/2024	(140)	(0.00%)
USD	2,294,706	HKD	(17,883,230)	Bank of America	19/9/2024	(961)	(0.00%)
KRW	1,967,026,485	USD	(1,438,547)	Standard Chartered Bank	19/9/2024	(2,950)	(0.00%)
USD	739,812	AUD	(1,109,945)	UBS AG	18/9/2024	(2,970)	(0.00%)
USD	402,213	AUD	(608,538)	UBS AG	18/9/2024	(5,024)	(0.00%)
KRW	5,679,800,322	USD	(4,153,814)	Standard Chartered Bank	19/9/2024	(8,519)	(0.00%)
USD	2,896,973	KRW	(3,985,800,000)	Toronto-Dominion Bank	19/9/2024	(11,988)	(0.00%)
USD	1,278,940	KRW	(1,772,373,885)	Royal Bank of Canada	19/9/2024	(14,594)	(0.00%)
USD	3,334,844	AUD	(5,034,459)	State Street Bank & Trust Co.	18/9/2024	(34,244)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(28,651)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>1,566,411,493</b>	<b>98.48%</b>
						Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>24,180,530</b>	<b>1.52%</b>
<b>Net Assets</b>						<b>1,590,592,023</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,566,301,879	98.43%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	159,270	0.01%
(e)	Total OTC Financial Derivative Instruments	52,739	0.00%
(f)	Other Assets	24,746,364	1.56%
Total Assets		1,591,260,252	100.00%

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,566,301,879	1,291,387,033
Financial Derivative Instruments	3,17	212,009	156,432
Cash	3	13,271,893	21,180,061
Receivables:			
Interest and Dividends		4,504,367	4,914,594
Capital Shares Issued		386,149	—
Investments Sold		2,142,937	—
Margin Cash Due from Broker	3	4,431,018	3,961,225
Cash Collateral		10,000	—
Other Receivables		—	12,884
<b>Total Current Assets</b>		<b>1,591,260,252</b>	<b>1,321,612,229</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	102,395	391,227
Payables and Other Liabilities:			
Capital Shares Redeemed		386,138	—
Investments Purchased		—	32
Management Fees Payable	12	179,696	164,505
<b>Total Current Liabilities</b>		<b>668,229</b>	<b>555,764</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,590,592,023</b>	<b>1,321,056,465</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$446,618,695	\$366,735,582	\$120,885,140
Number of Shares Outstanding	14,405,327	12,690,738	4,498,900
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$31.00</b>	<b>\$28.90</b>	<b>\$26.87</b>
<b>USD Distributing</b>			
Net Assets	\$1,143,973,328	\$954,320,883	\$771,147,008
Number of Shares Outstanding	44,445,997	38,459,957	32,186,475
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$25.74</b>	<b>\$24.81</b>	<b>\$23.96</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		623,010	376,562
Dividend Income		48,183,709	43,716,553
Securities Lending Income		465,303	262,226
Net Gain on Financial Instruments		49,476,224	25,918,863
<b>Total Investment Income</b>		<b>98,748,246</b>	<b>70,274,204</b>
<b>Expenses</b>			
Management Fees	12	1,977,281	1,620,309
Transaction Fees and Commissions		225,608	310,070
<b>Total Expenses</b>		<b>2,202,889</b>	<b>1,930,379</b>
<b>Finance Costs</b>			
Interest Expense		7,349	4,880
Distributions	6	34,984,246	32,643,551
<b>Total Finance Costs</b>		<b>34,991,595</b>	<b>32,648,431</b>
<b>Net Investment Income After Finance Costs</b>		<b>61,553,762</b>	<b>35,695,394</b>
Taxation	5	(1,880,868)	(1,607,948)
<b>Net Increase in Net Assets</b>		<b>59,672,894</b>	<b>34,087,446</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	59,672,894	34,087,446
<b>Capital Transactions</b>		
Subscriptions	407,673,980	562,971,386
Redemptions	(197,811,316)	(168,034,515)
Total Capital Transactions	209,862,664	394,936,871
<b>Total Increase for the Year</b>	<b>269,535,558</b>	<b>429,024,317</b>
<b>Net Assets</b>		
Beginning of Year	1,321,056,465	892,032,148
<b>End of Year</b>	<b>1,590,592,023</b>	<b>1,321,056,465</b>

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

# Vanguard FTSE Developed Europe UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 13.81% for the fiscal year. The fund's return differed from that of its benchmark during the period owing in part to the treatment of withholding tax.
- Nearly every market represented in the index had positive returns, with the United Kingdom, Denmark, Germany and the Netherlands contributing the most. Portugal slightly detracted.
- Nine of the index's 11 industry sectors recorded a positive performance. Financials, industrials, health care and technology contributed most to results. Consumer staples and utilities detracted.

Benchmark returns in the commentary above are in euros.

### Benchmark: FTSE Developed Europe Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	14.12%	—	8.43%
Benchmark	13.81	—	8.15
Tracking Difference*	0.31		
EUR Distributing	14.12%	8.69%	7.04%
Benchmark	13.81	8.41	6.76
Tracking Difference*	0.31		

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR Accumulating, 23 July 2019.



## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Novo Nordisk A/S Class B	76,490	8,411,536	Novo Nordisk A/S Class B	68,762	7,297,902
ASML Holding NV	10,898	8,106,678	TotalEnergies SE	109,028	6,795,097
Nestle SA	73,542	7,414,360	Shell plc	217,276	6,593,654
Novartis AG	75,146	6,977,788	Nestle SA	59,340	6,048,621
AstraZeneca plc	45,869	6,029,619	ASML Holding NV	6,484	4,442,377
Siemens AG	36,516	5,452,480	HSBC Holdings plc	581,818	4,239,040
UBS Group AG	198,374	5,331,813	Novartis AG	42,501	3,918,934
LVMH Moet Hennessy Louis Vuitton SE	6,840	5,148,716	CNH Industrial NV	342,155	3,578,405
Roche Holding AG (XSWX)	18,904	4,705,453	Anheuser-Busch InBev SA	59,371	3,306,114
SAP SE	30,279	4,619,522	ING Groep NV	217,233	3,138,133
Shell plc	142,170	4,537,958	LVMH Moet Hennessy Louis Vuitton SE	4,284	3,080,842
Anheuser-Busch InBev SA	74,107	4,107,925	British American Tobacco plc	109,989	3,076,257
London Stock Exchange Group plc	35,648	3,690,530	Roche Holding AG (XSWX)	10,832	2,717,985
ABB Ltd.	70,078	3,199,073	BNP Paribas SA	43,728	2,627,736
HSBC Holdings plc	415,723	3,161,762	SAP SE	17,229	2,509,007
Unilever plc	64,209	2,997,404	AstraZeneca plc	21,072	2,471,068
TotalEnergies SE	46,700	2,995,187	UniCredit SpA	91,295	2,448,029
EQT AB	111,919	2,986,659	UBS Group AG	92,020	2,264,388
Sanofi SA	32,430	2,926,149	Unilever plc	48,728	2,206,459
Haleon plc	768,461	2,904,325	BP plc	369,317	2,061,787

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



	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Schneider Electric SE	186,600	41,854,380	1.14%	MTU Aero Engines AG	18,703	4,466,276	0.12%
SCOR SE	52,874	1,250,999	0.03%	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	46,227	21,588,009	0.59%
SEB SA	4,222	403,623	0.01%	Nemetschek SE	19,042	1,749,008	0.05%
SEB SA (Prime De Fidelite)	4,433	423,795	0.01%	Puma SE	34,863	1,494,577	0.04%
Societe Generale SA	256,041	5,612,419	0.15%	QIAGEN NV	77,796	2,999,036	0.08%
Sodexo SA	2,094	175,896	0.01%	Rational AG	1,686	1,310,865	0.04%
Sodexo SA (France)	12,624	1,060,416	0.03%	Rheinmetall AG	15,258	7,258,231	0.20%
Sodexo SA (XPAR)	16,372	1,375,248	0.04%	RTL Group SA	12,833	364,457	0.01%
SOITEC	8,404	875,697	0.02%	RWE AG	248,420	7,937,019	0.22%
STMicroelectronics NV	227,198	8,375,654	0.23%	SAP SE	384,215	72,816,427	1.98%
Teleperformance SE	20,848	2,050,192	0.06%	Sartorius AG	698	125,221	0.00%
Thales SA	34,028	5,087,186	0.14%	Sartorius AG - Preference Shares	8,881	1,944,939	0.05%
TotalEnergies SE	703,743	43,864,301	1.19%	Scout24 SE	25,412	1,809,334	0.05%
Unibail-Rodamco-Westfield REIT	36,284	2,667,600	0.07%	Siemens AG	260,174	45,197,427	1.23%
Valeo SE	76,696	762,205	0.02%	Siemens Energy AG	190,140	4,622,303	0.13%
Veolia Environnement SA	219,623	6,131,874	0.17%	Siemens Healthineers AG	97,893	5,266,643	0.14%
Vinci SA	173,461	17,065,093	0.46%	Sixt SE	4,726	313,097	0.01%
Vivendi SE	232,284	2,266,163	0.06%	Sixt SE - Preference Shares	5,249	269,799	0.01%
Wendel SE	8,961	740,179	0.02%	Symrise AG Class A	45,552	5,206,594	0.14%
Worldline SA	85,685	867,132	0.02%	Talanx AG	21,045	1,568,905	0.04%
		<b>594,638,228</b>	<b>16.14%</b>	thyssenkrupp AG	167,420	676,042	0.02%
<b>Germany 12.75% (30 June 2023: 12.80%)</b>				Traton SE	17,750	542,263	0.01%
Adidas AG	57,714	12,870,222	0.35%	Volkswagen AG	10,120	1,134,452	0.03%
Allianz SE	136,746	35,485,587	0.96%	Volkswagen AG - Preference Shares	64,030	6,748,762	0.18%
BASF SE	311,307	14,066,407	0.38%	Vonovia SE	245,289	6,512,423	0.18%
Bayer AG	343,404	9,058,998	0.25%	Wacker Chemie AG	5,622	572,320	0.02%
Bayerische Motoren Werke AG	103,177	9,118,783	0.25%	Zalando SE	76,170	1,667,361	0.04%
Bayerische Motoren Werke AG - Preference Shares	20,025	1,651,061	0.04%			<b>469,766,567</b>	<b>12.75%</b>
Bechtle AG	28,893	1,269,558	0.03%	<b>Ireland 0.42% (30 June 2023: 0.41%)</b>			
Beiersdorf AG	34,431	4,701,553	0.13%	AIB Group plc	529,880	2,615,488	0.07%
Brenntag SE	46,061	2,900,001	0.08%	Bank of Ireland Group plc	362,761	3,543,449	0.10%
Carl Zeiss Meditec AG	12,858	844,128	0.02%	Glanbia plc	60,574	1,102,447	0.03%
Commerzbank AG	360,527	5,114,075	0.14%	Kerry Group plc Class A	52,960	4,006,424	0.11%
Continental AG	37,554	1,986,607	0.05%	Kingspan Group plc	53,201	4,229,479	0.11%
Covestro AG	65,438	3,586,002	0.10%			<b>15,497,287</b>	<b>0.42%</b>
CTS Eventim AG & Co. KGaA	21,019	1,637,380	0.04%	<b>Italy 4.28% (30 June 2023: 4.07%)</b>			
Daimler Truck Holding AG	183,259	6,811,737	0.18%	AZA SpA	522,949	972,424	0.03%
Delivery Hero SE Class A	71,006	1,572,783	0.04%	Amplifon SpA	45,104	1,499,257	0.04%
Deutsche Bank AG	685,079	10,213,158	0.28%	Amplifon SpA - Rights Issue 10/8/2024	44,970	1	0.00%
Deutsche Boerse AG	64,564	12,338,180	0.33%	Assicurazioni Generali SpA	436,272	10,160,775	0.28%
Deutsche Lufthansa AG	209,392	1,195,628	0.03%	Banca Mediolanum SpA	84,362	869,772	0.02%
Deutsche Post AG	344,306	13,011,324	0.35%	Banco BPM SpA	481,434	2,895,344	0.08%
Deutsche Telekom AG	1,171,552	27,508,041	0.75%	Brunello Cucinelli SpA	11,714	1,095,259	0.03%
Deutsche Wohnen SE	16,240	291,670	0.01%	Buzzi SpA	29,387	1,104,363	0.03%
DWS Group GmbH & Co. KGaA	11,028	365,468	0.01%	Davide Campari-Milano NV	166,212	1,466,655	0.04%
E.ON SE	778,312	9,538,214	0.26%	DiaSorin SpA	7,211	671,056	0.02%
Evonik Industries AG	80,863	1,540,440	0.04%	Enel SpA	2,720,075	17,664,167	0.48%
Fielmann Group AG	8,696	373,058	0.01%	Eni SpA	789,164	11,327,660	0.31%
Fraport AG Frankfurt Airport Services Worldwide	11,954	576,183	0.02%	Ferrari NV	41,103	15,647,912	0.43%
Fresenius Medical Care AG	70,678	2,527,445	0.07%	FinecoBank Banca Fineco SpA	217,078	3,021,726	0.08%
Fresenius SE & Co. KGaA	145,065	4,044,412	0.11%	Hera SpA	271,053	865,743	0.02%
FUCHS SE	10,586	352,514	0.01%	Infrastrutture Wireless Italiane SpA	124,434	1,213,231	0.03%
FUCHS SE - Preference Shares	22,581	963,757	0.03%	Interpump Group SpA	27,209	1,128,629	0.03%
GEA Group AG	59,322	2,307,626	0.06%	Intesa Sanpaolo SpA	5,647,878	19,603,785	0.53%
Hannover Rueck SE	21,076	4,988,689	0.14%	Italgas SpA	174,747	804,186	0.02%
Heidelberg Materials AG	47,813	4,629,255	0.13%	Leonardo SpA	138,990	3,013,303	0.08%
Henkel AG & Co. KGaA	34,783	2,554,811	0.07%	Mediobanca Banca di Credito Finanziario SpA	191,234	2,617,993	0.07%
Henkel AG & Co. KGaA - Preference Shares	56,585	4,709,004	0.13%	Moncler SpA	72,310	4,126,009	0.11%
Hochtief AG	7,152	759,542	0.02%	Nexi SpA	284,063	1,617,455	0.04%
Infineon Technologies AG	454,546	15,593,201	0.42%	Pirelli & C SpA	130,754	726,992	0.02%
KION Group AG	24,955	975,491	0.03%	Poste Italiane SpA	157,431	1,872,642	0.05%
Knorr-Bremse AG	22,805	1,625,996	0.04%	Prysmian SpA	95,900	5,544,938	0.15%
LEG Immobilien SE	25,973	1,980,701	0.05%				
Mercedes-Benz Group AG	293,073	18,923,724	0.51%				
Merck KGaA	45,508	7,042,363	0.19%				





	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Fresnillo plc	60,948	404,002	0.01%	NMC Health plc	19,032	—	0.00%
Glencore plc	4,253,228	22,629,732	0.61%	Ocado Group plc	205,874	701,515	0.02%
GSK plc	1,401,110	25,276,075	0.69%	Pearson plc	236,237	2,760,717	0.08%
Haleon plc	2,420,914	9,211,527	0.25%	Persimmon plc	114,539	1,826,493	0.05%
Halma plc	134,088	4,279,624	0.12%	Phoenix Group Holdings plc	265,526	1,633,237	0.04%
Hargreaves Lansdown plc	135,060	1,803,271	0.05%	Prudential plc	960,231	8,136,356	0.22%
Hikma Pharmaceuticals plc	58,008	1,293,801	0.04%	Reckitt Benckiser Group plc	247,163	12,482,973	0.34%
Hiscox Ltd.	114,078	1,547,347	0.04%	RELX plc	655,123	28,118,544	0.76%
Howden Joinery Group plc	191,558	1,984,860	0.05%	Rentokil Initial plc	888,309	4,832,160	0.13%
HSBC Holdings plc	6,597,483	53,218,031	1.44%	Rightmove plc	284,044	1,799,069	0.05%
IMI plc	90,137	1,875,381	0.05%	Rio Tinto plc	374,629	22,981,383	0.62%
Imperial Brands plc	302,687	7,225,904	0.20%	Rolls-Royce Holdings plc	2,942,154	15,851,830	0.43%
Informa plc	479,209	4,837,101	0.13%	RS GROUP plc	164,854	1,363,030	0.04%
InterContinental Hotels Group plc	57,068	5,604,243	0.15%	Sage Group plc	350,854	4,504,461	0.12%
Intermediate Capital Group plc	92,375	2,377,372	0.07%	Schroders plc	287,714	1,234,558	0.03%
International Consolidated Airlines Group SA	725,443	1,388,276	0.04%	Segro plc REIT	471,232	4,992,243	0.14%
Intertek Group plc	55,937	3,162,898	0.09%	Severn Trent plc	91,773	2,576,201	0.07%
J Sainsbury plc	629,061	1,891,999	0.05%	Shell plc	2,239,790	74,867,799	2.03%
JD Sports Fashion plc	896,433	1,263,495	0.03%	Smith & Nephew plc	309,337	3,577,764	0.10%
Johnson Matthey plc	63,093	1,166,106	0.03%	Smiths Group plc	123,836	2,490,343	0.07%
Kingfisher plc	657,971	1,930,835	0.05%	Smurfit Kappa Group plc	90,472	3,766,837	0.10%
Land Securities Group plc REIT	238,961	1,746,048	0.05%	Spirax-Sarco Engineering plc	26,223	2,622,806	0.07%
Legal & General Group plc	2,090,795	5,597,901	0.15%	SSE plc	383,826	8,101,287	0.22%
Lloyds Banking Group plc	22,145,040	14,297,799	0.39%	St James's Place plc	189,626	1,222,295	0.03%
London Stock Exchange Group plc	173,834	19,273,052	0.52%	Standard Chartered plc	746,430	6,303,620	0.17%
M&G plc	758,935	1,826,092	0.05%	Taylor Wimpey plc	1,227,533	2,058,107	0.06%
Marks & Spencer Group plc	705,912	2,385,410	0.07%	Tesco plc	2,463,918	8,892,740	0.24%
Melrose Industries plc	462,653	3,019,830	0.08%	Unilever plc	863,623	44,259,031	1.20%
Mondi plc	152,537	2,731,983	0.07%	UNITE Group plc REIT	125,904	1,324,623	0.04%
National Grid plc	1,680,031	17,489,168	0.48%	United Utilities Group plc	241,356	2,797,195	0.08%
NatWest Group plc	2,198,451	8,085,015	0.22%	Vodafone Group plc	7,701,783	6,337,029	0.17%
Next plc	41,775	4,452,261	0.12%	Weir Group plc	89,445	2,093,079	0.06%
				Whitbread plc	64,458	2,261,787	0.06%
				Wise plc Class A	259,416	2,085,214	0.06%
				WPP plc	375,988	3,212,479	0.09%
						869,206,540	23.59%
				<b>Total Equities</b>		<b>3,648,397,895</b>	<b>99.01%</b>
				<b>Total Transferable Securities</b>		<b>3,648,397,895</b>	<b>99.01%</b>
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2023: 0.00%)</b>							
<b>Futures (0.01%) (30 June 2023: 0.00%)</b>							
Euro Stoxx 50 Index September 2024		86	€4,271,230		(34,869)	(0.00%)	
FTSE 100 Index September 2024		59	£4,876,099		(36,587)	(0.00%)	
Euro Stoxx 600 Index September 2024		1062	€27,508,327		(204,307)	(0.01%)	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>					<b>(275,763)</b>	<b>(0.01%)</b>	
<b>OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)</b>							
	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)</b>							
EUR	5,154,125	GBP	(4,365,080)	Toronto-Dominion Bank	18/9/2024	22,335	0.00%
EUR	397,692	PLN	(1,714,920)	BNP Paribas	18/9/2024	1,562	0.00%
GBP	35,128	EUR	(41,100)	Toronto-Dominion Bank	18/9/2024	198	0.00%
GBP	81,920	EUR	(96,448)	UBS AG	18/9/2024	(139)	(0.00%)
EUR	1,263,106	DKK	(9,413,218)	HSBC Bank	18/9/2024	(211)	(0.00%)
GBP	2,391,852	EUR	(2,817,427)	UBS AG	18/9/2024	(5,455)	(0.00%)
EUR	955,689	NOK	(11,000,000)	HSBC Bank	18/9/2024	(6,462)	(0.00%)
GBP	3,955,200	EUR	(4,659,255)	State Street Bank & Trust Co.	18/9/2024	(9,339)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>2,489</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>3,648,124,621</b>	<b>99.00%</b>
						Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>36,644,891</b>	<b>1.00%</b>
<b>Net Assets</b>						<b>3,684,769,512</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,647,615,228	98.95%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	782,667	0.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	24,095	0.00%
(f)	Other Assets	37,864,839	1.03%
Total Assets		3,686,286,829	100.00%

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,648,397,895	3,222,967,703
Financial Derivative Instruments	3,17	24,095	184,245
Cash	3	23,349,729	10,513,523
Receivables:			
Interest and Dividends		11,527,183	9,044,480
Capital Shares Issued		447,429	103,896
Margin Cash Due from Broker	3	2,430,498	1,528,973
Cash Collateral		110,000	—
<b>Total Current Assets</b>		<b>3,686,286,829</b>	<b>3,244,342,820</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	297,369	56,582
Unrealised Depreciation on Spot Currency Contracts		63	—
Payables and Other Liabilities:			
Capital Shares Redeemed		447,390	103,870
Investments Purchased		487,260	5
Management Fees Payable	12	285,235	265,440
<b>Total Current Liabilities</b>		<b>1,517,317</b>	<b>425,897</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,684,769,512</b>	<b>3,243,916,923</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€840,687,551	€592,659,477	€429,903,597
Number of Shares Outstanding	18,788,923	15,116,254	12,827,172
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€44.74</b>	<b>€39.21</b>	<b>€33.52</b>
<b>EUR Distributing</b>			
Net Assets	€2,844,081,961	€2,651,257,446	€2,122,526,336
Number of Shares Outstanding	72,087,500	74,377,462	67,540,539
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€39.45</b>	<b>€35.65</b>	<b>€31.43</b>

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



## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		760,058	485,869
Dividend Income		119,951,857	104,821,168
Securities Lending Income		650,016	823,440
Net Gain on Financial Instruments		348,891,533	365,006,945
<b>Total Investment Income</b>		<b>470,253,464</b>	<b>471,137,422</b>
<b>Expenses</b>			
Management Fees	12	3,369,531	2,909,596
Transaction Fees and Commissions		592,119	946,732
Other Expenses		—	760
<b>Total Expenses</b>		<b>3,961,650</b>	<b>3,857,088</b>
<b>Finance Costs</b>			
Interest Expense		5,003	24,687
Distributions	6	86,005,845	77,298,735
<b>Total Finance Costs</b>		<b>86,010,848</b>	<b>77,323,422</b>
<b>Net Investment Income After Finance Costs</b>		<b>380,280,966</b>	<b>389,956,912</b>
Taxation	5	(8,831,019)	(8,140,133)
<b>Net Increase in Net Assets</b>		<b>371,449,947</b>	<b>381,816,779</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	371,449,947	381,816,779
<b>Capital Transactions</b>		
Subscriptions	472,062,013	584,042,792
Redemptions	(402,659,371)	(274,372,581)
Total Capital Transactions	69,402,642	309,670,211
<b>Total Increase for the Year</b>	<b>440,852,589</b>	<b>691,486,990</b>
<b>Net Assets</b>		
Beginning of Year	3,243,916,923	2,552,429,933
<b>End of Year</b>	<b>3,684,769,512</b>	<b>3,243,916,923</b>

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

# Vanguard FTSE Developed Europe ex UK UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 13.55% for the fiscal year.
- Nearly every market represented in the index turned in a positive performance. Denmark, Germany and the Netherlands were among the strongest contributors. Portugal was a minor detractor.
- Nine of the index's 11 sectors contributed to performance, with financials, technology and health care contributing the most. Consumer staples was the top detractor.
- The fund's return differed from that of its benchmark during the period owing in part to the treatment of withholding tax.

Benchmark returns in the commentary above are in euros.

### Benchmark: FTSE Developed Europe ex UK Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	13.98%	—	8.97%
Benchmark	13.55	—	8.57
Tracking Difference*	0.43		
EUR Distributing	13.99%	9.23%	7.89%
Benchmark	13.55	8.84	7.45
Tracking Difference*	0.44		

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

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Novo Nordisk A/S Class B	179,148	20,412,631	Novo Nordisk A/S Class B	109,082	11,271,341
ASML Holding NV	27,245	20,064,451	Nestle SA	93,275	9,543,574
Nestle SA	181,726	18,887,058	ASML Holding NV	12,024	8,247,852
Novartis AG	156,065	14,486,417	TotalEnergies SE	128,423	8,021,013
LVMH Moët Hennessy Louis Vuitton SE	16,837	13,483,824	Novartis AG	68,870	6,248,881
Roche Holding AG	47,654	12,100,433	LVMH Moët Hennessy Louis Vuitton SE	7,532	5,460,593
SAP SE	76,521	11,415,543	Roche Holding AG	21,135	5,177,189
Siemens AG	64,727	9,984,947	SAP SE	33,361	4,793,975
UBS Group AG	319,769	8,298,485	Anheuser-Busch InBev SA	63,111	3,505,117
TotalEnergies SE	134,131	8,105,944	ING Groep NV	253,594	3,487,741
Sanofi SA	79,693	7,428,822	UBS Group AG	136,923	3,319,916
Schneider Electric SE	36,981	6,876,263	Siemens AG	22,715	3,242,491
L'Oreal SA	15,941	6,790,186	CNH Industrial NV	309,025	3,241,020
Allianz SE	26,637	6,430,005	Allianz SE	13,425	3,151,786
Air Liquide SA	35,469	6,197,616	BNP Paribas SA	54,171	3,116,619
Airbus SE	41,213	5,909,257	Deutsche Telekom AG	143,713	3,112,804
Cie Financiere Richemont SA Class A	41,664	5,784,929	L'Oreal SA	7,040	2,902,257
ABB Ltd.	133,323	5,631,351	Sanofi SA	33,218	2,878,808
Anheuser-Busch InBev SA	101,056	5,565,219	Iberdrola SA	262,962	2,861,798
Deutsche Telekom AG	262,891	5,540,431	UniCredit SpA	106,219	2,818,036

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.66% (30 June 2023: 99.22%)</b>							
<b>Equities 99.66% (30 June 2023: 99.22%)</b>							
<b>Austria 0.42% (30 June 2023: 0.42%)</b>							
ANDRITZ AG	22,982	1,329,509	0.05%	Valmet OYJ	54,640	1,458,342	0.06%
Erste Group Bank AG	98,137	4,341,581	0.17%	Wartsila OYJ Abp	159,239	2,866,302	0.11%
OMV AG	46,667	1,897,480	0.07%			<b>52,556,756</b>	<b>2.01%</b>
Raiffeisen Bank International AG	41,822	678,353	0.03%	<b>France 21.32% (30 June 2023: 23.63%)</b>			
Telekom Austria AG Class A	30,125	280,765	0.01%	Accor SA	55,743	2,134,957	0.08%
Verbund AG	21,976	1,618,532	0.06%	Aeroports de Paris SA	10,630	1,207,568	0.05%
Voestalpine AG	35,114	885,575	0.03%	Air Liquide SA	115,084	18,560,748	0.71%
		<b>11,031,795</b>	<b>0.42%</b>	Air Liquide SA (Prime De Fidelite)	70,261	11,331,694	0.43%
<b>Belgium 1.87% (30 June 2023: 1.89%)</b>				Airbus SE	192,332	24,668,502	0.95%
Ackermans & van Haaren NV	7,246	1,170,229	0.04%	Alstom SA	114,098	1,791,339	0.07%
Ageas SA	53,369	2,277,789	0.09%	Amundi SA	18,577	1,119,264	0.04%
Anheuser-Busch InBev SA	287,625	15,566,265	0.60%	Arkema SA	18,636	1,512,311	0.06%
Argenx SE	19,488	7,962,797	0.31%	AXA SA	587,979	17,974,518	0.69%
D'ieteren Group	7,310	1,448,111	0.06%	Ayvens SA	45,624	247,054	0.01%
Elia Group SA	12,456	1,089,277	0.04%	BioMerieux	13,380	1,187,475	0.05%
Groupe Bruxelles Lambert NV	27,880	1,858,202	0.07%	BNP Paribas SA	328,578	19,560,248	0.75%
KBC Group NV	78,282	5,158,784	0.20%	Bolloré SE	310,221	1,700,011	0.07%
Lotus Bakeries NV	131	1,261,530	0.05%	Bouygues SA	58,700	1,759,239	0.07%
Sofina SA	5,512	1,175,158	0.04%	Bureau Veritas SA	100,053	2,587,371	0.10%
Syensqo SA	23,099	1,930,383	0.07%	Capgemini SE	52,520	9,752,964	0.37%
UCB SA	39,704	5,506,945	0.21%	Carrefour SA	169,177	2,233,136	0.09%
Umicore SA	67,406	945,706	0.04%	Cie de Saint-Gobain SA	150,299	10,914,713	0.42%
Warehouses de Pauw CVA REIT	56,492	1,429,248	0.05%	Cie Generale des Etablissements Michelin SCA	229,759	8,296,597	0.32%
		<b>48,780,424</b>	<b>1.87%</b>	Covivio SA REIT	18,305	812,376	0.03%
<b>Denmark 7.34% (30 June 2023: 5.78%)</b>				Credit Agricole SA	330,642	4,212,379	0.16%
AP Moller-Maersk A/S Class A	894	1,416,983	0.05%	Danone SA	204,911	11,696,320	0.45%
AP Moller-Maersk A/S Class B	1,594	2,587,395	0.10%	Dassault Aviation SA	6,956	1,179,738	0.05%
Carlsberg A/S Class B	30,481	3,415,366	0.13%	Dassault Systemes SE	219,605	7,752,057	0.30%
Coloplast A/S Class B	40,756	4,572,135	0.18%	Edenred SE	82,237	3,240,960	0.12%
Danske Bank A/S	216,575	6,026,095	0.23%	Eiffage SA	24,984	2,142,628	0.08%
Demant A/S	31,265	1,263,605	0.05%	Engie SA	370,738	4,943,791	0.19%
DSV A/S	54,950	7,862,157	0.30%	Engie SA (Prime De Fidelite)	204,606	2,728,421	0.10%
Genmab A/S	21,127	4,943,595	0.19%	EssilorLuxottica SA	99,952	20,110,342	0.77%
H Lundbeck A/S	77,955	406,215	0.02%	Eurazeo SA	7,632	567,439	0.02%
H Lundbeck A/S Class A	27,261	122,095	0.00%	Eurazeo SE	8,237	612,421	0.02%
Novo Nordisk A/S Class B	1,001,979	135,111,861	5.18%	Eurofins Scientific SE	41,995	1,954,867	0.07%
Novonosis (Novozymes) B Class B	113,030	6,458,250	0.25%	Euronext NV	25,694	2,222,531	0.09%
Orsted A/S	61,504	3,056,457	0.12%	Gecina SA REIT	16,848	1,448,086	0.06%
Pandora A/S	26,616	3,751,069	0.14%	Getlink SE	114,444	1,768,160	0.07%
ROCKWOOL A/S Class B	2,767	1,048,554	0.04%	Hermes International SCA	11,103	23,760,420	0.91%
Svitzer Group A/S	4,320	150,354	0.01%	Ipsen SA	11,327	1,296,942	0.05%
Tryg A/S	107,925	2,202,654	0.08%	JCDecaux SE	22,426	411,966	0.02%
Vestas Wind Systems A/S	330,438	7,144,952	0.27%	Kering SA	23,607	7,990,970	0.31%
		<b>191,539,792</b>	<b>7.34%</b>	Klepierre SA REIT	68,199	1,703,611	0.07%
<b>Finland 2.01% (30 June 2023: 2.28%)</b>				La Francaise des Jeux SAEM	32,728	1,040,750	0.04%
Elisa OYJ	46,370	1,986,491	0.08%	Legrand SA	82,929	7,682,543	0.29%
Fortum OYJ	143,243	1,955,267	0.07%	L'Oreal SA	45,280	18,567,064	0.71%
Kesko OYJ Class B	88,601	1,452,170	0.06%	L'Oreal SA (Prime De Fidelite)	30,348	12,444,197	0.48%
Kone OYJ Class B	106,992	4,931,261	0.19%	LVMH Moet Hennessy Louis Vuitton SE	80,681	57,573,962	2.21%
Metso OYJ	211,235	2,087,847	0.08%	Neoen SA	23,280	876,725	0.03%
Neste OYJ	135,359	2,250,343	0.09%	Orange SA	624,111	5,837,934	0.22%
Nokia OYJ	1,708,835	6,080,889	0.23%	Pernod Ricard SA	66,139	8,379,811	0.32%
Nordea Bank Abp	1,087,796	12,090,852	0.46%	Pluxee NV	27,832	729,059	0.03%
Orion OYJ Class B	34,693	1,382,863	0.05%	Publicis Groupe SA	74,605	7,414,245	0.28%
Sampo OYJ Class A	146,001	5,854,640	0.22%	Remy Cointreau SA	7,146	556,673	0.02%
Stora Enso OYJ Class R	194,095	2,475,682	0.09%	Renault SA	62,515	2,990,718	0.11%
UPM-Kymmene OYJ	174,243	5,683,807	0.22%	Rexel SA	77,148	1,863,896	0.07%
				Safran SA	110,606	21,833,624	0.84%
				Sanofi SA	360,464	32,420,132	1.24%
				Sartorius Stedim Biotech	8,244	1,263,805	0.05%
				Schneider Electric SE	174,622	39,167,715	1.50%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
SCOR SE	49,419	1,169,254	0.04%	Muenchener			
SEB SA	4,602	439,951	0.02%	Rueckversicherungs-			
SEB SA (Prime De Fidelite)	3,728	356,397	0.01%	Gesellschaft AG in			
Societe Generale SA	238,314	5,223,843	0.20%	Muenchen	43,246	20,195,882	0.77%
Sodexo SA	3,992	335,328	0.01%	Nemetschek SE	17,625	1,618,856	0.06%
Sodexo SA (France)	8,829	741,636	0.03%	Puma SE	32,672	1,400,649	0.05%
Sodexo SA (XPAR)	15,895	1,335,180	0.05%	QIAGEN NV	72,475	2,793,911	0.11%
SOITEC	7,967	830,161	0.03%	Rational AG	1,574	1,223,785	0.05%
STMicroelectronics NV	213,728	7,879,083	0.30%	Rheinmetall AG	14,259	6,783,006	0.26%
Teleperformance SE	19,652	1,932,578	0.07%	RTL Group SA	12,314	349,718	0.01%
Thales SA	31,961	4,778,169	0.18%	RWE AG	233,848	7,471,444	0.29%
TotalEnergies SE	658,743	41,059,451	1.57%	SAP SE	359,530	68,138,126	2.61%
Unibail-Rodamco-Westfield REIT	33,927	2,494,313	0.10%	Sartorius AG	721	129,347	0.01%
Valeo SE	70,742	703,034	0.03%	Sartorius AG - Preference Shares	8,317	1,821,423	0.07%
Veolia Environnement SA	203,661	5,686,215	0.22%	Scout24 SE	24,021	1,710,295	0.07%
Vinci SA	162,397	15,976,617	0.61%	Siemens AG	243,470	42,295,608	1.62%
Vivendi SE	219,118	2,137,715	0.08%	Siemens Energy AG	176,319	4,286,315	0.16%
Wendel SE	8,563	707,304	0.03%	Siemens Healthineers AG	91,069	4,899,512	0.19%
Worldline SA	83,037	840,334	0.03%	Sixt SE	4,238	280,768	0.01%
		<b>556,365,550</b>	<b>21.32%</b>	Sixt SE - Preference Shares	4,959	254,893	0.01%
<b>Germany 16.85% (30 June 2023: 16.83%)</b>				Symrise AG Class A	42,790	4,890,897	0.19%
Adidas AG	54,095	12,063,185	0.46%	Talanx AG	19,640	1,464,162	0.06%
Allianz SE	127,846	33,176,037	1.27%	thyssenkrupp AG	157,120	634,451	0.02%
BASF SE	291,516	13,172,150	0.51%	Traton SE	16,237	496,040	0.02%
Bayer AG	322,788	8,515,147	0.33%	Volkswagen AG	9,423	1,056,318	0.04%
Bayerische Motoren Werke AG	96,829	8,557,747	0.33%	Volkswagen AG - Preference Shares	60,015	6,325,581	0.24%
Bayerische Motoren Werke AG - Preference Shares	18,520	1,526,974	0.06%	Vonovia SE	227,483	6,039,674	0.23%
Bechtle AG	26,676	1,172,143	0.05%	Wacker Chemie AG	4,825	491,185	0.02%
Beiersdorf AG	32,298	4,410,292	0.17%	Zalando SE	71,076	1,555,854	0.06%
Brenntag SE	42,554	2,679,200	0.10%			<b>439,712,628</b>	<b>16.85%</b>
Carl Zeiss Meditec AG	12,274	805,788	0.03%	<b>Ireland 0.56% (30 June 2023: 0.54%)</b>			
Commerzbank AG	337,757	4,791,083	0.18%	AIB Group plc	496,828	2,452,343	0.10%
Continental AG	35,834	1,895,619	0.07%	Bank of Ireland Group plc	339,071	3,312,046	0.13%
Covestro AG	61,878	3,390,914	0.13%	Glanbia plc	56,757	1,032,977	0.04%
CTS Eventim AG & Co. KGaA	19,478	1,517,336	0.06%	Kerry Group plc Class A	49,381	3,735,673	0.14%
Daimler Truck Holding AG	171,521	6,375,436	0.24%	Kingspan Group plc	49,997	3,974,761	0.15%
Delivery Hero SE Class A	65,270	1,445,731	0.06%			<b>14,507,800</b>	<b>0.56%</b>
Deutsche Bank AG	641,118	9,557,787	0.37%	<b>Italy 5.66% (30 June 2023: 5.35%)</b>			
Deutsche Boerse AG	60,673	11,594,610	0.44%	A2A SpA	510,304	948,910	0.04%
Deutsche Lufthansa AG	196,465	1,121,815	0.04%	Amplifon SpA	42,599	1,415,991	0.05%
Deutsche Post AG	322,441	12,185,045	0.47%	Amplifon SpA - Rights Issue 10/8/2024	42,682	1	0.00%
Deutsche Telekom AG	1,095,719	25,727,482	0.99%	Assicurazioni Generali SpA	409,215	9,530,617	0.36%
Deutsche Wohnen SE	15,842	284,522	0.01%	Banca Mediolanum SpA	79,890	823,666	0.03%
DWS Group GmbH & Co. KGaA	10,538	349,229	0.01%	Banco BPM SpA	450,663	2,710,287	0.10%
E.ON SE	726,664	8,905,267	0.34%	Brunello Cucinelli SpA	11,346	1,060,851	0.04%
Evonik Industries AG	74,380	1,416,939	0.05%	Buzzi SpA	28,162	1,058,328	0.04%
Fielmann Group AG	7,714	330,931	0.01%	Davide Campari-Milano NV	157,586	1,390,539	0.05%
Fraport AG Frankfurt Airport Services Worldwide	12,023	579,509	0.02%	DiaSorin SpA	7,172	667,426	0.03%
Fresenius Medical Care AG	66,946	2,393,989	0.09%	Enel SpA	2,543,557	16,517,859	0.63%
Fresenius SE & Co. KGaA	134,165	3,740,520	0.14%	Eni SpA	738,999	10,607,592	0.41%
FUCHS SE	9,243	307,792	0.01%	Ferrari NV	38,433	14,631,443	0.56%
FUCHS SE - Preference Shares	22,072	942,033	0.04%	FinecoBank Banca Fineco SpA	200,708	2,793,855	0.11%
GEA Group AG	56,291	2,189,720	0.08%	Hera SpA	251,084	801,962	0.03%
Hannover Rueck SE	19,679	4,658,019	0.18%	Infrastrutture Wireless Italiane SpA	117,292	1,143,597	0.04%
Heidelberg Materials AG	44,630	4,321,077	0.17%	Interpump Group SpA	25,441	1,055,293	0.04%
Henkel AG & Co. KGaA	32,564	2,391,826	0.09%	Intesa Sanpaolo SpA	5,281,267	18,331,278	0.70%
Henkel AG & Co. KGaA - Preference Shares	53,184	4,425,973	0.17%	Italgas SpA	166,185	764,783	0.03%
Hochtief AG	7,218	766,552	0.03%	Leonardo SpA	131,280	2,846,151	0.11%
Infineon Technologies AG	425,029	14,580,620	0.56%	Mediobanca Banca di Credito Finanziario SpA	179,037	2,451,017	0.09%
KION Group AG	23,548	920,491	0.04%	Moncler SpA	67,562	3,855,088	0.15%
Knorr-Bremse AG	21,702	1,547,353	0.06%	Nexi SpA	268,583	1,529,312	0.06%
LEG Immobilien SE	24,323	1,854,872	0.07%	Pirelli & C SpA	121,863	677,558	0.03%
Mercedes-Benz Group AG	274,410	17,718,654	0.68%	Poste Italiane SpA	148,227	1,763,160	0.07%
Merck KGaA	42,479	6,573,625	0.25%	Prismian SpA	89,420	5,170,264	0.20%
MTU Aero Engines AG	17,688	4,223,894	0.16%	Recordati Industria Chimica e Farmaceutica SpA	31,926	1,554,796	0.06%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Reply SpA	7,289	1,004,424	0.04%	Pepco Group NV	47,609	231,609	0.01%
Snam SpA	741,893	3,064,760	0.12%	Powszechna Kasa Oszczednosci Bank Polski SA	280,672	4,098,858	0.16%
Stellantis NV	677,446	12,512,428	0.48%	Powszechny Zaklad Ubezpieczen SA	185,501	2,219,043	0.09%
Telecom Italia SpA	3,385,451	756,648	0.03%	Santander Bank Polska SA	10,827	1,360,006	0.05%
Telecom Italia SpA (MTAA)	1,499,207	364,157	0.01%			<b>19,016,835</b>	<b>0.73%</b>
Tenaris SA	146,091	2,096,406	0.08%	<b>Portugal 0.35% (30 June 2023: 0.41%)</b>			
Terna - Rete Elettrica Nazionale	458,296	3,307,981	0.13%	EDP - Energias de Portugal SA	978,474	3,423,681	0.13%
UniCredit SpA	534,495	18,496,200	0.71%	EDP Renovaveis SA	99,883	1,303,473	0.05%
		<b>147,704,628</b>	<b>5.66%</b>	Galp Energia SGPS SA	142,139	2,802,981	0.11%
<b>Netherlands 10.30% (30 June 2023: 9.49%)</b>				Jeronimo Martins SGPS SA	89,324	1,630,163	0.06%
Aalberts NV	31,766	1,204,567	0.05%			<b>9,160,298</b>	<b>0.35%</b>
ABN AMRO Bank NV GDR	151,547	2,326,246	0.09%	<b>Spain 5.38% (30 June 2023: 5.01%)</b>			
Adyen NV	9,665	10,759,078	0.41%	Acciona SA	7,734	853,060	0.03%
Aegon Ltd.	469,525	2,708,220	0.10%	ACS Actividades de Construccion y Servicios SA	72,630	2,925,536	0.11%
Akzo Nobel NV	56,284	3,195,805	0.12%	Aena SME SA	22,982	4,320,616	0.17%
Allfunds Group plc	104,498	547,570	0.02%	Amadeus IT Group SA	142,871	8,878,004	0.34%
ArcelorMittal SA	158,334	3,383,598	0.13%	Banco Bilbao Vizcaya Argentaria SA	1,885,768	17,635,702	0.68%
ASM International NV	15,229	10,840,002	0.42%	Banco de Sabadell SA	1,710,195	3,079,206	0.12%
ASML Holding NV	128,987	124,369,265	4.77%	Banco Santander SA	5,094,663	22,062,438	0.84%
ASR Nederland NV	48,160	2,143,602	0.08%	Bankinter SA	207,619	1,583,303	0.06%
BE Semiconductor Industries NV	25,065	3,913,900	0.15%	CaixaBank SA	1,214,340	6,002,483	0.23%
CTP NV	36,764	585,283	0.02%	Cellnex Telecom SA	182,963	5,556,586	0.21%
DSM-Firmenich AG	56,535	5,970,096	0.23%	Corp. ACCIONA Energias Renovables SA	20,017	384,927	0.01%
EXOR NV	32,833	3,207,784	0.12%	Enagas SA	82,914	1,151,675	0.04%
Heineken Holding NV	42,879	3,158,038	0.12%	Endesa SA	102,952	1,805,263	0.07%
Heineken NV	90,219	8,146,776	0.31%	Ferrovial SE	171,581	6,221,527	0.24%
IMCD NV	18,537	2,396,834	0.09%	Fomento de Construcciones y Contratas SA	17,335	240,957	0.01%
ING Groep NV	1,019,513	16,273,466	0.62%	Grifols SA	89,009	699,611	0.03%
InPost SA	70,947	1,167,788	0.04%	Grifols SA - Preference Shares Class B	80,099	457,365	0.02%
JDE Peet's NV	31,822	591,889	0.02%	Iberdrola SA	1,913,316	23,179,823	0.89%
Koninklijke Ahold Delhaize NV	307,998	8,497,665	0.33%	Industria de Diseno Textil SA	344,233	15,958,642	0.61%
Koninklijke KPN NV	1,236,846	4,427,909	0.17%	Mapfre SA	329,224	709,149	0.03%
Koninklijke Philips NV	260,836	6,153,121	0.24%	Merlin Properties Socimi SA REIT	106,827	1,111,001	0.04%
Koninklijke Vopak NV	20,674	801,324	0.03%	Naturgy Energy Group SA	40,846	823,455	0.03%
NN Group NV	90,224	3,920,233	0.15%	Redeia Corp. SA	142,061	2,318,436	0.09%
OCI NV	31,108	708,951	0.03%	Repsol SA	397,519	5,857,443	0.22%
Prosus NV	476,731	15,856,073	0.61%	Telefonica SA	1,687,946	6,684,266	0.26%
Randstad NV	34,508	1,460,724	0.06%			<b>140,500,474</b>	<b>5.38%</b>
Signify NV	42,083	980,534	0.04%	<b>Sweden 6.61% (30 June 2023: 6.18%)</b>			
Universal Music Group NV	246,644	6,851,770	0.26%	Alfa Laval AB	101,675	4,157,460	0.16%
Wolters Kluwer NV	78,905	12,214,494	0.47%	Assa Abloy AB Class B	319,019	8,420,942	0.32%
		<b>268,762,605</b>	<b>10.30%</b>	Atlas Copco AB Class A	829,272	14,554,211	0.56%
<b>Norway 1.31% (30 June 2023: 1.38%)</b>				Atlas Copco AB Class B	494,520	7,456,982	0.29%
Aker A.S.A Class A	7,399	398,756	0.02%	Axfood AB	34,667	850,331	0.03%
Aker BP A.S.A	100,841	2,405,382	0.09%	Beijer Ref AB Class B	125,706	1,810,823	0.07%
AutoStore Holdings Ltd.	337,702	371,691	0.01%	Boliden AB	90,287	2,697,462	0.10%
DNB Bank A.S.A	326,395	5,997,921	0.23%	Castellum AB	138,397	1,577,841	0.06%
Equinor A.S.A	283,722	7,557,080	0.29%	Epiroc AB Class A	206,865	3,854,781	0.15%
Gjensidige Forsikring A.S.A	56,702	948,060	0.04%	Epiroc AB Class B	119,644	2,042,900	0.08%
Kongsberg Gruppen A.S.A	24,406	1,860,693	0.07%	EQT AB	206,128	5,688,020	0.22%
Mowi A.S.A	143,769	2,238,781	0.09%	Essity AB Class B	197,466	4,721,767	0.18%
Norsk Hydro A.S.A	430,338	2,507,784	0.10%	Evolution AB	59,367	5,774,528	0.22%
Orkla A.S.A	251,555	1,912,323	0.07%	Fastighets AB Balder Class B	208,887	1,336,503	0.05%
Salmar A.S.A	20,608	1,014,918	0.04%	Getinge AB Class B	72,669	1,152,775	0.04%
Schibsted A.S.A Class A	23,203	640,898	0.02%	H&M Hennes & Mauritz AB Class B	194,965	2,879,801	0.11%
Schibsted A.S.A Class B	31,120	817,580	0.03%	Hexagon AB Class B	689,338	7,266,868	0.28%
Telenor A.S.A	208,259	2,221,024	0.09%	Holmen AB Class B	25,104	922,762	0.04%
TOMRA Systems A.S.A	76,226	851,004	0.03%	Husqvarna AB Class A	6,036	44,937	0.00%
Var Energi A.S.A	291,597	963,859	0.04%	Husqvarna AB Class B	105,297	788,008	0.03%
Yara International A.S.A	52,839	1,424,294	0.05%	Industrivarden AB Class A	42,819	1,360,394	0.05%
		<b>34,132,048</b>	<b>1.31%</b>				
<b>Poland 0.73% (30 June 2023: 0.60%)</b>							
Allegro.eu SA	181,113	1,584,769	0.06%				
Bank Polska Kasa Opieki SA	51,784	2,019,203	0.08%				
Dino Polska SA	16,030	1,511,292	0.06%				
KGHM Polska Miedz SA	45,483	1,587,185	0.06%				
LPP SA	361	1,431,938	0.05%				
ORLEN SA	189,228	2,972,932	0.11%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Industrivarden AB Class C	47,963	1,511,145	0.06%	Kuehne + Nagel International AG	16,549	4,440,218	0.17%
Indutrade AB	88,211	2,110,838	0.08%	Logitech International SA	50,913	4,595,031	0.18%
Investment AB Latour Class B	47,607	1,200,446	0.05%	Lonza Group AG	23,648	12,041,621	0.46%
Investor AB Class A	172,831	4,380,905	0.17%	Nestle SA	859,251	81,832,190	3.14%
Investor AB Class B	537,189	13,734,943	0.53%	Novartis AG	668,936	66,798,124	2.56%
L E Lundbergforetagen AB Class B	24,459	1,129,204	0.04%	Partners Group Holding AG	7,245	8,681,290	0.33%
Lifco AB Class B	73,729	1,890,313	0.07%	PSP Swiss Property AG	14,724	1,762,768	0.07%
Nibe Industrier AB Class B	480,107	1,900,962	0.07%	Roche Holding AG	226,520	58,683,659	2.25%
Saab AB Class B	105,337	2,366,592	0.09%	Roche Holding AG (XSWX)	12,220	3,474,119	0.13%
Sagax AB Class B	69,578	1,662,509	0.06%	Sandoz Group AG	140,284	4,739,863	0.18%
Sagax AB Class D	41,294	112,421	0.00%	Schindler Holding AG	13,286	3,115,002	0.12%
Sandvik AB	351,629	6,580,237	0.25%	Schindler Holding AG (XSWX)	6,838	1,590,440	0.06%
Securitas AB Class B	161,218	1,494,279	0.06%	SGS SA	48,755	4,049,946	0.16%
Skandinaviska Enskilda Banken AB Class A	496,480	6,845,709	0.26%	SIG Group AG	109,223	1,865,607	0.07%
Skandinaviska Enskilda Banken AB Class C	7,937	111,607	0.00%	Sika AG	49,752	13,286,836	0.51%
Skanska AB Class B	120,062	2,018,303	0.08%	Sonova Holding AG	15,605	4,498,040	0.17%
SKF AB Class B	111,144	2,083,819	0.08%	Straumann Holding AG	35,075	4,053,526	0.16%
SSAB AB Class A	63,746	328,220	0.01%	Swatch Group AG	9,024	1,724,547	0.07%
SSAB AB Class B	207,133	1,050,443	0.04%	Swatch Group AG (XSWX)	17,942	683,718	0.03%
Svenska Cellulosa AB SCA Class A	3,637	50,373	0.00%	Swiss Life Holding AG	9,544	6,546,499	0.25%
Svenska Cellulosa AB SCA Class B	191,034	2,634,912	0.10%	Swiss Prime Site AG	25,072	2,218,036	0.08%
Svenska Handelsbanken AB Class A	435,983	3,877,736	0.15%	Swiss Re AG	95,027	11,001,755	0.42%
Svenska Handelsbanken AB Class B	28,122	303,270	0.01%	Swisscom AG	8,343	4,379,086	0.17%
Sweco AB Class B	65,386	837,629	0.03%	Tecan Group AG	4,205	1,313,360	0.05%
Swedbank AB Class A	283,087	5,439,737	0.21%	Temenos AG	20,243	1,303,187	0.05%
Swedish Orphan Biovitrum AB	71,289	1,781,275	0.07%	UBS Group AG	1,051,769	28,885,915	1.11%
Tele2 AB Class B	181,162	1,703,075	0.07%	VAT Group AG	8,417	4,452,012	0.17%
Telefonaktiebolaget LM Ericsson Class B	909,313	5,271,590	0.20%	Zurich Insurance Group AG	47,182	23,471,595	0.90%
Telia Co. AB	814,185	2,039,399	0.08%			<b>494,466,910</b>	<b>18.95%</b>
Trelleborg AB Class B	68,529	2,489,977	0.10%	<b>Total Equities</b>		<b>2,600,885,928</b>	<b>99.66%</b>
Volvo AB Class A	69,240	1,686,155	0.07%	<b>Total Transferable Securities</b>		<b>2,600,885,928</b>	<b>99.66%</b>
Volvo AB Class B	505,907	12,083,772	0.46%				
Volvo Car AB Class B	199,234	575,494	0.02%				
		<b>172,647,385</b>	<b>6.61%</b>				
<b>Switzerland 18.95% (30 June 2023: 19.43%)</b>							
ABB Ltd.	519,355	26,920,243	1.03%				
Adecco Group AG	51,717	1,601,331	0.06%				
Alcon, Inc.	161,649	13,464,671	0.52%				
Avolta AG	34,774	1,260,144	0.05%				
Bachem Holding AG Class B	9,946	851,489	0.03%				
Baloise Holding AG	14,902	2,447,886	0.09%				
Banque Cantonale Vaudoise	8,950	886,102	0.03%				
Barry Callebaut AG	1,156	1,757,272	0.07%				
Belimo Holding AG	3,038	1,421,409	0.05%				
BKW AG	5,815	865,239	0.03%				
Chocoladefabriken Lindt & Spruengli AG	319	3,474,611	0.13%				
Chocoladefabriken Lindt & Spruengli AG (XSWX)	36	3,880,073	0.15%				
Cie Financiere Richemont SA Class A	174,009	25,340,470	0.97%				
Clariant AG	73,601	1,080,620	0.04%				
DKSH Holding AG	11,369	716,557	0.03%				
Emmi AG	717	661,108	0.03%				
EMS-Chemie Holding AG	2,304	1,761,957	0.07%				
Flughafen Zurich AG	6,208	1,280,825	0.05%				
Geberit AG	10,883	5,998,182	0.23%				
Georg Fischer AG	26,581	1,662,909	0.06%				
Givaudan SA	2,604	11,518,360	0.44%				
Helvetia Holding AG	11,484	1,448,804	0.06%				
Holcim AG	183,973	15,209,549	0.58%				
Julius Baer Group Ltd.	66,554	3,469,109	0.13%				

			Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: 0.00%)</b>							
<b>Futures (0.00%) (30 June 2023: 0.00%)</b>							
Euro Stoxx 600 Index September 2024			234	€6,045,476	(29,335)	(0.00%)	
Euro Stoxx 50 Index September 2024			68	€3,390,463	(40,783)	(0.00%)	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>					<b>(70,118)</b>	<b>(0.00%)</b>	
<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
EUR	1,272,673	DKK	(9,484,535)	Deutsche Bank AG	18/9/2024	(216)	(0.00%)
EUR	868,662	NOK	(10,000,000)	Deutsche Bank AG	18/9/2024	(6,020)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(6,236)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>2,600,809,574</b>	<b>99.66%</b>
					<b>Fair Value EUR (€)</b>	<b>% of Total Net Assets</b>	
<b>Other Assets and Liabilities</b>					<b>9,056,526</b>	<b>0.34%</b>	
<b>Net Assets</b>					<b>2,609,866,100</b>	<b>100.00%</b>	
<b>Analysis of Total Assets</b>					<b>EUR (€)</b>	<b>% of Total Assets</b>	
(a)	Transferable securities admitted to an official stock exchange listing				2,599,983,161	99.51%	
(b)	Transferable securities dealt in on another regulated market				—	0.00%	
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market				902,767	0.03%	
(d)	Total Financial Derivative Instruments dealt in on a regulated market				—	0.00%	
(e)	Total OTC Financial Derivative Instruments				—	0.00%	
(f)	Other Assets				11,890,688	0.46%	
<b>Total Assets</b>					<b>2,612,776,616</b>	<b>100.00%</b>	



## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,600,885,928	2,088,138,906
Financial Derivative Instruments	3,17	—	45,947
Cash	3	1,799,071	9,716,253
Receivables:			
Interest and Dividends		7,088,351	5,413,909
Capital Shares Issued		2,361,364	—
Margin Cash Due from Broker	3	641,902	1,339,236
<b>Total Current Assets</b>		<b>2,612,776,616</b>	<b>2,104,654,251</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	76,354	34,524
Payables and Other Liabilities:			
Capital Shares Redeemed		2,361,363	—
Investments Purchased		269,796	—
Management Fees Payable	12	203,003	169,468
<b>Total Current Liabilities</b>		<b>2,910,516</b>	<b>203,992</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,609,866,100</b>	<b>2,104,450,259</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€532,157,254	€313,342,985	€195,952,995
Number of Shares Outstanding	11,607,797	7,790,620	5,814,908
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€45.84</b>	<b>€40.22</b>	<b>€33.70</b>
<b>EUR Distributing</b>			
Net Assets	€2,077,708,846	€1,791,107,274	€1,380,392,300
Number of Shares Outstanding	52,010,441	49,701,100	44,436,286
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€39.95</b>	<b>€36.04</b>	<b>€31.06</b>

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		713,921	245,826
Dividend Income		80,053,890	63,639,061
Securities Lending Income		546,745	670,311
Net Gain on Financial Instruments		236,514,777	254,107,749
<b>Total Investment Income</b>		<b>317,829,333</b>	<b>318,662,947</b>
<b>Expenses</b>			
Management Fees	12	2,339,273	1,800,894
Transaction Fees and Commissions		536,560	388,742
Other Expenses		—	566
<b>Total Expenses</b>		<b>2,875,833</b>	<b>2,190,202</b>
<b>Finance Costs</b>			
Interest Expense		371	6,335
Distributions	6	57,716,443	48,713,118
<b>Total Finance Costs</b>		<b>57,716,814</b>	<b>48,719,453</b>
<b>Net Investment Income After Finance Costs</b>		<b>257,236,686</b>	<b>267,753,292</b>
Taxation	5	(8,093,909)	(6,810,786)
<b>Net Increase in Net Assets</b>		<b>249,142,777</b>	<b>260,942,506</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	249,142,777	260,942,506
<b>Capital Transactions</b>		
Subscriptions	763,184,144	474,563,117
Redemptions	(506,911,080)	(207,400,659)
Total Capital Transactions	256,273,064	267,162,458
<b>Total Increase for the Year</b>	<b>505,415,841</b>	<b>528,104,964</b>
<b>Net Assets</b>		
Beginning of Year	2,104,450,259	1,576,345,295
<b>End of Year</b>	<b>2,609,866,100</b>	<b>2,104,450,259</b>

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

# Vanguard FTSE Developed World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 19.80% for the fiscal year.
- The United States, which represents more than two-thirds of the index, contributed most to the index's results. Japan, France, the United Kingdom and Denmark were the other top contributors. Hong Kong slightly detracted.
- Ten of the index's 11 industry sectors posted positive returns; consumer staples was the sole detractor. Technology contributed the most to the index's results, followed by financials, consumer discretionary and industrials.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Developed Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	19.98%	—	12.17%
Benchmark	19.80	—	12.02
Tracking Difference*	0.18		
USD Distributing	19.98%	11.68%	9.60%
Benchmark	19.80	11.55	9.49
Tracking Difference*	0.18		

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

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	214,374	82,507,484	Alphabet, Inc. Class C	10,446	1,792,698
Apple, Inc.	402,440	73,329,961	Kenvue, Inc.	76,508	1,773,004
Amazon.com, Inc.	283,098	45,806,736	RTX Corp.	8,620	910,358
NVIDIA Corp.	79,790	45,504,569	Alphabet, Inc. Class A	4,823	840,975
Meta Platforms, Inc. Class A	63,753	25,573,818	Meta Platforms, Inc. Class A	1,575	779,279
Alphabet, Inc. Class A	165,167	23,862,065	Mitsui & Co., Ltd.	16,700	776,251
Alphabet, Inc. Class C	146,476	21,261,974	Marathon Petroleum Corp.	4,814	751,080
Broadcom, Inc.	14,192	17,192,509	TotalEnergies SE	10,859	730,559
Tesla, Inc.	81,341	16,943,054	Wells Fargo & Co.	13,484	697,353
Eli Lilly & Co.	24,873	16,562,369	Apple, Inc.	3,168	657,328
JPMorgan Chase & Co.	83,597	14,387,602	Exxon Mobil Corp.	5,774	654,990
Berkshire Hathaway, Inc. Class B	36,898	14,043,744	General Motors Co.	14,623	595,010
UnitedHealth Group, Inc.	26,648	13,550,765	JPMorgan Chase & Co.	3,200	544,008
Exxon Mobil Corp.	115,709	12,529,953	Caterpillar, Inc.	1,638	537,002
Visa, Inc. Class A	44,631	11,731,106	Anheuser-Busch InBev SA	8,422	495,341
Johnson & Johnson	68,976	10,713,918	Aramark Corp.	15,523	482,921
Procter & Gamble Co.	68,367	10,572,886	Booking Holdings, Inc.	130	481,864
Mastercard, Inc. Class A	23,046	10,018,000	DENTSPLY SIRONA, Inc.	14,556	478,019
Novo Nordisk A/S Class B	83,985	9,760,548	Hasbro, Inc.	8,865	472,593
Home Depot, Inc.	27,971	9,445,661	Arrow Electronics, Inc.	3,861	464,710

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.29% (30 June 2023: 98.27%)</b>				<b>Magellan Financial Group</b>			
<b>Equities 98.29% (30 June 2023: 98.27%)</b>				<b>Ltd.</b>			
<b>Australia 2.01% (30 June 2023: 2.18%)</b>							
AGL Energy Ltd.	61,419	444,232	0.01%	Medibank Pvt Ltd.	6,596	37,091	0.00%
ALS Ltd.	45,839	428,896	0.01%	Metcash Ltd.	106,588	251,994	0.00%
Altium Ltd.	9,539	433,393	0.01%	Mineral Resources Ltd.	14,679	528,598	0.01%
Alumina Ltd.	188,528	213,415	0.00%	Mirvac Group REIT	338,035	422,165	0.01%
Ampcor plc	114,691	1,140,520	0.02%	National Australia Bank Ltd.	255,339	6,178,235	0.11%
AMP Ltd.	244,693	178,943	0.00%	New Hope Corp., Ltd.	39,214	127,803	0.00%
Ampol Ltd.	18,860	407,343	0.01%	NEXTDC Ltd.	52,418	617,180	0.01%
Ansell Ltd.	12,888	228,523	0.00%	Northern Star Resources Ltd.	94,065	816,677	0.01%
ANZ Group Holdings Ltd.	243,711	4,596,410	0.08%	Nufarm Ltd.	17,192	52,816	0.00%
APA Group	96,375	514,269	0.01%	Orica Ltd.	45,494	542,947	0.01%
Aristocrat Leisure Ltd.	53,225	1,768,785	0.03%	Origin Energy Ltd.	139,894	1,014,630	0.02%
ASX Ltd.	16,689	668,745	0.01%	Orora Ltd.	122,871	161,657	0.00%
Atlas Arteria Ltd.	113,639	387,817	0.01%	Perpetual Ltd.	11,362	161,703	0.00%
Aurizon Holdings Ltd.	121,143	295,305	0.01%	Pilbara Minerals Ltd.	221,599	454,344	0.01%
Bank of Queensland Ltd.	73,440	284,963	0.01%	Pro Medicus Ltd.	4,435	424,324	0.01%
Beach Energy Ltd.	172,476	171,630	0.00%	Qantas Airways Ltd.	73,741	288,100	0.01%
Bendigo & Adelaide Bank Ltd.	43,510	333,878	0.01%	QBE Insurance Group Ltd.	116,850	1,357,085	0.02%
BHP Group Ltd.	412,243	11,750,507	0.21%	Qube Holdings Ltd.	155,763	379,696	0.01%
BlueScope Steel Ltd.	34,460	470,178	0.01%	Ramsay Health Care Ltd.	13,589	430,719	0.01%
Brambles Ltd.	115,879	1,124,474	0.02%	REA Group Ltd.	4,151	545,190	0.01%
CAR Group Ltd.	28,058	660,533	0.01%	Reece Ltd.	15,686	263,678	0.00%
Challenger Ltd.	33,749	158,000	0.00%	Region RE Ltd. REIT	165,833	232,578	0.00%
Charter Hall Group REIT	35,606	265,854	0.00%	Rio Tinto Ltd.	29,888	2,375,323	0.04%
Cleanaway Waste Management Ltd.	219,614	406,274	0.01%	Santos Ltd.	266,814	1,364,949	0.02%
Cochlear Ltd.	5,373	1,191,873	0.02%	Scentre Group REIT	434,596	905,564	0.02%
Coles Group Ltd.	106,575	1,212,129	0.02%	Seek Ltd.	27,069	386,147	0.01%
Commonwealth Bank of Australia	137,930	11,733,806	0.21%	Seven Group Holdings Ltd.	15,110	380,237	0.01%
Computershare Ltd.	51,586	907,458	0.02%	Sims Ltd.	7,436	51,151	0.00%
CSL Ltd.	39,603	7,807,969	0.14%	Sonic Healthcare Ltd.	39,247	689,352	0.01%
Deterra Royalties Ltd.	29,427	78,415	0.00%	South32 Ltd.	375,069	916,793	0.02%
Dexus REIT	83,222	360,157	0.01%	Star Entertainment Grp Ltd.	67,975	22,245	0.00%
Domain Holdings Australia Ltd.	31,087	63,322	0.00%	Steadfast Group Ltd.	114,236	471,488	0.01%
Domino's Pizza Enterprises Ltd.	5,303	127,108	0.00%	Stockland REIT	191,049	532,059	0.01%
Downer EDI Ltd.	39,062	121,046	0.00%	Suncorp Group Ltd.	103,759	1,206,434	0.02%
Endeavour Group Ltd.	117,610	396,656	0.01%	Tabcorp Holdings Ltd.	188,957	88,336	0.00%
Evolution Mining Ltd.	161,452	377,390	0.01%	Telstra Group Ltd.	358,118	865,792	0.02%
Flight Centre Travel Group Ltd.	11,831	159,449	0.00%	TPG Telecom Ltd.	31,183	95,381	0.00%
Fortescue Ltd.	133,398	1,907,414	0.03%	Transurban Group	247,311	2,048,066	0.04%
Goodman Group REIT	151,023	3,504,910	0.06%	Treasury Wine Estates Ltd.	62,976	523,208	0.01%
GPT Group REIT	145,203	387,895	0.01%	Vicinity Ltd. REIT	314,703	388,823	0.01%
Harvey Norman Holdings Ltd.	34,160	95,133	0.00%	Washington H Soul Pattinson & Co., Ltd.	23,193	508,364	0.01%
IDP Education Ltd.	18,021	182,335	0.00%	Wesfarmers Ltd.	92,857	4,042,108	0.07%
IGO Ltd.	54,856	206,625	0.00%	Westpac Banking Corp.	286,883	5,217,126	0.09%
Iluka Resources Ltd.	38,072	166,543	0.00%	Whitehaven Coal Ltd.	49,389	252,331	0.00%
Incitec Pivot Ltd.	153,621	297,528	0.01%	WiseTech Global Ltd.	13,316	891,977	0.02%
Insignia Financial Ltd.	38,902	59,496	0.00%	Woodside Energy Group Ltd.	156,659	2,951,463	0.05%
Insurance Australia Group Ltd.	203,866	972,125	0.02%	Woolworths Group Ltd.	99,246	2,239,650	0.04%
James Hardie Industries plc	36,426	1,150,672	0.02%	Worley Ltd.	42,052	420,705	0.01%
JB Hi-Fi Ltd.	10,244	418,765	0.01%	Xero Ltd.	11,933	1,087,033	0.02%
Lendlease Corp., Ltd.	66,042	238,614	0.00%	Yancoal Australia Ltd.	16,690	73,789	0.00%
Liontown Resources Ltd.	105,114	63,531	0.00%			<b>113,365,855</b>	<b>2.01%</b>
Lottery Corp., Ltd.	179,229	606,869	0.01%	<b>Austria 0.05% (30 June 2023: 0.06%)</b>			
Lynas Rare Earths Ltd.	77,974	308,804	0.01%	ANDRITZ AG	6,301	390,667	0.01%
Macquarie Group Ltd.	29,834	4,078,374	0.07%	Erste Group Bank AG	24,471	1,160,273	0.02%
				OMV AG	11,043	481,225	0.01%
				Raiffeisen Bank International AG	11,556	200,887	0.00%
				Telekom Austria AG Class A	10,145	101,335	0.00%
				Verbund AG	5,403	426,483	0.01%
				Voestalpine AG	7,355	198,802	0.00%
						<b>2,959,672</b>	<b>0.05%</b>

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Belgium 0.23% (30 June 2023: 0.26%)</b>							
Ackermans & van Haaren NV	1,795	310,692	0.00%	Thomson Reuters Corp.	11,566	1,949,235	0.03%
Ageas SA	13,098	599,132	0.01%	Toronto-Dominion Bank	146,042	8,025,986	0.14%
Anheuser-Busch InBev SA	72,921	4,229,645	0.07%	Tourmaline Oil Corp.	25,751	1,167,720	0.02%
Argenx SE	4,885	2,139,225	0.04%	Waste Connections, Inc.	21,175	3,714,426	0.07%
D'ieteren Group	1,727	366,666	0.01%	Wheaton Precious Metals Corp.	37,465	1,963,945	0.03%
Elia Group SA	2,935	275,081	0.00%			<b>139,813,595</b>	<b>2.48%</b>
Groupe Bruxelles Lambert NV	6,159	439,951	0.01%	<b>Denmark 0.92% (30 June 2023: 0.79%)</b>			
KBC Group NV	20,903	1,476,344	0.03%	AP Moller-Maersk A/S Class A	278	472,243	0.01%
Lotus Bakeries NV	28	288,987	0.00%	AP Moller-Maersk A/S Class B	303	527,121	0.01%
Sofina SA	1,520	347,316	0.01%	Carlsberg A/S Class B	7,210	865,838	0.02%
Syensqo SA	5,573	499,152	0.01%	Coloplast A/S Class B	10,227	1,229,615	0.02%
UCB SA	10,054	1,494,544	0.03%	Danske Bank A/S	53,916	1,607,825	0.03%
Umicore SA	16,327	245,503	0.00%	Demant A/S	6,678	289,263	0.01%
Warehouses de Pauw CVA REIT	13,261	359,576	0.01%	DSV A/S	14,067	2,157,094	0.04%
		<b>13,071,814</b>	<b>0.23%</b>	Genmab A/S	5,354	1,342,694	0.02%
<b>Canada 2.48% (30 June 2023: 2.71%)</b>				H Lundbeck A/S	24,220	135,263	0.00%
Agnico Eagle Mines Ltd.	40,745	2,664,423	0.05%	H Lundbeck A/S Class A	12,991	62,358	0.00%
Alimentation Couche-Tard, Inc.	60,883	3,415,784	0.06%	Novo Nordisk A/S Class B	250,949	36,267,183	0.64%
Bank of Montreal	59,375	4,982,666	0.09%	Novonosis (Novozymes) B Class B	29,584	1,811,638	0.03%
Bank of Nova Scotia	98,927	4,524,319	0.08%	Orsted A/S	15,624	832,148	0.02%
Barrick Gold Corp.	142,079	2,369,454	0.04%	Pandora A/S	6,751	1,019,704	0.02%
BCE, Inc.	23,738	768,685	0.01%	ROCKWOOL A/S Class B	845	343,188	0.01%
Brookfield Asset Management Ltd. Class A	33,588	1,278,374	0.02%	Svitzer Group A/S	1,488	55,504	0.00%
Brookfield Corp.	118,582	4,930,987	0.09%	Tryg A/S	28,745	628,753	0.01%
Cameco Corp.	34,822	1,712,916	0.03%	Vestas Wind Systems A/S	84,450	1,957,053	0.03%
Canadian Imperial Bank of Commerce	74,054	3,520,454	0.06%			<b>51,604,485</b>	<b>0.92%</b>
Canadian National Railway Co.	46,986	5,551,034	0.10%	<b>Finland 0.25% (30 June 2023: 0.31%)</b>			
Canadian Natural Resources Ltd.	176,055	6,269,712	0.11%	Elisa OYJ	11,499	527,962	0.01%
Canadian Pacific Kansas City Ltd.	76,409	6,016,228	0.11%	Fortum OYJ	33,895	495,863	0.01%
Cenovus Energy, Inc.	108,477	2,131,725	0.04%	Kesko OYJ Class B	20,912	367,340	0.01%
CGI, Inc.	16,589	1,655,445	0.03%	Kone OYJ Class B	27,197	1,343,449	0.02%
Constellation Software, Inc.	1,638	4,718,675	0.08%	Metso OYJ	49,991	529,564	0.01%
Constellation Software, Inc. - Warrants 31/3/2040	1,039	—	0.00%	Neste OYJ	35,635	634,939	0.01%
Dollarama, Inc.	22,565	2,059,849	0.04%	Nokia OYJ	435,431	1,660,656	0.03%
Enbridge, Inc.	173,686	6,177,731	0.11%	Nordea Bank Abp	273,810	3,261,762	0.06%
Fairfax Financial Holdings Ltd.	1,722	1,958,563	0.03%	Orion OYJ Class B	7,688	328,431	0.00%
Fortis, Inc.	39,812	1,546,976	0.03%	Sampo OYJ Class A	35,547	1,527,710	0.03%
Franco-Nevada Corp.	15,542	1,842,301	0.03%	Stora Enso OYJ Class R	49,760	680,228	0.01%
George Weston Ltd.	5,655	813,277	0.01%	UPM-Kymmene OYJ	43,749	1,529,486	0.03%
Great-West Lifeco, Inc.	22,224	648,197	0.01%	Valmet OYJ	15,920	455,392	0.01%
Hydro One Ltd.	25,225	734,619	0.01%	Wartsila OYJ Abp	38,166	736,279	0.01%
Imperial Oil Ltd.	12,884	878,298	0.02%			<b>14,079,061</b>	<b>0.25%</b>
Intact Financial Corp.	14,787	2,463,978	0.04%	<b>France 2.65% (30 June 2023: 3.19%)</b>			
Loblaw Cos Ltd.	12,111	1,404,623	0.03%	Accor SA	13,991	574,303	0.01%
Magna International, Inc.	22,186	929,693	0.02%	Aeroports de Paris SA	2,486	302,672	0.01%
Manulife Financial Corp.	148,592	3,956,010	0.07%	Air Liquide - EUR	6,556	1,133,217	0.02%
Metro, Inc.	18,707	1,036,141	0.02%	Air Liquide SA	5,397	932,881	0.02%
National Bank of Canada	27,509	2,181,461	0.04%	Air Liquide SA (Prime De Fidelite)	10,910	1,885,813	0.03%
Nutrien Ltd.	41,145	2,094,310	0.04%	Air Liquide SA (XPAR)	23,512	4,064,092	0.07%
Pembina Pipeline Corp.	44,119	1,636,628	0.03%	Airbus SE	47,920	6,587,210	0.12%
Power Corp. of Canada	42,375	1,177,402	0.02%	Alstom SA	30,997	521,570	0.01%
Restaurant Brands International, Inc.	25,157	1,772,306	0.03%	Amundi SA	5,885	380,012	0.01%
Royal Bank of Canada	114,630	12,201,454	0.22%	Arkema SA	4,985	433,558	0.01%
Saputo, Inc.	19,167	430,307	0.01%	AXA SA	144,647	4,739,127	0.08%
Shopify, Inc. Class A	99,372	6,565,734	0.12%	Ayvens SA	9,606	55,749	0.00%
Sun Life Financial, Inc.	48,579	2,381,466	0.04%	BioMerieux	3,648	346,990	0.01%
Suncor Energy, Inc.	107,250	4,087,468	0.07%	BNP Paribas SA	82,028	5,233,491	0.09%
TC Energy Corp.	84,031	3,184,746	0.06%	Bollere SE	75,661	444,371	0.01%
Teck Resources Ltd. Class B	36,504	1,748,969	0.03%	Bouygues SA	17,283	555,136	0.01%
Telus Corp.	37,588	568,895	0.01%	Bureau Veritas SA	26,787	742,414	0.01%
				Capgemini SE	13,112	2,609,602	0.05%
				Carrefour SA	42,625	603,020	0.01%
				Cie de Saint-Gobain SA	36,783	2,862,839	0.05%
				Cie Generale des Etablissements Michelin SCA	56,349	2,180,757	0.04%
				Covivio SA REIT	4,791	227,880	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	75,737	1,034,120	0.02%	BASF SE	72,205	3,496,673	0.06%
Danone SA	50,191	3,070,459	0.05%	Bayer AG	81,736	2,310,903	0.04%
Dassault Aviation SA	1,952	354,813	0.01%	Bayerische Motoren Werke AG	24,304	2,302,106	0.04%
Dassault Systemes SE	56,042	2,120,224	0.04%	Bayerische Motoren Werke AG - Preference Shares	4,530	400,297	0.01%
Edenred SE	19,948	842,557	0.01%	Bechtle AG	7,682	361,766	0.01%
Eiffage SA	6,495	596,977	0.01%	Beiersdorf AG	7,862	1,150,584	0.02%
Engie SA	35,201	503,085	0.01%	Brenntag SE	11,175	754,060	0.01%
Engie SA (Prime De Fidelite)	31,288	447,161	0.01%	Carl Zeiss Meditec AG	3,197	224,942	0.00%
Engie SA (XPAR)	78,737	1,125,292	0.02%	Commerzbank AG	87,238	1,326,260	0.02%
EssilorLuxottica SA	24,848	5,358,126	0.10%	Continental AG	8,911	505,214	0.01%
Eurazeo SE	795	63,349	0.00%	Covestro AG	15,167	890,787	0.02%
Eurazeo SE - EUR	471	37,531	0.00%	CTS Eventim AG & Co. KGaA	5,492	458,523	0.01%
Eurazeo SE - PF	991	78,967	0.00%	Daimler Truck Holding AG	43,819	1,745,615	0.03%
Eurazeo SE (XPAR)	1,709	136,181	0.00%	Delivery Hero SE Class A	14,855	352,647	0.01%
Eurofins Scientific SE	10,154	506,583	0.01%	Deutsche Bank AG	164,014	2,620,558	0.05%
Euronext NV	7,115	659,606	0.01%	Deutsche Boerse AG	15,173	3,107,604	0.06%
Gecina SA REIT	3,676	338,622	0.01%	Deutsche Lufthansa AG	40,019	244,904	0.00%
Getlink SE	29,516	488,742	0.01%	Deutsche Post AG	81,733	3,310,304	0.06%
Hermes International SCA	2,804	6,431,100	0.11%	Deutsche Telekom AG	274,911	6,918,050	0.12%
Ipsen SA	2,857	350,598	0.01%	Deutsche Wohnen SE	2,724	52,433	0.00%
JCDecaux SE	6,777	133,426	0.00%	DWS Group GmbH & Co. KGaA	1,820	64,642	0.00%
Kering SA	5,874	2,131,013	0.04%	E.ON SE	183,951	2,416,067	0.04%
Klepierre SA REIT	15,557	416,497	0.01%	Evonik Industries AG	17,139	349,924	0.01%
La Francaise des Jeux SAEM	9,365	319,175	0.01%	Fielmann Group AG	1,865	85,749	0.00%
Legrand SA	20,267	2,012,248	0.04%	Fraport AG Frankfurt Airport Services Worldwide	2,231	115,250	0.00%
L'Oreal SA	4,706	2,068,151	0.04%	Fresenius Medical Care AG	17,593	674,265	0.01%
L'Oreal SA - EUR	9,665	4,247,488	0.08%	Fresenius SE & Co. KGaA	33,288	994,658	0.02%
L'Oreal SA (Prime De Fidelite)	4,631	2,035,191	0.04%	FUCHS SE	3,062	109,281	0.00%
LVMH Moet Hennessy Louis Vuitton SE	20,159	15,417,619	0.27%	FUCHS SE - Preference Shares	4,644	212,427	0.00%
Neoen SA	5,873	237,047	0.00%	GEA Group AG	12,915	538,440	0.01%
Orange SA	158,484	1,588,826	0.03%	Hannover Rueck SE	4,920	1,248,121	0.02%
Pernod Ricard SA	16,314	2,215,290	0.04%	Heidelberg Materials AG	11,054	1,147,039	0.02%
Pluxee NV	6,237	175,101	0.00%	Henkel AG & Co. KGaA	7,909	622,597	0.01%
Publicis Groupe SA	18,310	1,950,207	0.03%	Henkel AG & Co. KGaA - Preference Shares	13,242	1,181,068	0.02%
Remy Cointreau SA	2,275	189,938	0.00%	Hochtief AG	1,456	165,722	0.00%
Renault SA	16,365	839,075	0.01%	Infineon Technologies AG	107,395	3,948,526	0.07%
Rexel SA	19,941	516,342	0.01%	KION Group AG	6,699	280,653	0.01%
Safran SA	27,862	5,894,581	0.10%	Knorr-Bremse AG	5,411	413,486	0.01%
Sanofi SA	89,266	8,604,635	0.15%	LEG Immobilien SE	5,607	458,269	0.01%
Sartorius Stedim Biotech	2,144	352,258	0.01%	Mercedes-Benz Group AG	68,680	4,752,855	0.09%
Schneider Electric SE	43,810	10,531,640	0.19%	Merck KGaA	10,772	1,786,572	0.03%
SCOR SE	13,346	338,423	0.01%	MTU Aero Engines AG	4,589	1,174,481	0.02%
SEB SA	613	62,808	0.00%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	10,852	5,431,505	0.10%
SEB SA (Prime De Fidelite)	513	52,562	0.00%	Nemetschek SE	4,368	429,987	0.01%
SEB SA (XPAR)	569	58,299	0.00%	Puma SE	7,944	364,994	0.01%
Societe Generale SA	61,075	1,434,820	0.03%	QIAGEN NV	17,633	728,524	0.01%
Sodexo SA	998	89,847	0.00%	Rational AG	433	360,813	0.01%
Sodexo SA - FP	454	40,872	0.00%	Rheinmetall AG	3,570	1,820,098	0.03%
Sodexo SA (XPAR)	3,895	350,655	0.01%	RTL Group SA	2,951	89,822	0.00%
Sodexo SA 2024	444	39,972	0.00%	RWE AG	59,648	2,042,491	0.04%
Sodexo SA 2025	625	56,267	0.00%	SAP SE	89,874	18,255,032	0.32%
Sodexo SA 2026	687	61,848	0.00%	Sartorius AG	182	34,993	0.00%
SOITEC	2,506	279,861	0.00%	Sartorius AG - Preference Shares	2,082	488,673	0.01%
STMICROELECTRONICS NV	54,749	2,163,136	0.04%	Scout24 SE	6,314	481,812	0.01%
Teleperformance SE	5,337	562,498	0.01%	Siemens AG	61,217	11,397,651	0.20%
Thales SA	7,701	1,233,905	0.02%	Siemens Energy AG	47,234	1,230,646	0.02%
TotalEnergies SE	164,716	11,003,387	0.20%	Siemens Healthineers AG	22,639	1,305,368	0.02%
Unibail-Rodamco-Westfield REIT	8,791	692,687	0.01%	Sixt SE	800	56,803	0.00%
Valeo SE	14,153	150,744	0.00%	Sixt SE - Preference Shares	2,092	115,244	0.00%
Veolia Environnement SA	51,794	1,549,845	0.03%	Symrise AG Class A	11,052	1,353,881	0.02%
Vinci SA	39,467	4,161,352	0.07%	Talanx AG	5,509	440,163	0.01%
Vivendi SE	55,579	581,134	0.01%	thyssenkrupp AG	31,547	136,527	0.00%
Wendel SE	1,701	150,584	0.00%				
Worldline SA	19,887	215,697	0.00%				
		<b>149,167,748</b>	<b>2.65%</b>				
<b>Germany 2.10% (30 June 2023: 2.29%)</b>							
Adidas AG	13,727	3,280,756	0.06%				
Allianz SE	31,928	8,879,787	0.16%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Traton SE	4,796	157,030	0.00%	New World Development Co., Ltd.	111,250	104,162	0.00%
Volkswagen AG	2,578	309,729	0.01%	Nexteer Automotive Group Ltd.	21,000	9,468	0.00%
Volkswagen AG - Preference Shares	14,718	1,662,581	0.03%	NWS Holdings Ltd.	117,000	103,852	0.00%
Vonovia SE	55,769	1,586,905	0.03%	Orient Overseas International Ltd.	7,500	121,712	0.00%
Wacker Chemie AG	822	89,684	0.00%	PCCW Ltd.	393,417	197,026	0.00%
Zalando SE	17,329	406,549	0.01%	Power Assets Holdings Ltd.	121,000	654,796	0.01%
		<b>118,212,370</b>	<b>2.10%</b>	Prada SpA	44,300	331,368	0.01%
<b>Hong Kong 0.51% (30 June 2023: 0.76%)</b>				Samsonite International SA	103,800	309,775	0.01%
AAC Technologies Holdings, Inc.	38,000	149,422	0.00%	Sands China Ltd.	220,800	460,412	0.01%
AIA Group Ltd.	928,200	6,301,022	0.11%	Shangri-La Asia Ltd.	32,000	22,010	0.00%
ASMPT Ltd.	22,900	319,416	0.01%	Sino Land Co., Ltd.	326,000	336,130	0.01%
Bank of East Asia Ltd.	117,800	149,675	0.00%	SITC International Holdings Co., Ltd.	118,000	320,414	0.01%
BOC Aviation Ltd.	10,400	74,596	0.00%	SJM Holdings Ltd.	65,000	22,062	0.00%
BOC Hong Kong Holdings Ltd.	327,500	1,008,835	0.02%	Sun Hung Kai Properties Ltd.	143,500	1,241,569	0.02%
Budweiser Brewing Co. APAC Ltd.	98,500	116,069	0.00%	Swire Pacific Ltd. Class A	13,500	119,310	0.00%
Cathay Pacific Airways Ltd.	106,272	108,758	0.00%	Swire Pacific Ltd. Class B	230,000	308,733	0.01%
Champion REIT	190,000	38,207	0.00%	Swire Properties Ltd.	88,000	140,216	0.00%
China Travel International Investment Hong Kong Ltd.	246,000	36,550	0.00%	Techtronic Industries Co., Ltd.	106,500	1,216,769	0.02%
Chow Tai Fook Jewellery Group Ltd.	134,400	145,462	0.00%	United Energy Group Ltd.	662,000	25,861	0.00%
CK Asset Holdings Ltd.	150,342	563,248	0.01%	Vitasoy International Holdings Ltd.	28,000	21,159	0.00%
CK Hutchison Holdings Ltd.	194,868	933,482	0.02%	VTech Holdings Ltd.	13,400	100,233	0.00%
CK Infrastructure Holdings Ltd.	58,500	330,437	0.01%	WH Group Ltd.	658,214	433,335	0.01%
CLP Holdings Ltd.	142,000	1,147,655	0.02%	Wharf Holdings Ltd.	80,000	224,915	0.00%
Dah Sing Banking Group Ltd.	13,600	11,340	0.00%	Wharf Real Estate Investment Co., Ltd.	123,000	326,114	0.01%
DFI Retail Group Holdings Ltd.	20,200	38,380	0.00%	Wynn Macau Ltd.	82,800	67,874	0.00%
ESR Group Ltd.	230,902	303,437	0.01%	Xinyi Glass Holdings Ltd.	192,000	210,508	0.00%
First Pacific Co., Ltd.	70,000	32,546	0.00%	Yue Yuen Industrial Holdings Ltd.	28,000	54,154	0.00%
FIT Hon Teng Ltd.	5,000	2,222	0.00%			<b>28,965,536</b>	<b>0.51%</b>
Galaxy Entertainment Group Ltd.	164,000	764,608	0.01%	<b>Ireland 0.07% (30 June 2023: 0.07%)</b>			
Hang Lung Group Ltd.	24,000	26,129	0.00%	AIB Group plc	129,271	683,864	0.01%
Hang Lung Properties Ltd.	113,000	96,393	0.00%	Bank of Ireland Group plc	85,321	893,213	0.02%
Hang Seng Bank Ltd.	56,600	727,853	0.01%	Glanbia plc	14,689	286,521	0.00%
Henderson Land Development Co., Ltd.	91,015	244,225	0.00%	Kerry Group plc Class A	12,173	986,961	0.02%
Hong Kong & China Gas Co., Ltd.	1,124,883	855,830	0.02%	Kingspan Group plc	12,103	1,031,226	0.02%
Hong Kong Exchanges & Clearing Ltd.	103,400	3,313,610	0.06%			<b>3,881,785</b>	<b>0.07%</b>
Hongkong Land Holdings Ltd.	78,600	253,878	0.01%	<b>Israel 0.16% (30 June 2023: 0.17%)</b>			
Huabao International Holdings Ltd.	17,000	5,204	0.00%	Airport City Ltd.	2,696	38,051	0.00%
HUTCHMED China Ltd.	27,500	96,863	0.00%	Amot Investments Ltd.	11,914	48,261	0.00%
Hysan Development Co., Ltd.	19,000	27,305	0.00%	Azrieli Group Ltd.	2,335	136,981	0.00%
Jardine Matheson Holdings Ltd.	16,500	583,770	0.01%	Bank Hapoalim BM	115,048	1,017,267	0.02%
Johnson Electric Holdings Ltd.	38,500	57,991	0.00%	Bank Leumi Le-Israel BM	124,044	1,010,870	0.02%
Kerry Logistics Network Ltd.	10,500	10,114	0.00%	Bezeq The Israeli Telecommunication Corp., Ltd.	127,794	143,697	0.00%
Kerry Properties Ltd.	43,500	75,663	0.00%	Big Shopping Centers Ltd.	792	76,274	0.00%
Lenovo Group Ltd.	586,000	827,128	0.02%	Camtek Ltd.	2,134	265,107	0.01%
Link REIT	213,140	828,547	0.02%	Delek Group Ltd.	363	38,341	0.00%
L'Occitane International SA	39,750	169,032	0.00%	Elbit Systems Ltd.	2,042	356,992	0.01%
Man Wah Holdings Ltd.	59,600	40,917	0.00%	Electra Ltd.	62	20,704	0.00%
Melco International Development Ltd.	51,000	34,294	0.00%	Energix-Renewable Energies Ltd.	24,945	93,696	0.00%
MGM China Holdings Ltd.	51,200	79,744	0.00%	Enlight Renewable Energy Ltd.	8,387	133,245	0.00%
MMG Ltd.	272,000	103,819	0.00%	Fattal Holdings 1998 Ltd.	315	32,418	0.00%
MMG Ltd. - Rights Issue 31/12/2049	108,800	4,808	0.00%	First International Bank Of Israel Ltd.	3,267	123,839	0.00%
MTR Corp., Ltd.	128,000	404,129	0.01%	Gav-Yam Lands Corp., Ltd.	2,059	13,525	0.00%
NagaCorp Ltd.	79,473	38,986	0.00%	Harel Insurance Investments & Financial Services Ltd.	4,011	32,186	0.00%
				ICL Group Ltd.	66,666	288,629	0.01%
				Israel Corp., Ltd.	526	117,579	0.00%
				Israel Discount Bank Ltd. Class A	103,746	517,463	0.01%
				Melison Ltd.	3,805	251,701	0.00%
				Mivne Real Estate KD Ltd.	36,524	85,512	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mizrahi Tefahot Bank Ltd.	12,046	408,014	0.01%	Aisin Corp.	13,200	430,235	0.01%
Nice Ltd.	5,334	872,340	0.02%	Ajinomoto Co., Inc.	37,400	1,311,534	0.02%
Nova Ltd.	2,672	627,004	0.01%	Alfresa Holdings Corp.	8,200	112,300	0.00%
OPC Energy Ltd.	1	6	0.00%	Alps Alpine Co., Ltd.	13,900	132,770	0.00%
Phoenix Holdings Ltd.	13,714	125,229	0.00%	Amada Co., Ltd.	28,100	310,417	0.01%
Shapir Engineering & Industry Ltd.	6,560	33,277	0.00%	Amano Corp.	4,400	113,624	0.00%
Shikun & Binui Ltd.	1	1	0.00%	Amvis Holdings, Inc.	5,100	72,889	0.00%
Strauss Group Ltd.	2,069	30,646	0.00%	ANA Holdings, Inc.	13,783	254,436	0.01%
Teva Pharmaceutical Industries Ltd.	93,209	1,533,525	0.03%	Anritsu Corp.	3,800	29,127	0.00%
Tower Semiconductor Ltd.	10,273	395,955	0.01%	Aozora Bank Ltd.	7,200	117,605	0.00%
		<b>8,868,335</b>	<b>0.16%</b>	As One Corp.	2,000	35,646	0.00%
<b>Italy 0.70% (30 June 2023: 0.72%)</b>				Asahi Group Holdings Ltd.	37,999	1,340,571	0.02%
A2A SpA	146,188	291,341	0.01%	Asahi Intecc Co., Ltd.	14,000	196,301	0.00%
Amplifon SpA	10,065	358,565	0.01%	Asahi Kasei Corp.	104,500	669,447	0.01%
Amplifon SpA - Rights Issue 10/8/2024	9,989	—	0.00%	Asics Corp.	49,600	758,831	0.01%
Assicurazioni Generali SpA	100,974	2,520,418	0.04%	ASKUL Corp.	400	5,433	0.00%
Banca Mediolanum SpA	21,096	233,105	0.00%	Astellas Pharma, Inc.	146,100	1,444,107	0.03%
Banco BPM SpA	114,584	738,552	0.01%	Azbil Corp.	11,600	323,136	0.01%
Brunello Cucinelli SpA	2,863	286,897	0.01%	AZ-COM MARUWA Holdings, Inc.	1,300	9,447	0.00%
Buzzi SpA	5,633	226,877	0.00%	Bandai Namco Holdings, Inc.	47,200	921,348	0.02%
Davide Campari-Milano NV	39,943	377,746	0.01%	BayCurrent Consulting, Inc.	9,500	191,346	0.00%
DiaSorin SpA	1,959	195,385	0.00%	Bic Camera, Inc.	14,900	141,997	0.00%
Enel SpA	634,193	4,413,948	0.08%	BIPROGY, Inc.	5,400	149,653	0.00%
Eni SpA	182,579	2,808,777	0.05%	Bridgestone Corp.	45,500	1,788,207	0.03%
Ferrari NV	9,605	3,918,986	0.07%	Brother Industries Ltd.	19,200	337,904	0.01%
FincoBank Banca Fineco SpA	52,694	786,129	0.01%	Calbee, Inc.	4,000	76,812	0.00%
Hera SpA	61,783	211,494	0.00%	Canon Marketing Japan, Inc.	2,700	75,095	0.00%
Infrastrutture Wireless Italiane SpA	31,017	324,114	0.01%	Canon, Inc.	78,100	2,113,934	0.04%
Interpump Group SpA	7,518	334,222	0.01%	Capcom Co., Ltd.	31,800	599,586	0.01%
Intesa Sanpaolo SpA	1,321,358	4,915,510	0.09%	Casio Computer Co., Ltd.	12,000	89,631	0.00%
Italgas SpA	39,518	194,910	0.00%	Central Japan Railway Co.	71,700	1,548,017	0.03%
Leonardo SpA	30,944	719,000	0.01%	Chiba Bank Ltd.	55,100	490,508	0.01%
Mediobanca Banca di Credito Finanziario SpA	50,415	739,702	0.01%	Chubu Electric Power Co., Inc.	54,200	640,521	0.01%
Moncler SpA	16,981	1,038,457	0.02%	Chugai Pharmaceutical Co., Ltd.	53,100	1,886,856	0.03%
Nexi SpA	72,103	440,012	0.01%	Chugin Financial Group, Inc.	11,100	116,375	0.00%
Pirelli & C SpA	43,360	258,379	0.00%	Chugoku Electric Power Co., Inc.	22,300	146,462	0.00%
Poste Italiane SpA	35,734	455,554	0.01%	Coca-Cola Bottlers Japan Holdings, Inc.	10,550	132,285	0.00%
Prysmian SpA	21,874	1,355,501	0.02%	COMSYS Holdings Corp.	6,400	122,979	0.00%
Recordati Industria Chimica e Farmaceutica SpA	8,313	433,890	0.01%	Concordia Financial Group Ltd.	96,000	564,685	0.01%
Reply SpA	2,117	312,654	0.01%	Cosmo Energy Holdings Co., Ltd.	6,230	313,708	0.01%
Snam SpA	181,230	802,377	0.01%	Cosmos Pharmaceutical Corp.	1,200	96,792	0.00%
Stellantis NV	169,405	3,353,410	0.06%	Credit Saison Co., Ltd.	13,600	281,368	0.01%
Telecom Italia SpA	824,644	197,532	0.00%	CyberAgent, Inc.	33,800	211,696	0.00%
Telecom Italia SpA (Non CVA)	315,904	82,239	0.00%	Dai Nippon Printing Co., Ltd.	19,700	662,790	0.01%
Tenaris SA	36,718	564,709	0.01%	Daicel Corp.	14,500	139,042	0.00%
Terna - Rete Elettrica Nazionale	109,739	848,929	0.02%	Daido Steel Co., Ltd.	14,500	133,859	0.00%
UniCredit SpA	132,619	4,918,561	0.09%	Daifuku Co., Ltd.	24,200	452,829	0.01%
		<b>39,657,882</b>	<b>0.70%</b>	Dai-ichi Life Holdings, Inc.	75,800	2,025,292	0.04%
<b>Japan 6.40% (30 June 2023: 6.86%)</b>				Daiichi Sankyo Co., Ltd.	153,900	5,284,991	0.09%
ABC-Mart, Inc.	4,800	84,297	0.00%	Daiichikoshu Co., Ltd.	3,700	38,102	0.00%
Acom Co., Ltd.	27,400	69,667	0.00%	Daikin Industries Ltd.	21,750	3,024,664	0.05%
Activia Properties, Inc. REIT	40	90,762	0.00%	Daio Paper Corp.	2,000	11,068	0.00%
Advance Residence Investment Corp. REIT	141	287,066	0.01%	Daito Trust Construction Co., Ltd.	4,600	474,270	0.01%
Advantest Corp.	60,276	2,407,518	0.04%	Daiwa House Industry Co., Ltd.	49,800	1,262,182	0.02%
Aeon Co., Ltd.	59,500	1,272,041	0.02%	Daiwa House Investment Corp. REIT Class A	205	313,248	0.01%
AEON Financial Service Co., Ltd.	9,300	76,257	0.00%	Daiwa Office Investment Corp. REIT Class A	28	49,330	0.00%
AEON Investment Corp. REIT	211	174,718	0.00%	Daiwa Securities Group, Inc.	111,300	848,969	0.02%
Aeon Mall Co., Ltd.	13,300	156,721	0.00%	Daiwa Securities Living Investments Corp. REIT Class A	140	91,384	0.00%
AGC, Inc.	15,200	491,926	0.01%	Denka Co., Ltd.	6,700	90,112	0.00%
Aica Kogyo Co., Ltd.	1,600	34,793	0.00%				
Air Water, Inc.	12,500	169,052	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Denso Corp.	169,900	2,638,382	0.05%	Internet Initiative Japan, Inc.	10,900	160,559	0.00%
Dentsu Group, Inc.	17,500	440,927	0.01%	Invincible Investment Corp. REIT	649	263,054	0.01%
Dentsu Soken, Inc.	900	29,541	0.00%	Isetan Mitsukoshi Holdings Ltd.	26,800	503,146	0.01%
Descente Ltd.	2,200	46,158	0.00%	Isuzu Motors Ltd.	49,200	651,779	0.01%
DIC Corp.	8,300	157,424	0.00%	Ito En Ltd.	4,900	106,066	0.00%
Disco Corp.	6,600	2,504,439	0.05%	ITOCHU Corp.	108,800	5,312,167	0.10%
DMG Mori Co., Ltd.	6,700	173,977	0.00%	Itoham Yonekyu Holdings, Inc.	360	9,612	0.00%
Dowa Holdings Co., Ltd.	3,200	113,570	0.00%	Iwatani Corp.	4,400	255,860	0.01%
East Japan Railway Co.	87,500	1,449,358	0.03%	Iyogin Holdings, Inc.	26,000	240,750	0.01%
Ebara Corp.	36,000	569,228	0.01%	Izumi Co., Ltd.	5,200	103,993	0.00%
Eisai Co., Ltd.	24,200	991,710	0.02%	J Front Retailing Co., Ltd.	23,000	239,851	0.00%
Electric Power Development Co., Ltd.	14,300	223,176	0.00%	Japan Airlines Co., Ltd.	10,784	170,180	0.00%
ENEOS Holdings, Inc.	235,750	1,211,432	0.02%	Japan Airport Terminal Co., Ltd.	6,900	235,362	0.00%
EXEO Group, Inc.	19,500	193,897	0.00%	Japan Aviation Electronics Industry Ltd.	5,300	85,335	0.00%
Ezaki Glico Co., Ltd.	5,400	140,354	0.00%	Japan Exchange Group, Inc.	41,900	977,302	0.02%
Fancl Corp.	2,200	37,610	0.00%	Japan Hotel Investment Corp. REIT Class A	424	204,804	0.00%
FANUC Corp.	76,800	2,105,006	0.04%	Japan Logistics Fund, Inc. REIT	52	85,988	0.00%
Fast Retailing Co., Ltd.	12,500	3,151,809	0.06%	Japan Metropolitan Fund Invest REIT	609	342,624	0.01%
Food & Life Cos Ltd.	5,600	90,635	0.00%	Japan Post Bank Co., Ltd.	117,628	1,111,126	0.02%
FP Corp.	2,700	40,485	0.00%	Japan Post Holdings Co., Ltd.	151,556	1,502,747	0.03%
Frontier Real Estate Investment Corp. REIT	47	128,413	0.00%	Japan Post Insurance Co., Ltd.	12,898	250,247	0.01%
Fuji Electric Co., Ltd.	9,235	525,418	0.01%	Japan Prime Realty Investment Corp. REIT	50	100,709	0.00%
Fuji Kyuko Co., Ltd.	4,400	87,256	0.00%	Japan Real Estate Investment Corp. REIT	111	350,541	0.01%
Fuji Media Holdings, Inc.	300	3,423	0.00%	Japan Steel Works Ltd.	6,200	165,079	0.00%
Fuji Oil Holdings, Inc.	1,000	17,472	0.00%	Japan Tobacco, Inc.	97,300	2,629,991	0.05%
Fuji Soft, Inc.	5,500	248,228	0.01%	Jeol Ltd.	4,200	189,765	0.00%
FUJIFILM Holdings Corp.	87,900	2,055,699	0.04%	JFE Holdings, Inc.	48,800	702,452	0.01%
Fujikura Ltd.	20,100	396,852	0.01%	JGC Holdings Corp.	18,700	146,533	0.00%
Fujitsu General Ltd.	3,600	46,706	0.00%	JMDC, Inc.	2,000	41,291	0.00%
Fujitsu Ltd.	137,300	2,148,353	0.04%	JTEKT Corp.	27,000	187,906	0.00%
Fukuoka Financial Group, Inc.	15,100	403,643	0.01%	Justsystems Corp.	1,700	31,810	0.00%
Fuyo General Lease Co., Ltd.	700	53,547	0.00%	Kadokawa Corp.	9,500	152,339	0.00%
GLP J-Reit REIT	369	301,192	0.01%	Kagome Co., Ltd.	4,200	85,326	0.00%
GMO internet group, Inc.	5,000	76,340	0.00%	Kajima Corp.	36,600	632,866	0.01%
GMO Payment Gateway, Inc.	3,500	192,624	0.00%	Kakaku.com, Inc.	13,300	174,332	0.00%
Goldwin, Inc.	3,300	180,817	0.00%	Kamigumi Co., Ltd.	4,700	96,799	0.00%
GS Yuasa Corp.	6,000	118,874	0.00%	Kanden Co., Ltd.	12,000	128,459	0.00%
Hachijuni Bank Ltd.	38,100	248,576	0.01%	Kaneka Corp.	7,300	191,735	0.00%
Hakuhodo DY Holdings, Inc.	16,000	116,872	0.00%	Kansai Electric Power Co., Inc.	63,000	1,058,225	0.02%
Hamamatsu Photonics KK	10,100	270,489	0.01%	Kansai Paint Co., Ltd.	12,300	198,042	0.00%
Hankyu Hanshin Holdings, Inc.	17,900	475,597	0.01%	Kao Corp.	37,800	1,533,055	0.03%
Harmonic Drive Systems, Inc.	3,200	90,513	0.00%	Katitas Co., Ltd.	1,900	20,587	0.00%
Haseko Corp.	27,100	299,539	0.01%	Kawasaki Heavy Industries Ltd.	11,700	444,405	0.01%
Heiwa Corp.	2,800	36,066	0.00%	Kawasaki Kisen Kaisha Ltd.	36,500	530,959	0.01%
Hikari Tsushin, Inc.	1,700	316,676	0.01%	KDDI Corp.	127,300	3,366,494	0.06%
Hino Motors Ltd.	8,600	22,347	0.00%	KDX Realty Investment Corp. REIT Class A	319	310,354	0.01%
Hirogin Holdings, Inc.	17,900	138,317	0.00%	Keihan Holdings Co., Ltd.	9,400	168,179	0.00%
Hirose Electric Co., Ltd.	2,510	277,276	0.01%	Keikyu Corp.	14,300	104,499	0.00%
Hisamitsu Pharmaceutical Co., Inc.	4,500	103,982	0.00%	Keio Corp.	12,300	285,440	0.01%
Hitachi Construction Machinery Co., Ltd.	7,900	211,570	0.00%	Keisei Electric Railway Co., Ltd.	11,100	357,165	0.01%
Hitachi Ltd.	361,500	8,092,512	0.14%	Kewpie Corp.	5,700	113,355	0.00%
Honda Motor Co., Ltd.	394,500	4,218,202	0.08%	Keyence Corp.	16,000	7,017,282	0.13%
Horiba Ltd.	3,300	266,281	0.01%	Kikkoman Corp.	77,500	897,807	0.02%
Hoshizaki Corp.	10,200	323,514	0.01%	Kinden Corp.	12,100	240,932	0.01%
House Foods Group, Inc.	7,500	132,693	0.00%	Kintetsu Group Holdings Co., Ltd.	17,900	389,692	0.01%
Hoya Corp.	28,700	3,337,272	0.06%	Kirin Holdings Co., Ltd.	66,700	859,562	0.02%
Hulic Co., Ltd.	41,253	365,317	0.01%				
Ibiden Co., Ltd.	8,100	329,720	0.01%				
Idemitsu Kosan Co., Ltd.	87,570	566,978	0.01%				
IHI Corp.	8,800	262,862	0.01%				
Iida Group Holdings Co., Ltd.	12,600	165,862	0.00%				
Industrial & Infrastructure Fund Investment Corp. REIT Class A	245	192,820	0.00%				
INFRONEER Holdings, Inc.	11,940	96,828	0.00%				
Inpex Corp.	70,600	1,038,855	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kobayashi Pharmaceutical Co., Ltd.	4,400	142,865	0.00%	Mitsui Fudosan Co., Ltd.	225,400	2,057,689	0.04%
Kobe Bussan Co., Ltd.	11,100	247,311	0.01%	Mitsui Fudosan Logistics Park, Inc. REIT	27	72,762	0.00%
Kobe Steel Ltd.	28,100	348,761	0.01%	Mitsui High-Tec, Inc.	2,200	85,957	0.00%
Koei Tecmo Holdings Co., Ltd.	9,152	79,026	0.00%	Mitsui Mining & Smelting Co., Ltd.	3,500	111,815	0.00%
Koito Manufacturing Co., Ltd.	17,200	237,267	0.00%	Mitsui OSK Lines Ltd.	27,500	823,667	0.02%
Kokusai Electric Corp.	7,200	209,922	0.00%	Miura Co., Ltd.	5,300	107,311	0.00%
Kokuyo Co., Ltd.	5,600	93,890	0.00%	Mizuho Financial Group, Inc.	206,830	4,317,637	0.08%
Komatsu Ltd.	73,900	2,145,884	0.04%	Money Forward, Inc.	3,800	127,446	0.00%
Konami Group Corp.	8,000	575,904	0.01%	MonotaRO Co., Ltd.	20,600	242,165	0.01%
Konica Minolta, Inc.	25,600	70,851	0.00%	Mori Hills Investment Corp. REIT Class A	203	166,075	0.00%
Kose Corp.	3,600	229,056	0.00%	Morinaga & Co., Ltd.	6,000	92,838	0.00%
Kotobuki Spirits Co., Ltd.	4,000	46,438	0.00%	Morinaga Milk Industry Co., Ltd.	7,900	165,553	0.00%
K's Holdings Corp.	15,900	149,501	0.00%	MS&AD Insurance Group Holdings, Inc.	111,500	2,478,009	0.04%
Kubota Corp.	85,600	1,197,314	0.02%	Murata Manufacturing Co., Ltd.	136,100	2,810,669	0.05%
Kuraray Co., Ltd.	27,100	311,584	0.01%	Nabtesco Corp.	12,100	205,202	0.00%
Kurita Water Industries Ltd.	8,400	356,084	0.01%	Nagase & Co., Ltd.	6,800	133,117	0.00%
Kusuri no Aoki Holdings Co., Ltd.	3,000	56,695	0.00%	Nagoya Railroad Co., Ltd.	15,000	163,512	0.00%
Kyocera Corp.	104,200	1,199,343	0.02%	Nankai Electric Railway Co., Ltd.	6,200	102,948	0.00%
Kyoto Financial Group, Inc.	22,400	397,424	0.01%	NEC Corp.	21,300	1,753,814	0.03%
Kyowa Kirin Co., Ltd.	23,700	404,798	0.01%	NEC Networks & System Integration Corp.	4,600	69,861	0.00%
Kyudenko Corp.	3,900	143,359	0.00%	NET One Systems Co., Ltd.	4,500	82,469	0.00%
Kyushu Electric Power Co., Inc.	39,800	409,975	0.01%	Nexon Co., Ltd.	24,700	456,810	0.01%
Kyushu Financial Group, Inc.	28,200	165,350	0.00%	NGK Insulators Ltd.	23,200	297,103	0.01%
Kyushu Railway Co.	9,027	195,568	0.00%	NH Foods Ltd.	11,600	346,861	0.01%
LaSalle Logiport REIT	163	149,564	0.00%	NHK Spring Co., Ltd.	9,800	97,689	0.00%
Lasertec Corp.	6,700	1,503,189	0.03%	Nichirei Corp.	9,700	213,465	0.00%
Lion Corp.	24,000	187,094	0.00%	Nidec Corp.	42,600	1,902,779	0.03%
Lixil Corp.	16,800	176,867	0.00%	Nifco, Inc.	7,600	181,283	0.00%
LY Corp.	206,100	498,274	0.01%	Nihon Kohden Corp.	11,200	161,810	0.00%
M3, Inc.	34,358	327,539	0.01%	Nihon M&A Center Holdings, Inc.	12,900	66,673	0.00%
Mabuchi Motor Co., Ltd.	8,600	127,642	0.00%	Nikon Corp.	28,800	291,115	0.01%
Macnica Holdings, Inc.	2,800	117,493	0.00%	Nintendo Co., Ltd.	86,100	4,579,582	0.08%
Makita Corp.	21,900	595,218	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	26	103,282	0.00%
Mani, Inc.	3,700	45,658	0.00%	Nippon Building Fund, Inc. REIT	129	451,492	0.01%
Marubeni Corp.	131,400	2,430,565	0.04%	Nippon Electric Glass Co., Ltd.	6,900	156,951	0.00%
Marui Group Co., Ltd.	13,600	191,834	0.00%	Nippon Express Holdings, Inc.	4,500	207,432	0.00%
Maruichi Steel Tube Ltd.	2,700	62,624	0.00%	Nippon Kayaku Co., Ltd.	15,800	120,568	0.00%
Maruwa Co., Ltd.	500	119,514	0.00%	Nippon Paint Holdings Co., Ltd.	85,668	558,125	0.01%
Matsui Securities Co., Ltd.	16,300	85,117	0.00%	Nippon Prologis, Inc. REIT	198	308,952	0.01%
MatsukiyoCocokara & Co.	28,700	412,141	0.01%	Nippon Sanso Holdings Corp.	12,900	381,643	0.01%
Mazda Motor Corp.	47,700	461,402	0.01%	Nippon Shinyaku Co., Ltd.	2,200	44,517	0.00%
McDonald's Holdings Co. Japan Ltd.	6,800	268,009	0.01%	Nippon Shokubai Co., Ltd.	10,000	99,869	0.00%
Mebuki Financial Group, Inc.	69,800	271,806	0.01%	Nippon Steel Corp.	67,342	1,423,786	0.03%
Medipal Holdings Corp.	14,800	225,229	0.00%	Nippon Telegraph & Telephone Corp.	2,312,730	2,182,472	0.04%
MEIJI Holdings Co., Ltd.	24,000	517,568	0.01%	Nippon Yusen KK	35,900	1,044,907	0.02%
Menicon Co., Ltd.	4,300	35,312	0.00%	Nipro Corp.	11,500	90,186	0.00%
Mercari, Inc.	7,700	95,616	0.00%	Nishi-Nippon Railroad Co., Ltd.	8,400	134,595	0.00%
MINEBEA MITSUMI, Inc.	33,300	682,106	0.01%	Nissan Chemical Corp.	11,800	373,894	0.01%
MISUMI Group, Inc.	22,300	381,301	0.01%	Nissan Motor Co., Ltd.	159,800	542,303	0.01%
Mitsubishi Chemical Group Corp.	106,700	592,402	0.01%	Nisshin Seifun Group, Inc.	24,400	280,541	0.01%
Mitsubishi Corp.	308,400	6,035,330	0.11%	Nissin Foods Holdings Co., Ltd.	16,700	423,781	0.01%
Mitsubishi Electric Corp.	156,700	2,501,102	0.05%	Niterra Co., Ltd.	13,600	394,828	0.01%
Mitsubishi Estate Co., Ltd.	89,500	1,402,089	0.03%	Nitori Holdings Co., Ltd.	6,000	633,719	0.01%
Mitsubishi Gas Chemical Co., Inc.	13,500	257,479	0.01%	Nitto Denko Corp.	10,600	837,536	0.02%
Mitsubishi HC Capital, Inc.	82,720	546,119	0.01%	Noevir Holdings Co., Ltd.	1,400	49,086	0.00%
Mitsubishi Heavy Industries Ltd.	234,200	2,508,558	0.05%				
Mitsubishi Logistics Corp.	5,100	167,400	0.00%				
Mitsubishi Materials Corp.	7,300	133,920	0.00%				
Mitsubishi Motors Corp.	64,400	177,434	0.00%				
Mitsubishi UFJ Financial Group, Inc.	892,700	9,595,165	0.17%				
Mitsui & Co., Ltd.	206,800	4,693,689	0.08%				
Mitsui Chemicals, Inc.	15,600	430,586	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
NOF Corp.	15,500	211,696	0.00%	SCSK Corp.	11,100	221,710	0.00%
NOK Corp.	8,900	118,373	0.00%	Secom Co., Ltd.	15,100	891,488	0.02%
Nomura Holdings, Inc.	246,200	1,411,143	0.03%	Sega Sammy Holdings, Inc.	10,300	152,938	0.00%
Nomura Real Estate Holdings, Inc.	8,600	215,508	0.00%	Seibu Holdings, Inc.	17,134	236,144	0.00%
Nomura Real Estate Master Fund, Inc. REIT	428	379,682	0.01%	Seiko Epson Corp.	19,900	309,151	0.01%
Nomura Research Institute Ltd.	36,193	1,017,211	0.02%	Seino Holdings Co., Ltd.	7,900	106,595	0.00%
NS Solutions Corp.	4,400	74,482	0.00%	Sekisui Chemical Co., Ltd.	36,100	499,556	0.01%
NSK Ltd.	28,900	140,440	0.00%	Sekisui House Ltd.	47,500	1,052,110	0.02%
NTT Data Group Corp.	53,500	785,571	0.01%	Sekisui House, Inc. REIT	237	116,540	0.00%
Obayashi Corp.	56,600	672,754	0.01%	Seven & i Holdings Co., Ltd.	188,900	2,301,654	0.04%
OBIC Business Consultants Co., Ltd.	3,056	127,799	0.00%	Seven Bank Ltd.	49,500	82,777	0.00%
Obic Co., Ltd.	4,900	631,767	0.01%	SG Holdings Co., Ltd.	36,000	331,779	0.01%
Odakyu Electric Railway Co., Ltd.	31,500	304,700	0.01%	Sharp Corp.	9,900	57,242	0.00%
Oji Holdings Corp.	85,300	336,618	0.01%	SHIFT, Inc.	900	81,574	0.00%
OKUMA Corp.	2,100	94,621	0.00%	Shikoku Electric Power Co., Inc.	10,300	88,363	0.00%
Olympus Corp.	94,284	1,520,114	0.03%	Shimadzu Corp.	24,400	610,531	0.01%
Omron Corp.	15,700	539,633	0.01%	Shimamura Co., Ltd.	3,600	163,685	0.00%
Ono Pharmaceutical Co., Ltd.	31,600	431,489	0.01%	Shimano, Inc.	6,000	926,706	0.02%
Open House Group Co., Ltd.	5,500	168,494	0.00%	Shimizu Corp.	43,800	246,011	0.01%
Oracle Corp. Japan	2,300	158,709	0.00%	Shin-Etsu Chemical Co., Ltd.	157,000	6,088,313	0.11%
Orient Corp.	6,660	42,686	0.00%	Shinko Electric Industries Co., Ltd.	5,600	196,345	0.00%
Oriental Land Co., Ltd.	88,800	2,474,211	0.04%	Shionogi & Co., Ltd.	20,000	780,430	0.01%
ORIX Corp.	89,900	1,985,110	0.04%	Ship Healthcare Holdings, Inc.	4,700	69,393	0.00%
Orix JREIT, Inc. REIT	282	279,090	0.01%	Shiseido Co., Ltd.	30,700	875,616	0.02%
Osaka Gas Co., Ltd.	34,000	748,862	0.01%	Shizuoka Financial Group, Inc.	45,700	438,647	0.01%
OSG Corp.	4,200	51,136	0.00%	SHO-BOND Holdings Co., Ltd.	3,600	128,929	0.00%
Otsuka Corp.	18,300	351,643	0.01%	Skylark Holdings Co., Ltd.	21,615	287,488	0.01%
Otsuka Holdings Co., Ltd.	39,500	1,662,408	0.03%	SMC Corp.	4,300	2,040,669	0.04%
PALTAC Corp.	900	24,511	0.00%	SMS Co., Ltd.	3,100	39,352	0.00%
Pan Pacific International Holdings Corp.	34,700	811,953	0.02%	Socionext, Inc.	14,300	338,609	0.01%
Panasonic Holdings Corp.	173,500	1,420,487	0.03%	SoftBank Corp.	227,639	2,780,037	0.05%
Park24 Co., Ltd.	5,900	58,776	0.00%	SoftBank Group Corp.	79,300	5,122,013	0.09%
Penta-Ocean Construction Co., Ltd.	15,300	62,965	0.00%	Sohgo Security Services Co., Ltd.	25,900	151,285	0.00%
PeptiDream, Inc.	5,200	80,525	0.00%	Sojitz Corp.	18,460	448,590	0.01%
Persol Holdings Co., Ltd.	132,000	182,745	0.00%	Sompo Holdings, Inc.	73,300	1,565,246	0.03%
Pigeon Corp.	7,800	70,528	0.00%	Sony Group Corp.	99,240	8,414,979	0.15%
Pola Orbis Holdings, Inc.	2,200	17,882	0.00%	Sotetsu Holdings, Inc.	2,100	31,821	0.00%
Rakus Co., Ltd.	6,900	89,328	0.00%	Square Enix Holdings Co., Ltd.	5,800	174,224	0.00%
Rakuten Bank Ltd.	7,200	130,384	0.00%	Stanley Electric Co., Ltd.	8,800	157,006	0.00%
Rakuten Group, Inc.	111,500	575,245	0.01%	Subaru Corp.	47,400	1,004,812	0.02%
Recruit Holdings Co., Ltd.	115,801	6,196,066	0.11%	Sugi Holdings Co., Ltd.	7,800	107,355	0.00%
Relo Group, Inc.	3,300	35,121	0.00%	SUMCO Corp.	26,146	376,359	0.01%
Renesas Electronics Corp.	123,090	2,302,485	0.04%	Sumitomo Bakelite Co., Ltd.	4,800	140,306	0.00%
Rengo Co., Ltd.	21,400	138,822	0.00%	Sumitomo Chemical Co., Ltd.	137,400	294,429	0.01%
Resona Holdings, Inc.	174,014	1,151,547	0.02%	Sumitomo Corp.	86,200	2,152,589	0.04%
Resonac Holdings Corp.	14,008	306,703	0.01%	Sumitomo Electric Industries Ltd.	59,800	930,309	0.02%
Resorttrust, Inc.	4,100	60,814	0.00%	Sumitomo Forestry Co., Ltd.	12,200	388,085	0.01%
Ricoh Co., Ltd.	52,500	448,923	0.01%	Sumitomo Heavy Industries Ltd.	9,400	244,320	0.01%
Rinnai Corp.	5,400	122,865	0.00%	Sumitomo Metal Mining Co., Ltd.	23,500	712,626	0.01%
Rohm Co., Ltd.	25,800	344,834	0.01%	Sumitomo Mitsui Financial Group, Inc.	103,600	6,907,311	0.12%
Rohto Pharmaceutical Co., Ltd.	18,100	379,306	0.01%	Sumitomo Mitsui Trust Holdings, Inc.	59,200	1,350,640	0.02%
Ryohin Keikaku Co., Ltd.	18,800	312,515	0.01%	Sumitomo Pharma Co., Ltd.	4,300	10,826	0.00%
Sanken Electric Co., Ltd.	1,300	55,650	0.00%	Sumitomo Realty & Development Co., Ltd.	33,600	986,110	0.02%
Sankyo Co., Ltd.	11,100	120,481	0.00%	Sumitomo Rubber Industries Ltd.	12,200	121,537	0.00%
Sankyu, Inc.	2,500	85,292	0.00%	Sundrug Co., Ltd.	3,800	95,768	0.00%
Sanrio Co., Ltd.	12,700	233,536	0.00%	Suntory Beverage & Food Ltd.	11,300	400,902	0.01%
Santen Pharmaceutical Co., Ltd.	27,400	280,030	0.01%	Suzuken Co., Ltd.	5,510	167,465	0.00%
Sanwa Holdings Corp.	15,400	281,606	0.01%	Suzuki Motor Corp.	151,100	1,738,693	0.03%
Sapporo Holdings Ltd.	4,800	168,325	0.00%				
Sawai Group Holdings Co., Ltd.	2,000	81,276	0.00%				
SBI Holdings, Inc.	24,000	606,788	0.01%				
SCREEN Holdings Co., Ltd.	5,800	522,815	0.01%				

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System Corp.	44,900	723,212	0.01%	Yamazaki Baking Co., Ltd.	8,200	168,323	0.00%
T&D Holdings, Inc.	41,600	726,306	0.01%	Yaoko Co., Ltd.	2,000	121,124	0.00%
Taiheiy Cement Corp.	6,700	168,187	0.00%	Yaskawa Electric Corp.	20,300	729,038	0.01%
Taisei Corp.	12,900	477,234	0.01%	Yokogawa Electric Corp.	20,100	486,069	0.01%
Taiyo Yuden Co., Ltd.	9,200	233,689	0.00%	Yokohama Rubber Co., Ltd.	11,900	263,137	0.01%
Takara Holdings, Inc.	19,200	130,220	0.00%	Zenkoku Hosho Co., Ltd.	1,400	51,575	0.00%
Takashimaya Co., Ltd.	13,900	233,957	0.00%	Zensho Holdings Co., Ltd.	7,100	271,447	0.01%
Takeda Pharmaceutical Co., Ltd.	123,800	3,210,827	0.06%	Zeon Corp.	6,200	51,455	0.00%
TBS Holdings, Inc.	3,800	95,768	0.00%	ZOZO, Inc.	6,700	167,771	0.00%
TDK Corp.	30,500	1,870,462	0.03%			<b>360,319,168</b>	<b>6.40%</b>
TechnoPro Holdings, Inc.	10,100	165,445	0.00%	<b>Netherlands 1.28% (30 June 2023: 1.29%)</b>			
Teijin Ltd.	10,300	85,577	0.00%	Aalberts NV	9,403	382,145	0.01%
Terumo Corp.	116,800	1,926,336	0.03%	ABN AMRO Bank NV GDR	36,538	601,100	0.01%
THK Co., Ltd.	10,700	191,138	0.00%	Adyen NV	2,384	2,844,284	0.05%
TIS, Inc.	22,000	426,433	0.01%	Aegon Ltd.	122,325	756,195	0.01%
Tobu Railway Co., Ltd.	18,700	314,864	0.01%	Akzo Nobel NV	14,286	869,360	0.02%
Toda Corp.	22,300	145,839	0.00%	Allfunds Group plc	30,408	170,770	0.00%
Toei Animation Co., Ltd.	4,000	61,967	0.00%	ArcelorMittal SA	42,489	973,138	0.02%
Toho Co., Ltd.	11,500	336,292	0.01%	ASM International NV	3,797	2,896,624	0.05%
Toho Gas Co., Ltd.	8,500	206,238	0.00%	ASML Holding NV	32,336	33,415,419	0.59%
Tohoku Electric Power Co., Inc.	36,700	331,158	0.01%	ASR Nederland NV	11,559	551,406	0.01%
Tokai Carbon Co., Ltd.	19,700	112,731	0.00%	BE Semiconductor Industries NV	6,203	1,038,095	0.02%
Tokio Marine Holdings, Inc.	153,500	5,730,247	0.10%	CTP NV	5,419	92,460	0.00%
Tokyo Century Corp.	21,900	205,440	0.00%	DSM-Firmenich AG	14,101	1,595,906	0.03%
Tokyo Electric Power Co. Holdings, Inc.	131,400	707,564	0.01%	EXOR NV	8,222	860,925	0.02%
Tokyo Electron Ltd.	36,100	7,832,214	0.14%	Heineken Holding NV	10,307	813,577	0.02%
Tokyo Gas Co., Ltd.	30,200	648,645	0.01%	Heineken NV	22,445	2,172,205	0.04%
Tokyo Ohka Kogyo Co., Ltd.	9,700	263,032	0.01%	IMCD NV	4,870	674,871	0.01%
Tokyo Seimitsu Co., Ltd.	2,700	206,369	0.00%	ING Groep NV	255,397	4,369,146	0.08%
Tokyo Tatemono Co., Ltd.	13,000	205,191	0.00%	InPost SA	13,944	245,986	0.00%
Tokyu Corp.	47,600	524,352	0.01%	JDE Peet's NV	9,844	196,236	0.00%
Tokyu Fudosan Holdings Corp.	57,000	380,390	0.01%	Koninklijke Ahold Delhaize NV	77,513	2,292,027	0.04%
TOPPAN Holdings, Inc.	22,947	632,376	0.01%	Koninklijke KPN NV	271,310	1,040,980	0.02%
Toray Industries, Inc.	114,800	543,455	0.01%	Koninklijke Philips NV	67,243	1,700,077	0.03%
Toridoll Holdings Corp.	3,400	78,226	0.00%	Koninklijke Vopak NV	5,743	238,570	0.00%
Tosoh Corp.	26,000	339,102	0.01%	NN Group NV	22,974	1,069,843	0.02%
TOTO Ltd.	12,800	302,216	0.01%	OCI NV	6,902	168,583	0.00%
Toyo Seikan Group Holdings Ltd.	14,800	232,314	0.00%	Prosus NV	120,134	4,282,345	0.08%
Toyo Suisan Kaisha Ltd.	7,500	444,564	0.01%	Randstad NV	9,296	421,733	0.01%
Toyo Tire Corp.	8,100	129,335	0.00%	Signify NV	9,803	244,798	0.00%
Toyoda Gosei Co., Ltd.	6,200	109,018	0.00%	Universal Music Group NV	60,314	1,795,742	0.03%
Toyota Boshoku Corp.	1,700	22,516	0.00%	Wolters Kluwer NV	20,130	3,339,706	0.06%
Toyota Industries Corp.	12,900	1,087,831	0.02%			<b>72,114,252</b>	<b>1.28%</b>
Toyota Motor Corp.	976,820	19,978,477	0.36%	<b>New Zealand 0.08% (30 June 2023: 0.09%)</b>			
Toyota Tsusho Corp.	53,700	1,045,558	0.02%	a2 Milk Co., Ltd.	61,863	267,643	0.00%
Trend Micro, Inc.	9,000	365,405	0.01%	Air New Zealand Ltd.	120,903	39,046	0.00%
TS Tech Co., Ltd.	5,400	63,967	0.00%	Auckland International Airport Ltd.	106,037	493,002	0.01%
Tsumura & Co.	4,200	107,180	0.00%	Contact Energy Ltd.	66,739	366,007	0.01%
Tsuruha Holdings, Inc.	3,200	182,221	0.00%	EBOS Group Ltd.	13,808	271,096	0.01%
UBE Corp.	11,200	197,215	0.00%	Fisher & Paykel Healthcare Corp., Ltd.	50,988	934,572	0.02%
Ulvac, Inc.	4,500	294,013	0.01%	Fletcher Building Ltd.	72,476	124,982	0.00%
Unicharm Corp.	32,100	1,031,087	0.02%	Infratil Ltd.	81,530	556,419	0.01%
United Urban Investment Corp. REIT	188	167,010	0.00%	Kiwi Property Group Ltd.	38,440	19,441	0.00%
Ushio, Inc.	10,000	130,051	0.00%	Mainfreight Ltd.	5,413	223,072	0.00%
USS Co., Ltd.	39,300	330,676	0.01%	Mercury NZ Ltd.	62,106	248,448	0.00%
Welcia Holdings Co., Ltd.	5,500	68,588	0.00%	Meridian Energy Ltd.	109,376	419,217	0.01%
West Japan Railway Co.	35,998	670,235	0.01%	Ryman Healthcare Ltd.	50,232	108,968	0.00%
Workman Co., Ltd.	3,000	69,937	0.00%	SKYCITY Entertainment Group Ltd.	21,867	19,454	0.00%
Yakult Honsha Co., Ltd.	24,736	442,329	0.01%	Spark New Zealand Ltd.	158,753	402,422	0.01%
Yamada Holdings Co., Ltd.	51,200	137,501	0.00%			<b>4,493,789</b>	<b>0.08%</b>
Yamaguchi Financial Group, Inc.	12,600	142,990	0.00%	<b>Norway 0.16% (30 June 2023: 0.18%)</b>			
Yamaha Corp.	12,000	280,940	0.01%	Aker A.S.A Class A	1,309	75,608	0.00%
Yamaha Motor Co., Ltd.	78,300	724,784	0.01%	Aker BP A.S.A	24,512	626,642	0.01%
Yamato Holdings Co., Ltd.	27,300	300,137	0.01%	AutoStore Holdings Ltd.	89,446	105,512	0.00%
Yamato Kogyo Co., Ltd.	1,700	82,707	0.00%	DNB Bank A.S.A	83,599	1,646,463	0.03%
				Equinor A.S.A	70,044	1,999,519	0.04%

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Gjensidige Forsikring A.S.A	14,842	265,964	0.01%	Singapore			
Kongsberg Gruppen A.S.A	5,404	441,557	0.01%	Telecommunications Ltd.	596,200	1,209,777	0.02%
Mowi A.S.A	34,408	574,248	0.01%	StarHub Ltd.	6,500	5,803	0.00%
Norsk Hydro A.S.A	113,052	706,077	0.01%	Suntec REIT	229,000	177,421	0.00%
Orkla A.S.A	69,860	569,181	0.01%	Thai Beverage PCL	653,700	217,056	0.01%
Salmar A.S.A	4,603	242,957	0.00%	United Overseas Bank Ltd.	102,900	2,378,791	0.04%
Schibsted A.S.A Class A	5,124	151,687	0.00%	UOL Group Ltd.	47,000	180,336	0.00%
Schibsted A.S.A Class B	9,452	266,138	0.01%	Venture Corp., Ltd.	32,100	336,810	0.01%
Telenor A.S.A	48,766	557,391	0.01%	Wilmar International Ltd.	173,206	396,192	0.01%
TOMRA Systems A.S.A	21,286	254,692	0.00%			<b>18,617,360</b>	<b>0.33%</b>
Variable Energi A.S.A	49,239	174,435	0.00%				
Yara International A.S.A	14,887	430,077	0.01%				
		<b>9,088,148</b>	<b>0.16%</b>				
<b>Poland 0.09% (30 June 2023: 0.08%)</b>				<b>South Korea 1.37% (30 June 2023: 1.45%)</b>			
Allegro.eu SA	52,977	496,818	0.01%	Alteogen, Inc.	3,517	716,686	0.01%
Bank Polska Kasa Opieki SA	13,030	544,531	0.01%	Amorepacific Corp.	2,666	324,026	0.01%
Dino Polska SA	4,172	421,554	0.01%	Amorepacific Corp. - Preference Shares	1,023	34,856	0.00%
KGHM Polska Miedz SA	12,029	449,885	0.01%	Amorepacific Group	795	18,684	0.00%
LPP SA	85	361,351	0.00%	BGF retail Co., Ltd.	198	14,859	0.00%
ORLEN SA	47,792	804,726	0.01%	BNK Financial Group, Inc.	25,250	155,371	0.00%
Pepco Group NV	5,274	27,498	0.00%	Celltrion Pharm, Inc.	1,785	115,153	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	66,793	1,045,414	0.02%	Celltrion, Inc.	12,482	1,580,539	0.03%
Powszechny Zaklad Ubezpieczen SA	43,405	556,484	0.01%	Cheil Worldwide, Inc.	6,416	85,764	0.00%
Santander Bank Polska SA	3,238	435,916	0.01%	CJ CheilJedang Corp.	430	120,425	0.00%
		<b>5,144,177</b>	<b>0.09%</b>	CJ Corp.	1,486	131,165	0.00%
				CJ ENM Co., Ltd.	283	17,311	0.00%
<b>Portugal 0.05% (30 June 2023: 0.06%)</b>				CJ Logistics Corp.	164	11,330	0.00%
EDP - Energias de Portugal SA	233,839	876,909	0.02%	CosmoAM&T Co., Ltd.	1,419	148,652	0.00%
EDP Renovaveis SA	27,639	386,568	0.01%	Coway Co., Ltd.	4,543	211,886	0.00%
Galp Energia SGPS SA	38,887	821,873	0.01%	Daewoo Engineering & Construction Co., Ltd.	5,433	14,683	0.00%
Jeronimo Martins SGPS SA	23,579	461,192	0.01%	DB Insurance Co., Ltd.	3,935	327,321	0.01%
		<b>2,546,542</b>	<b>0.05%</b>	DGB Financial Group, Inc.	4,618	26,906	0.00%
				DL E&C Co., Ltd.	1,118	26,315	0.00%
<b>Singapore 0.33% (30 June 2023: 0.36%)</b>				DL Holdings Co., Ltd.	185	7,943	0.00%
CapitaLand Ascendas REIT	338,803	639,982	0.01%	Dongsuh Cos, Inc.	874	12,191	0.00%
CapitaLand Ascott Trust	152,873	98,700	0.00%	Doosan Bobcat, Inc.	4,801	178,926	0.00%
CapitaLand Integrated Commercial Trust REIT	379,161	553,949	0.01%	Doosan Enerbility Co., Ltd.	33,605	490,709	0.01%
CapitaLand Investment Ltd.	204,600	401,576	0.01%	Ecopro BM Co., Ltd.	3,469	461,189	0.01%
City Developments Ltd.	25,900	98,612	0.00%	Ecopro Co., Ltd.	7,964	521,291	0.01%
ComfortDelGro Corp., Ltd.	202,000	199,727	0.00%	Ecopro Materials Co., Ltd.	1,519	100,310	0.00%
DBS Group Holdings Ltd.	160,720	4,244,360	0.08%	E-MART, Inc.	1,048	43,016	0.00%
Frasers Logistics & Commercial Trust REIT	261,700	183,446	0.00%	F&F Co., Ltd.	635	28,786	0.00%
Genting Singapore Ltd.	444,400	283,642	0.01%	Fila Holdings Corp.	3,221	93,834	0.00%
Hutchison Port Holdings Trust	147,000	18,816	0.00%	Green Cross Corp.	976	81,044	0.00%
Jardine Cycle & Carriage Ltd.	5,511	108,166	0.00%	GS Engineering & Construction Corp.	3,827	41,787	0.00%
Keppel DC REIT	77,545	102,993	0.00%	GS Holdings Corp.	4,891	166,646	0.00%
Keppel Ltd.	120,400	574,793	0.01%	GS Retail Co., Ltd.	1,063	16,101	0.00%
Keppel REIT	117,680	72,505	0.00%	Hana Financial Group, Inc.	21,166	933,364	0.02%
Mapletree Industrial Trust REIT	145,436	226,430	0.01%	Hanjin Kal Corp.	2,427	113,901	0.00%
Mapletree Logistics Trust REIT	222,627	211,908	0.01%	Hankook Tire & Technology Co., Ltd.	7,317	240,268	0.01%
Mapletree Pan Asia Commercial Trust REIT	233,636	210,320	0.00%	Hanmi Pharm Co., Ltd.	559	109,851	0.00%
NetLink NBN Trust	126,100	77,228	0.00%	Hanmi Science Co., Ltd.	309	6,970	0.00%
Olam Group Ltd.	54,600	46,331	0.00%	Hanmi Semiconductor Co., Ltd.	3,747	469,021	0.01%
Oversea-Chinese Banking Corp., Ltd.	282,600	3,008,978	0.05%	Hanon Systems	10,428	35,833	0.00%
SATS Ltd.	60,064	126,311	0.00%	Hanwha Aerospace Co., Ltd.	2,985	541,052	0.01%
Seatrium Ltd.	182,392	185,723	0.00%	Hanwha Corp.	3,548	69,207	0.00%
Sembcorp Industries Ltd.	71,400	253,410	0.01%	Hanwha Corp. - Preference Shares	1,420	15,546	0.00%
SIA Engineering Co., Ltd.	10,000	17,119	0.00%	Hanwha Life Insurance Co., Ltd.	10,153	22,128	0.00%
Singapore Airlines Ltd.	123,320	627,861	0.01%	Hanwha Ocean Co., Ltd.	9,766	216,746	0.00%
Singapore Exchange Ltd.	90,800	635,148	0.01%	Hanwha Solutions Corp.	9,581	192,107	0.00%
Singapore Post Ltd.	158,400	50,258	0.00%	HD Hyundai Co., Ltd.	2,707	146,510	0.00%
Singapore Technologies Engineering Ltd.	143,000	456,882	0.01%	HD Hyundai Heavy Industries Co., Ltd.	2,016	228,036	0.01%
				HD Hyundai Infracore Co., Ltd.	11,027	61,203	0.00%
				HD Hyundai Mipo Co., Ltd.	2,711	183,162	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	3,150	363,400	0.01%	LOTTE Fine Chemical Co., Ltd.	488	15,776	0.00%
Hite Jinro Co., Ltd.	8,391	129,538	0.00%	Lotte Shopping Co., Ltd.	306	14,116	0.00%
HL Mando Co., Ltd.	3,374	107,605	0.00%	LS Corp.	1,043	109,036	0.00%
HLB, Inc.	9,979	424,098	0.01%	Meritz Financial Group, Inc.	6,827	392,311	0.01%
HMM Co., Ltd.	22,302	318,044	0.01%	Mirae Asset Securities Co., Ltd.	14,203	75,529	0.00%
Hotel Shilla Co., Ltd.	2,337	91,001	0.00%	NAVER Corp.	11,562	1,401,887	0.03%
HYBE Co., Ltd.	1,498	220,374	0.01%	NCSoft Corp.	1,064	139,058	0.00%
Hyundai Autoever Corp.	867	103,549	0.00%	Netmarble Corp.	646	25,202	0.00%
Hyundai Department Store Co., Ltd.	450	15,921	0.00%	NH Investment & Securities Co., Ltd.	14,930	137,640	0.00%
Hyundai Engineering & Construction Co., Ltd.	6,645	154,720	0.00%	NongShim Co., Ltd.	260	92,365	0.00%
Hyundai Engineering & Construction Co., Ltd. - Preference Shares	896	31,895	0.00%	OCI Holdings Co., Ltd.	564	36,262	0.00%
Hyundai Glovis Co., Ltd.	1,770	281,606	0.01%	Orion Corp.	1,239	82,990	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	2,876	72,083	0.00%	Ottogi Corp.	436	137,151	0.00%
Hyundai Mobis Co., Ltd.	5,567	1,017,145	0.02%	Pan Ocean Co., Ltd.	6,229	19,391	0.00%
Hyundai Motor Co.	10,127	2,170,334	0.04%	Paradise Co., Ltd.	389	3,985	0.00%
Hyundai Motor Co. - Preference Shares	1,628	216,672	0.00%	Pearl Abyss Corp.	1,457	46,732	0.00%
Hyundai Motor Co. (XKRX) - Preference Shares	4,129	545,334	0.01%	Posco DX Co., Ltd.	3,914	109,046	0.00%
Hyundai Steel Co.	6,714	141,694	0.00%	POSCO Future M Co., Ltd.	2,244	421,412	0.01%
Hyundai Wia Corp.	363	15,269	0.00%	POSCO Holdings, Inc.	6,101	1,608,909	0.03%
Industrial Bank of Korea	23,095	235,228	0.01%	Posco International Corp.	3,085	146,574	0.00%
Kakao Corp.	25,595	755,857	0.01%	S-1 Corp.	3,072	129,441	0.00%
Kakao Games Corp.	1,177	17,529	0.00%	Samsung Biologics Co., Ltd.	1,401	739,940	0.01%
KakaoBank Corp.	19,534	288,079	0.01%	Samsung C&T Corp.	6,673	688,388	0.01%
Kakaopay Corp.	1,098	21,457	0.00%	Samsung Card Co., Ltd.	490	13,634	0.00%
Kangwon Land, Inc.	5,258	53,019	0.00%	Samsung E&A Co., Ltd.	10,065	176,585	0.00%
KB Financial Group, Inc.	29,987	1,710,120	0.03%	Samsung Electro-Mechanics Co., Ltd.	4,302	493,800	0.01%
KCC Corp.	154	34,514	0.00%	Samsung Electronics Co., Ltd.	391,875	23,202,189	0.41%
KEPCO Plant Service & Engineering Co., Ltd.	937	25,833	0.00%	Samsung Electronics Co., Ltd. - Preference Shares	67,044	3,097,710	0.06%
Kia Corp.	20,004	1,879,054	0.03%	Samsung Fire & Marine Insurance Co., Ltd.	2,300	649,982	0.01%
Korea Aerospace Industries Ltd.	6,462	248,809	0.01%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	1,291	261,201	0.01%
Korea Electric Power Corp.	20,602	292,903	0.01%	Samsung Heavy Industries Co., Ltd.	64,446	437,755	0.01%
Korea Gas Corp.	851	32,272	0.00%	Samsung Life Insurance Co., Ltd.	6,245	401,513	0.01%
Korea Investment Holdings Co., Ltd.	3,174	161,409	0.00%	Samsung SDI Co., Ltd.	4,149	1,067,015	0.02%
Korea Zinc Co., Ltd.	877	328,118	0.01%	Samsung SDI Co., Ltd. - Preference Shares	611	97,432	0.00%
Korean Air Lines Co., Ltd.	20,871	352,525	0.01%	Samsung SDS Co., Ltd.	3,377	364,319	0.01%
Krafton, Inc.	2,992	611,877	0.01%	Samsung Securities Co., Ltd.	3,346	96,746	0.00%
KT&G Corp.	7,977	511,131	0.01%	SD Biosensor, Inc.	1,375	9,839	0.00%
Kum Yang Co., Ltd.	2,473	154,506	0.00%	Shinhan Financial Group Co., Ltd.	41,235	1,442,401	0.03%
Kumho Petrochemical Co., Ltd.	948	100,895	0.00%	Shinsegae, Inc.	416	47,418	0.00%
L&F Co., Ltd.	1,782	175,158	0.00%	SK Biopharmaceuticals Co., Ltd.	2,649	149,145	0.00%
LG Chem Ltd.	3,879	973,625	0.02%	SK Bioscience Co., Ltd.	908	34,697	0.00%
LG Chem Ltd. - Preference Shares	537	94,019	0.00%	SK Chemicals Co., Ltd.	951	33,715	0.00%
LG Corp.	7,742	453,327	0.01%	SK Hynix, Inc.	44,079	7,573,326	0.14%
LG Display Co., Ltd.	33,389	278,221	0.01%	SK IE Technology Co., Ltd.	2,611	83,651	0.00%
LG Electronics, Inc.	8,590	692,068	0.01%	SK Innovation Co., Ltd.	4,667	393,635	0.01%
LG Electronics, Inc. - Preference Shares	841	29,754	0.00%	SK Networks Co., Ltd.	1,735	6,069	0.00%
LG Energy Solution Ltd.	3,130	742,423	0.01%	SK Square Co., Ltd.	8,357	607,120	0.01%
LG H&H Co., Ltd.	709	177,958	0.00%	SK, Inc.	3,100	356,506	0.01%
LG H&H Co., Ltd. - Preference Shares	163	18,058	0.00%	SKC Co., Ltd.	1,941	237,743	0.01%
LG Innotek Co., Ltd.	1,179	232,973	0.01%	S-Oil Corp.	4,350	210,153	0.00%
LG Uplus Corp.	11,971	85,402	0.00%	Solus Advanced Materials Co., Ltd.	370	4,903	0.00%
Lotte Chemical Corp.	1,135	94,576	0.00%	Wemade Co., Ltd.	652	20,202	0.00%
Lotte Chilsung Beverage Co., Ltd.	30	2,894	0.00%	Woori Financial Group, Inc.	46,159	492,609	0.01%
Lotte Corp.	2,106	38,555	0.00%	Yuhan Corp.	5,293	311,082	0.01%
Lotte Energy Materials Corp.	740	28,385	0.00%			<b>77,210,659</b>	<b>1.37%</b>
				<b>Spain 0.67% (30 June 2023: 0.68%)</b>			
				Acciona SA	1,960	231,699	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
ACS Actividades de Construccion y Servicios SA	20,268	874,971	0.02%	SSAB AB Class A	21,381	117,987	0.00%
Aena SME SA	5,511	1,110,406	0.02%	SSAB AB Class B	55,763	303,084	0.01%
Amadeus IT Group SA	36,640	2,440,171	0.04%	Svenska Cellulosa AB SCA Class B	48,289	713,834	0.01%
Banco Bilbao Vizcaya Argentaria SA	480,153	4,812,576	0.09%	Svenska Handelsbanken AB Class A	103,963	991,017	0.02%
Banco de Sabadell SA	404,305	780,182	0.01%	Svenska Handelsbanken AB Class B	18,922	218,698	0.00%
Banco Santander SA	1,273,358	5,909,926	0.11%	Sweco AB Class B	16,681	229,025	0.00%
Bankinter SA	60,758	496,585	0.01%	Swedbank AB Class A	70,982	1,461,840	0.03%
CaixaBank SA	310,702	1,645,994	0.03%	Swedish Orphan Biovitrum AB	16,467	440,978	0.01%
Cellnex Telecom SA	44,909	1,461,745	0.03%	Tele2 AB Class B	39,532	398,299	0.01%
Corp. ACCIONA Energias Renovables SA	2,447	50,432	0.00%	Telefonaktiebolaget LM Ericsson Class B	247,052	1,535,006	0.03%
Enagas SA	20,170	300,263	0.01%	Telia Co. AB	207,349	556,640	0.01%
Endesa SA	26,591	499,728	0.01%	Trelleborg AB Class B	17,717	689,929	0.01%
Ferrovial SE	41,240	1,602,655	0.03%	Volvo AB Class A	53,843	1,405,281	0.02%
Grifols SA	24,616	207,364	0.00%	Volvo AB Class B	90,197	2,308,966	0.04%
Grifols SA - Preference Shares Class B	17,755	108,655	0.00%	Volvo Car AB Class B	61,813	191,360	0.00%
Iberdrola SA	481,939	6,257,617	0.11%			<b>46,387,732</b>	<b>0.82%</b>
Industria de Diseno Textil SA	86,263	4,286,092	0.08%	<b>Switzerland 2.36% (30 June 2023: 2.64%)</b>			
Mapfre SA	97,731	225,617	0.00%	ABB Ltd.	128,817	7,156,181	0.13%
Merlin Properties Socimi SA REIT	23,005	256,418	0.00%	Adecco Group AG	12,422	412,224	0.01%
Naturgy Energy Group SA	11,208	242,165	0.00%	Alcon, Inc.	40,642	3,628,201	0.06%
Redeia Corp. SA	37,298	652,378	0.01%	Avolta AG	9,129	354,554	0.01%
Repsol SA	96,105	1,517,713	0.03%	Bachem Holding AG Class B	2,731	250,580	0.00%
Telefonica SA	424,963	1,803,598	0.03%	Baloise Holding AG	3,747	659,665	0.01%
		<b>37,774,950</b>	<b>0.67%</b>	Banque Cantonale Vaudoise	2,252	238,959	0.00%
				Barry Callebaut AG	280	456,176	0.01%
<b>Sweden 0.82% (30 June 2023: 0.84%)</b>				Belimo Holding AG	726	364,050	0.01%
Alfa Laval AB	25,122	1,100,935	0.02%	BKW AG	1,175	187,378	0.00%
Assa Abloy AB Class B	80,178	2,268,260	0.04%	Chocoladefabriken Lindt & Spruengli AG	78	910,550	0.02%
Atlas Copco AB Class A	207,349	3,900,202	0.07%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	8	924,104	0.02%
Atlas Copco AB Class B	125,797	2,033,026	0.04%	Cie Financiere Richemont SA Class A	43,728	6,824,897	0.12%
Axfood AB	7,821	205,602	0.00%	Clariant AG	25,339	398,724	0.01%
Beijer Ref AB Class B	35,180	543,137	0.01%	DKSH Holding AG	3,110	210,079	0.00%
Boliden AB	22,912	733,646	0.01%	Emmi AG	151	149,219	0.00%
Castellum AB	39,538	483,109	0.01%	EMS-Chemie Holding AG	680	557,334	0.01%
Epiroc AB Class A	43,261	863,978	0.02%	Flughafen Zurich AG	1,537	339,864	0.01%
Epiroc AB Class B	39,096	715,454	0.01%	Geberit AG	2,623	1,549,397	0.03%
EQT AB	50,866	1,504,337	0.03%	Georg Fischer AG	6,988	468,537	0.01%
Essity AB Class B	50,003	1,281,450	0.02%	Givaudan SA	654	3,100,423	0.05%
Evolution AB	14,763	1,539,003	0.03%	Helvetia Holding AG	2,836	383,456	0.01%
Fastighets AB Balder Class B	52,714	361,475	0.01%	Holcim AG	44,679	3,958,760	0.07%
Getinge AB Class B	18,812	319,833	0.01%	Julius Baer Group Ltd.	17,770	992,715	0.02%
H&M Hennes & Mauritz AB Class B	47,496	751,894	0.01%	Kuehne + Nagel International AG	4,237	1,218,385	0.02%
Hexagon AB Class B	174,871	1,975,724	0.03%	Logitech International SA	12,600	1,218,776	0.02%
Holmen AB Class B	4,918	193,744	0.00%	Lonza Group AG	5,925	3,233,497	0.06%
Husqvarna AB Class B	21,988	176,357	0.00%	Nestle SA	216,067	22,053,934	0.39%
Industrivarden AB Class A	14,275	486,069	0.01%	Novartis AG	168,202	18,001,320	0.32%
Industrivarden AB Class C	11,425	385,789	0.01%	Partners Group Holding AG	1,813	2,328,291	0.04%
Indutrade AB	21,557	552,858	0.01%	PSP Swiss Property AG	3,369	432,279	0.01%
Investment AB Latour Class B	10,248	276,952	0.00%	Roche Holding AG	56,665	15,733,271	0.28%
Investor AB Class A	47,259	1,283,868	0.02%	Roche Holding AG (XSWX)	3,100	944,558	0.02%
Investor AB Class B	123,349	3,380,095	0.06%	Sandoz Group AG	36,791	1,332,271	0.02%
L E Lundbergforetagen AB Class B	7,514	371,790	0.01%	Schindler Holding AG	1,758	438,228	0.01%
Lifco AB Class B	17,919	492,382	0.01%	Schindler Holding AG (XSWX)	3,078	773,439	0.01%
Nibe Industrier AB Class B	120,750	512,408	0.01%	SGS SA	11,990	1,067,438	0.02%
Saab AB Class B	29,033	699,082	0.01%	SIG Group AG	26,505	485,207	0.01%
Sagax AB Class B	13,912	356,267	0.01%	Sika AG	12,617	3,611,276	0.06%
Sagax AB Class D	46,431	135,476	0.00%	Sonova Holding AG	3,979	1,229,213	0.02%
Sandvik AB	85,183	1,708,454	0.03%	Straumann Holding AG	9,077	1,124,271	0.02%
Securitas AB Class B	38,900	386,421	0.01%	Swatch Group AG	2,561	524,540	0.01%
Skandinaviska Enskilda Banken AB Class A	108,753	1,607,132	0.03%	Swatch Group AG (Registered Share)	4,307	175,904	0.00%
Skandinaviska Enskilda Banken AB Class C	9,342	140,789	0.00%	Swiss Life Holding AG	2,450	1,801,102	0.03%
Skanska AB Class B	28,415	511,943	0.01%				
SKF AB Class B	29,205	586,847	0.01%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Swiss Prime Site AG	6,345	601,596	0.01%	Johnson Matthey plc	14,027	277,853	0.00%
Swiss Re AG	23,698	2,940,493	0.05%	Kingfisher plc	144,800	455,408	0.01%
Swisscom AG	2,044	1,149,835	0.02%	Land Securities Group plc			
Tecan Group AG	1,259	421,441	0.01%	REIT	56,212	440,202	0.01%
Temenos AG	5,260	362,920	0.01%	Legal & General Group plc	495,600	1,422,128	0.03%
UBS Group AG	261,718	7,703,585	0.14%	Lloyds Banking Group plc	5,221,306	3,612,978	0.06%
VAT Group AG	2,071	1,174,012	0.02%	London Stock Exchange			
Zurich Insurance Group AG	11,697	6,236,404	0.11%	Group plc	39,191	4,656,886	0.08%
		<b>132,793,513</b>	<b>2.36%</b>	M&G plc	170,390	439,396	0.01%
<b>United Kingdom 3.88% (30 June 2023: 4.26%)</b>				Marks & Spencer Group plc	159,332	577,044	0.01%
3i Group plc	75,821	2,938,618	0.05%	Melrose Industries plc	110,539	773,279	0.01%
abrdn plc	161,530	302,610	0.01%	Mondi plc	38,017	729,750	0.01%
Admiral Group plc	25,587	845,809	0.01%	National Grid plc	392,428	4,378,298	0.08%
Airtel Africa plc	55,285	83,933	0.00%	NatWest Group plc	506,651	1,996,946	0.04%
Anglo American plc	100,513	3,179,003	0.06%	Next plc	9,949	1,136,415	0.02%
Antofagasta plc	29,560	788,439	0.01%	NMC Health plc	1,100	—	0.00%
Ashtead Group plc	35,334	2,359,243	0.04%	Ocado Group plc	47,961	175,153	0.00%
Associated British Foods plc	29,042	908,255	0.02%	Pearson plc	56,500	707,646	0.01%
AstraZeneca plc	122,859	19,189,616	0.34%	Persimmon plc	29,914	511,249	0.01%
Auto Trader Group plc	73,203	741,398	0.01%	Phoenix Group Holdings plc	65,564	432,216	0.01%
Aviva plc	216,216	1,302,637	0.02%	Prudential plc	223,756	2,031,994	0.04%
B&M European Value Retail SA	85,640	473,302	0.01%	Reckitt Benckiser Group plc	57,960	3,137,303	0.06%
BAE Systems plc	252,587	4,214,697	0.07%	RELX plc	154,923	7,126,551	0.13%
Barclays plc	1,232,649	3,255,062	0.06%	Rentokil Initial plc	206,770	1,205,475	0.02%
Barratt Developments plc	84,339	503,426	0.01%	Rightmove plc	64,684	439,089	0.01%
Beazley plc	52,662	471,316	0.01%	Rio Tinto plc	89,740	5,900,032	0.10%
Berkeley Group Holdings plc	9,099	527,714	0.01%	Rolls-Royce Holdings plc	688,649	3,976,541	0.07%
BP plc	1,365,439	8,202,196	0.15%	RS GROUP plc	35,928	318,370	0.01%
British American Tobacco plc	165,079	5,070,835	0.09%	Sage Group plc	84,510	1,162,835	0.02%
British Land Co. plc REIT	81,788	425,546	0.01%	Schroders plc	93,832	431,514	0.01%
BT Group plc	504,904	895,783	0.02%	Segro plc REIT	109,610	1,244,528	0.02%
Bunzl plc	26,639	1,013,598	0.02%	Severn Trent plc	22,695	682,792	0.01%
Burberry Group plc	28,574	317,065	0.01%	Shell plc	525,726	18,833,920	0.33%
Centrica plc	432,498	737,526	0.01%	Smith & Nephew plc	74,725	926,273	0.02%
Coca-Cola HBC AG	15,237	519,664	0.01%	Smiths Group plc	27,978	603,007	0.01%
Compass Group plc	139,061	3,796,999	0.07%	Smurfit Kappa Group plc	20,962	935,382	0.02%
ConvaTec Group plc	150,284	446,059	0.01%	Spirax Group plc	5,671	607,907	0.01%
CRH plc	56,849	4,237,032	0.07%	SSE plc	87,210	1,972,783	0.03%
Croda International plc	11,485	573,178	0.01%	St James's Place plc	38,921	268,878	0.00%
DCC plc	8,001	560,319	0.01%	Standard Chartered plc	176,461	1,597,141	0.03%
Diageo plc	181,922	5,725,043	0.10%	Taylor Wimpey plc	298,000	535,482	0.01%
DS Smith plc	118,215	629,124	0.01%	Tesco plc	559,852	2,165,589	0.04%
Endeavour Mining plc	14,881	317,155	0.01%	Unilever plc	203,177	11,159,526	0.20%
Entain plc	49,788	396,503	0.01%	UNITE Group plc REIT	30,036	338,679	0.01%
Evraz plc	18,584	—	0.00%	United Utilities Group plc	54,637	678,649	0.01%
Experian plc	73,949	3,445,633	0.06%	Vodafone Group plc	1,785,697	1,574,692	0.03%
Ferguson plc	17,109	3,294,947	0.06%	Weir Group plc	20,149	505,332	0.01%
Flutter Entertainment plc	14,651	2,678,965	0.05%	Whitbread plc	15,304	575,537	0.01%
Fresnillo plc	22,454	159,519	0.00%	Wise plc Class A	62,352	537,153	0.01%
Glencore plc	997,488	5,688,031	0.10%	WPP plc	88,920	814,253	0.01%
GSK plc	329,936	6,379,118	0.11%			<b>218,282,920</b>	<b>3.88%</b>
Haleon plc	552,281	2,252,194	0.04%	<b>United States 68.67% (30 June 2023: 65.97%)</b>			
Halma plc	31,454	1,075,933	0.02%	3M Co.	45,537	4,653,426	0.08%
Hargreaves Lansdown plc	31,826	455,418	0.01%	Abbott Laboratories	141,525	14,705,863	0.26%
Hikma Pharmaceuticals plc	11,008	263,137	0.00%	AbbVie, Inc.	144,716	24,821,688	0.44%
Hiscox Ltd.	23,978	348,572	0.01%	Accenture plc Class A	51,739	15,698,130	0.28%
Howden Joinery Group plc	41,777	463,938	0.01%	Adobe, Inc.	36,769	20,426,650	0.36%
HSBC Holdings plc	1,546,144	13,366,693	0.24%	Advanced Micro Devices, Inc.	131,485	21,328,182	0.38%
IMI plc	20,234	451,192	0.01%	AES Corp.	56,889	999,540	0.02%
Imperial Brands plc	71,909	1,839,819	0.03%	Aflac, Inc.	47,910	4,278,842	0.08%
Informa plc	112,548	1,217,563	0.02%	Agilent Technologies, Inc.	24,081	3,121,620	0.06%
InterContinental Hotels Group plc	13,399	1,410,231	0.02%	Air Products & Chemicals, Inc.	18,264	4,713,025	0.08%
Intermediate Capital Group plc	21,262	586,462	0.01%	Airbnb, Inc. Class A	35,857	5,436,997	0.10%
International Consolidated Airlines Group SA	141,654	290,533	0.00%	Akamai Technologies, Inc.	12,626	1,137,350	0.02%
Intertek Group plc	13,039	790,176	0.01%	Albemarle Corp.	9,509	908,300	0.02%
J Sainsbury plc	160,231	516,497	0.01%	Alexandria Real Estate Equities, Inc. REIT	14,611	1,709,049	0.03%
JD Sports Fashion plc	231,426	349,592	0.01%	Align Technology, Inc.	6,095	1,471,516	0.03%
				Allegion plc	7,159	845,836	0.02%
				Alliant Energy Corp.	19,780	1,006,802	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Allstate Corp.	21,573	3,444,345	0.06%	Bio-Techne Corp.	12,893	923,783	0.02%
Ally Financial, Inc.	23,041	914,036	0.02%	BlackRock, Inc. Class A	12,187	9,595,069	0.17%
Alnylam Pharmaceuticals, Inc.	10,559	2,565,837	0.05%	Blackstone, Inc.	58,535	7,246,633	0.13%
Alphabet, Inc. Class A	482,676	87,919,433	1.56%	Block, Inc.	3,292	211,436	0.00%
Alphabet, Inc. Class C	403,808	74,066,463	1.32%	Block, Inc. Class A	43,599	2,811,699	0.05%
Altria Group, Inc.	142,358	6,484,407	0.12%	Boeing Co.	47,727	8,686,791	0.15%
Amazon.com, Inc.	761,754	147,208,960	2.61%	Booking Holdings, Inc.	2,804	11,108,046	0.20%
Amdocs Ltd.	9,650	761,578	0.01%	BorgWarner, Inc.	19,851	639,996	0.01%
Ameren Corp.	21,986	1,563,424	0.03%	Boston Properties, Inc. REIT	12,410	763,960	0.01%
American Airlines Group, Inc.	15,591	176,646	0.00%	Boston Scientific Corp.	119,252	9,183,596	0.16%
American Electric Power Co., Inc.	42,695	3,746,059	0.07%	Bristol-Myers Squibb Co.	167,321	6,948,841	0.12%
American Express Co.	46,641	10,799,724	0.19%	Broadcom, Inc.	37,301	59,887,875	1.06%
American International Group, Inc.	55,611	4,128,561	0.07%	Broadridge Financial Solutions, Inc.	9,605	1,892,185	0.03%
American Tower Corp. REIT	38,279	7,440,672	0.13%	Brown & Brown, Inc.	19,161	1,713,185	0.03%
American Water Works Co., Inc.	15,768	2,036,595	0.04%	Brown-Forman Corp. Class B	15,408	665,471	0.01%
Ameriprise Financial, Inc.	8,089	3,455,540	0.06%	Builders FirstSource, Inc.	9,759	1,350,743	0.02%
AMETEK, Inc.	19,045	3,174,992	0.06%	Bunge Global SA	11,848	1,265,011	0.02%
Amgen, Inc.	43,822	13,692,184	0.24%	Burlington Stores, Inc.	5,304	1,272,960	0.02%
Amphenol Corp. Class A	95,961	6,464,893	0.11%	Cadence Design Systems, Inc.	22,169	6,822,510	0.12%
Analog Devices, Inc.	40,718	9,294,291	0.17%	Caesars Entertainment, Inc.	17,491	695,092	0.01%
Annaly Capital Management, Inc. REIT	41,647	793,792	0.01%	Campbell Soup Co.	16,101	727,604	0.01%
ANSYS, Inc.	7,244	2,328,946	0.04%	Capital One Financial Corp.	31,085	4,303,718	0.08%
Aon plc Class A	16,380	4,808,840	0.09%	Cardinal Health, Inc.	20,611	2,026,473	0.04%
APA Corp.	29,479	867,862	0.02%	Carlyle Group, Inc.	17,964	721,255	0.01%
Apollo Global Management, Inc.	42,353	5,000,619	0.09%	CarMax, Inc.	13,137	963,468	0.02%
Apple, Inc.	1,192,650	251,195,943	4.46%	Carnival Corp.	79,033	1,479,498	0.03%
Applied Materials, Inc.	68,479	16,160,359	0.29%	Carrier Global Corp.	67,692	4,270,011	0.08%
Aptiv plc	21,545	1,517,199	0.03%	Catalent, Inc.	15,014	844,237	0.02%
Arch Capital Group Ltd.	29,002	2,926,012	0.05%	Caterpillar, Inc.	40,170	13,380,627	0.24%
Archer-Daniels-Midland Co.	41,179	2,489,271	0.04%	Cboe Global Markets, Inc.	8,422	1,432,245	0.03%
Ares Management Corp. Class A	14,402	1,919,499	0.03%	CBRE Group, Inc. Class A	24,564	2,188,898	0.04%
Arista Networks, Inc.	21,116	7,400,736	0.13%	CDW Corp.	11,019	2,466,493	0.04%
Arthur J Gallagher & Co.	17,629	4,571,376	0.08%	Celanese Corp. Class A	8,167	1,101,647	0.02%
AT&T, Inc.	587,401	11,225,233	0.20%	Cencora, Inc.	13,832	3,116,350	0.06%
Atlassian Corp. Class A	12,938	2,288,473	0.04%	Centene Corp.	43,383	2,876,293	0.05%
Atmos Energy Corp.	12,083	1,409,482	0.03%	CenterPoint Energy, Inc.	50,918	1,577,440	0.03%
Autodesk, Inc.	17,458	4,319,982	0.08%	CF Industries Holdings, Inc.	16,350	1,211,862	0.02%
Autoliv, Inc.	6,451	690,192	0.01%	CH Robinson Worldwide, Inc.	9,478	835,201	0.01%
Automatic Data Processing, Inc.	33,829	8,074,644	0.14%	Charles River Laboratories International, Inc.	4,068	840,367	0.01%
AutoZone, Inc.	1,409	4,176,417	0.07%	Charles Schwab Corp.	121,596	8,960,409	0.16%
AvalonBay Communities, Inc. REIT	11,349	2,347,995	0.04%	Charter Communications, Inc. Class A	7,845	2,345,341	0.04%
Avangrid, Inc.	5,230	185,822	0.00%	Check Point Software Technologies Ltd.	6,909	1,139,985	0.02%
Avantor, Inc.	54,661	1,158,813	0.02%	Cheniere Energy, Inc.	18,829	3,291,874	0.06%
Avery Dennison Corp.	6,784	1,483,322	0.03%	Chevron Corp.	141,013	22,057,253	0.39%
Axon Enterprise, Inc.	5,661	1,665,693	0.03%	Chipotle Mexican Grill, Inc. Class A	113,050	7,082,582	0.13%
Baker Hughes Co. Class A	80,593	2,834,456	0.05%	Chubb Ltd.	33,132	8,451,311	0.15%
Ball Corp.	24,623	1,477,872	0.03%	Church & Dwight Co., Inc.	19,734	2,046,021	0.04%
Bank of America Corp.	556,910	22,148,311	0.39%	Cigna Group	22,820	7,543,607	0.13%
Bank of New York Mellon Corp.	62,715	3,756,001	0.07%	Cincinnati Financial Corp.	12,178	1,438,222	0.03%
Bath & Body Works, Inc.	18,854	736,249	0.01%	Cintas Corp.	7,062	4,945,236	0.09%
Baxter International, Inc.	41,525	1,389,011	0.02%	Cisco Systems, Inc.	332,072	15,776,741	0.28%
Becton Dickinson & Co.	23,834	5,570,244	0.10%	Citigroup, Inc.	156,740	9,946,720	0.18%
Berkshire Hathaway, Inc. Class A	28	17,142,748	0.30%	Citizens Financial Group, Inc.	38,529	1,388,200	0.02%
Berkshire Hathaway, Inc. Class B	107,234	43,622,791	0.77%	Clorox Co.	10,460	1,427,476	0.03%
Best Buy Co., Inc.	17,514	1,476,255	0.03%	Cloudflare, Inc. Class A	24,362	2,017,904	0.04%
BILL Holdings, Inc.	8,052	423,696	0.01%	CME Group, Inc. Class A	29,383	5,776,698	0.10%
Biogen, Inc.	11,867	2,751,008	0.05%	CMS Energy Corp.	24,310	1,447,174	0.03%
BioMarin Pharmaceutical, Inc.	14,989	1,234,044	0.02%	CNA Financial Corp.	1,364	62,839	0.00%
Bio-Rad Laboratories, Inc. Class A	1,579	431,241	0.01%	CNH Industrial NV	66,154	670,140	0.01%
				Coca-Cola Co.	318,727	20,286,974	0.36%
				Coca-Cola Europacific Partners plc	16,769	1,221,957	0.02%
				Cognizant Technology Solutions Corp. Class A	41,675	2,833,900	0.05%
				Coinbase Global, Inc. Class A	16,195	3,599,015	0.06%
				Colgate-Palmolive Co.	67,376	6,538,167	0.12%

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Comcast Corp. Class A	319,517	12,512,286	0.22%	Etsy, Inc.	10,359	610,974	0.01%
Conagra Brands, Inc.	39,341	1,118,071	0.02%	Everest Group Ltd.	3,532	1,345,763	0.02%
ConocoPhillips	96,419	11,028,405	0.20%	Every, Inc.	17,750	940,217	0.02%
Consolidated Edison, Inc.	28,363	2,536,219	0.05%	Eversource Energy	29,254	1,658,994	0.03%
Constellation Brands, Inc. Class A	13,297	3,421,052	0.06%	Exact Sciences Corp.	13,789	582,585	0.01%
Constellation Energy Corp.	25,934	5,193,802	0.09%	Exelon Corp.	81,332	2,814,900	0.05%
Cooper Cos, Inc.	15,640	1,365,372	0.02%	Expedia Group, Inc.	10,655	1,342,423	0.02%
Copart, Inc.	69,679	3,773,815	0.07%	Expeditors International of Washington, Inc.	12,243	1,527,804	0.03%
Corning, Inc.	62,481	2,427,387	0.04%	Extra Space Storage, Inc. REIT	16,943	2,633,112	0.05%
Corpay, Inc.	5,635	1,501,220	0.03%	Exxon Mobil Corp.	368,476	42,418,957	0.75%
Corteva, Inc.	58,216	3,140,171	0.06%	F5, Inc.	4,822	830,493	0.01%
CoStar Group, Inc.	32,802	2,431,940	0.04%	FactSet Research Systems, Inc.	3,173	1,295,441	0.02%
Costco Wholesale Corp.	36,320	30,871,637	0.55%	Fair Isaac Corp.	1,977	2,943,081	0.05%
Coterra Energy, Inc.	62,224	1,659,514	0.03%	Fastenal Co.	47,655	2,994,640	0.05%
Coupang, Inc. Class A	96,846	2,028,924	0.04%	Federal Realty Investment Trust REIT	6,129	618,845	0.01%
Credicorp Ltd.	5,709	921,033	0.02%	FedEx Corp.	18,483	5,541,943	0.10%
CrowdStrike Holdings, Inc. Class A	17,959	6,881,709	0.12%	Fidelity National Financial, Inc.	20,685	1,022,253	0.02%
Crown Castle, Inc. REIT	35,795	3,497,171	0.06%	Fidelity National Information Services, Inc.	46,664	3,516,599	0.06%
CSX Corp.	161,387	5,398,395	0.10%	Fifth Third Bancorp	54,964	2,005,636	0.04%
Cummins, Inc.	11,256	3,117,124	0.06%	First Citizens BancShares, Inc. Class A	977	1,644,887	0.03%
CVS Health Corp.	105,083	6,206,202	0.11%	First Solar, Inc.	8,710	1,963,757	0.03%
Danaher Corp.	53,941	13,477,159	0.24%	FirstEnergy Corp.	45,454	1,739,525	0.03%
Darden Restaurants, Inc.	9,752	1,475,673	0.03%	Fiserv, Inc.	47,953	7,146,915	0.13%
Datadog, Inc. Class A	24,570	3,186,483	0.06%	Flex Ltd.	36,844	1,086,530	0.02%
DaVita, Inc.	4,402	609,985	0.01%	FMC Corp.	9,603	552,653	0.01%
Dayforce, Inc.	12,826	636,170	0.01%	Ford Motor Co.	323,302	4,054,207	0.07%
Deere & Co.	21,008	7,849,219	0.14%	Fortinet, Inc.	52,478	3,162,849	0.06%
Delta Air Lines, Inc.	12,757	605,192	0.01%	Fortive Corp.	28,540	2,114,814	0.04%
Devon Energy Corp.	53,158	2,519,689	0.04%	Fortune Brands Innovations, Inc.	10,195	662,063	0.01%
Dexcom, Inc.	31,888	3,615,461	0.06%	Fox Corp. Class A	15,615	536,688	0.01%
Diamondback Energy, Inc.	14,526	2,907,960	0.05%	Fox Corp. Class B	15,015	480,780	0.01%
Digital Realty Trust, Inc. REIT	26,611	4,046,203	0.07%	Franklin Resources, Inc.	24,446	546,368	0.01%
Discover Financial Services	20,391	2,667,347	0.05%	Freeport-McMoRan, Inc.	117,404	5,705,834	0.10%
DocuSign, Inc. Class A	16,490	882,215	0.02%	Garmin Ltd.	12,891	2,100,202	0.04%
Dollar General Corp.	17,885	2,364,934	0.04%	Gartner, Inc.	6,129	2,752,289	0.05%
Dollar Tree, Inc.	16,499	1,761,598	0.03%	GE HealthCare Technologies, Inc.	34,174	2,662,838	0.05%
Dominion Energy, Inc.	69,508	3,405,892	0.06%	GE Vernova, Inc.	21,981	3,769,961	0.07%
Domino's Pizza, Inc.	2,845	1,468,959	0.03%	Gen Digital, Inc.	44,771	1,118,380	0.02%
DoorDash, Inc. Class A	28,482	3,098,272	0.06%	Generac Holdings, Inc.	5,172	683,842	0.01%
Dover Corp.	11,365	2,050,814	0.04%	General Dynamics Corp.	21,785	6,320,700	0.11%
Dow, Inc.	58,247	3,090,003	0.05%	General Electric Co.	88,863	14,126,551	0.25%
DR Horton, Inc.	24,763	3,489,850	0.06%	General Mills, Inc.	46,535	2,943,804	0.05%
DTE Energy Co.	16,931	1,879,510	0.03%	General Motors Co.	93,711	4,353,813	0.08%
Duke Energy Corp.	63,165	6,331,028	0.11%	Genuine Parts Co.	11,241	1,554,855	0.03%
DuPont de Nemours, Inc.	35,206	2,833,731	0.05%	Gilead Sciences, Inc.	102,777	7,051,530	0.13%
Eastman Chemical Co.	9,601	940,610	0.02%	Global Payments, Inc.	21,471	2,076,246	0.04%
Eaton Corp. plc	32,649	10,237,094	0.18%	GLOBALFOUNDRIES, Inc.	6,427	324,949	0.01%
eBay, Inc.	42,283	2,271,443	0.04%	Globe Life, Inc.	7,338	603,771	0.01%
Ecolab, Inc.	20,318	4,835,684	0.09%	GoDaddy, Inc. Class A	11,387	1,590,878	0.03%
Edison International	30,764	2,209,163	0.04%	Goldman Sachs Group, Inc.	25,866	11,699,709	0.21%
Edwards Lifesciences Corp.	49,375	4,560,769	0.08%	GRAIL, Inc.	2,136	32,830	0.00%
Electronic Arts, Inc.	22,223	3,096,331	0.06%	Halliburton Co.	73,078	2,468,575	0.04%
Elevance Health, Inc.	19,035	10,314,305	0.18%	Hartford Financial Services Group, Inc.	24,294	2,442,519	0.04%
Eli Lilly & Co.	69,734	63,135,769	1.12%	HCA Healthcare, Inc.	15,906	5,110,280	0.09%
Emerson Electric Co.	46,824	5,158,132	0.09%	Healthpeak Properties, Inc. REIT	55,430	1,086,428	0.02%
Enphase Energy, Inc.	10,585	1,055,430	0.02%	HEICO Corp.	4,605	1,029,724	0.02%
Entergy Corp.	17,647	1,888,229	0.03%	HEICO Corp. Class A	5,573	989,319	0.02%
EOG Resources, Inc.	47,067	5,924,323	0.11%	Henry Schein, Inc.	10,277	658,756	0.01%
EPAM Systems, Inc.	4,381	824,110	0.01%	Hershey Co.	12,568	2,310,375	0.04%
Equifax, Inc.	10,169	2,465,576	0.04%	Hess Corp.	22,504	3,319,790	0.06%
Equinix, Inc. REIT	7,682	5,812,201	0.10%	Hewlett Packard Enterprise Co.	104,422	2,210,614	0.04%
Equitable Holdings, Inc.	26,296	1,074,455	0.02%				
Equity LifeStyle Properties, Inc. REIT	14,673	955,652	0.02%				
Equity Residential REIT	30,009	2,080,824	0.04%				
Essex Property Trust, Inc. REIT	5,090	1,385,498	0.02%				
Estee Lauder Cos, Inc. Class A	18,837	2,004,257	0.04%				

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Hilton Worldwide Holdings, Inc.	20,499	4,472,882	0.08%	Liberty Broadband Corp. Class C	7,929	434,668	0.01%
Hologic, Inc.	18,828	1,397,979	0.02%	Liberty Global Ltd. Class A	7,006	122,115	0.00%
Home Depot, Inc.	81,339	28,000,137	0.50%	Liberty Global Ltd. Class C	24,798	442,644	0.01%
Honeywell International, Inc.	53,712	11,469,660	0.20%	Liberty Media Corp.-Liberty Formula One Class C	17,259	1,239,887	0.02%
Hormel Foods Corp.	25,299	771,366	0.01%	Liberty Media Corp.-Liberty SiriusXM	14,043	311,193	0.01%
Host Hotels & Resorts, Inc. REIT	55,592	999,544	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	7,918	175,384	0.00%
Howmet Aerospace, Inc.	32,613	2,531,747	0.04%	Linde plc	39,402	17,289,992	0.31%
HP, Inc.	80,098	2,805,032	0.05%	Live Nation Entertainment, Inc.	13,034	1,221,807	0.02%
Hubbell, Inc. Class B	4,448	1,625,655	0.03%	LKQ Corp.	21,467	892,813	0.02%
HubSpot, Inc.	4,031	2,377,443	0.04%	Lockheed Martin Corp.	17,786	8,307,841	0.15%
Humana, Inc.	10,040	3,751,446	0.07%	Loews Corp.	14,960	1,118,110	0.02%
Huntington Bancshares, Inc.	119,109	1,569,857	0.03%	Lowe's Cos, Inc.	47,397	10,449,143	0.19%
Huntington Ingalls Industries, Inc.	3,131	771,259	0.01%	LPL Financial Holdings, Inc.	6,053	1,690,603	0.03%
ICON plc ADR	6,645	2,083,008	0.04%	Lucid Group, Inc.	45,716	119,319	0.00%
IDEX Corp.	6,167	1,240,800	0.02%	Lululemon Athletica, Inc.	9,868	2,947,572	0.05%
IDEXX Laboratories, Inc.	6,773	3,299,806	0.06%	LyondellBasell Industries NV Class A	20,964	2,005,416	0.04%
Illinois Tool Works, Inc.	24,468	5,797,937	0.10%	M&T Bank Corp.	13,473	2,039,273	0.04%
Illumina, Inc.	12,816	1,337,734	0.02%	Marathon Oil Corp.	46,901	1,344,652	0.02%
Incyte Corp.	15,212	922,151	0.02%	Marathon Petroleum Corp.	28,953	5,022,766	0.09%
Ingersoll Rand, Inc.	33,153	3,011,618	0.05%	Markel Group, Inc.	1,085	1,709,591	0.03%
Insulet Corp.	5,545	1,118,981	0.02%	MarketAxess Holdings, Inc.	3,209	643,501	0.01%
Intel Corp.	350,546	10,856,410	0.19%	Marriott International, Inc. Class A	19,735	4,771,331	0.08%
Intercontinental Exchange, Inc.	46,326	6,341,566	0.11%	Marsh & McLennan Cos, Inc.	40,503	8,534,792	0.15%
International Business Machines Corp.	74,281	12,846,899	0.23%	Martin Marietta Materials, Inc.	5,073	2,748,551	0.05%
International Flavors & Fragrances, Inc.	20,910	1,990,841	0.04%	Marvell Technology, Inc.	70,143	4,902,996	0.09%
International Paper Co.	29,079	1,254,759	0.02%	Masco Corp.	17,908	1,193,926	0.02%
Interpublic Group of Cos, Inc.	31,787	924,684	0.02%	Mastercard, Inc. Class A	68,008	30,002,409	0.53%
Intuit, Inc.	22,392	14,716,246	0.26%	Match Group, Inc.	22,897	695,611	0.01%
Intuitive Surgical, Inc.	28,933	12,870,845	0.23%	McCormick & Co., Inc.	21,035	1,492,223	0.03%
Invitation Homes, Inc. REIT	49,950	1,792,705	0.03%	McDonald's Corp.	59,289	15,109,209	0.27%
IQVIA Holdings, Inc.	14,997	3,170,966	0.06%	McKesson Corp.	10,933	6,385,309	0.11%
Iron Mountain, Inc. REIT	23,478	2,104,098	0.04%	Medtronic plc	108,458	8,536,729	0.15%
J M Smucker Co.	8,414	917,463	0.02%	MercadoLibre, Inc.	3,818	6,274,501	0.11%
Jack Henry & Associates, Inc.	5,854	971,881	0.02%	Merck & Co., Inc.	208,166	25,770,951	0.46%
Jacobs Solutions, Inc.	10,311	1,440,550	0.03%	Meta Platforms, Inc. Class A	179,813	90,665,311	1.61%
Jazz Pharmaceuticals plc	5,051	539,093	0.01%	MetLife, Inc.	49,279	3,458,893	0.06%
JB Hunt Transport Services, Inc.	6,712	1,073,920	0.02%	Mettler-Toledo International, Inc.	1,771	2,475,132	0.04%
Johnson & Johnson	197,455	28,860,023	0.51%	MGM Resorts International	19,347	859,781	0.02%
Johnson Controls International plc	55,846	3,712,084	0.07%	Microchip Technology, Inc.	44,074	4,032,771	0.07%
JPMorgan Chase & Co.	234,995	47,530,089	0.84%	Micron Technology, Inc.	90,513	11,905,175	0.21%
Juniper Networks, Inc.	27,047	986,134	0.02%	Microsoft Corp.	610,199	272,728,443	4.84%
Kellanova	20,610	1,188,785	0.02%	Mid-America Apartment Communities, Inc. REIT	9,945	1,418,256	0.03%
Keurig Dr Pepper, Inc.	84,637	2,826,876	0.05%	Moderna, Inc.	26,629	3,162,194	0.06%
KeyCorp	74,758	1,062,311	0.02%	Molina Healthcare, Inc.	4,686	1,393,148	0.02%
Keysight Technologies, Inc.	14,008	1,915,594	0.03%	Molson Coors Beverage Co. Class B	13,900	706,537	0.01%
Kimberly-Clark Corp.	27,648	3,820,954	0.07%	Mondelez International, Inc. Class A	111,607	7,303,562	0.13%
Kimco Realty Corp. REIT	56,455	1,098,614	0.02%	MongoDB, Inc. Class A	5,408	1,351,784	0.02%
Kinder Morgan, Inc.	158,614	3,151,660	0.06%	Monolithic Power Systems, Inc.	3,836	3,151,964	0.06%
KKR & Co., Inc.	54,680	5,754,523	0.10%	Monster Beverage Corp.	61,394	3,066,630	0.05%
KLA Corp.	11,055	9,114,958	0.16%	Moody's Corp.	12,983	5,464,934	0.10%
Kraft Heinz Co.	70,539	2,272,767	0.04%	Morgan Stanley	95,392	9,271,148	0.16%
Kroger Co.	54,222	2,707,304	0.05%	Mosaic Co.	28,419	821,309	0.01%
L3Harris Technologies, Inc.	15,573	3,497,384	0.06%	Motorola Solutions, Inc.	13,512	5,216,308	0.09%
Labcorp Holdings, Inc.	7,105	1,445,939	0.03%	MSCI, Inc. Class A	6,317	3,043,215	0.05%
Lam Research Corp.	10,784	11,483,342	0.20%	Nasdaq, Inc.	30,685	1,849,078	0.03%
Lamb Weston Holdings, Inc.	11,608	976,001	0.02%	NetApp, Inc.	16,586	2,136,277	0.04%
Las Vegas Sands Corp.	30,610	1,354,492	0.02%	Netflix, Inc.	35,007	23,625,524	0.42%
Lear Corp.	4,972	567,852	0.01%	Newmont Corp.	31,884	1,351,513	0.02%
Leidos Holdings, Inc.	11,107	1,620,289	0.03%	Newmont Corp. (XNYS)	60,590	2,536,903	0.05%
Lennar Corp. Class A	18,441	2,763,753	0.05%				
Lennar Corp. Class B	2,891	403,092	0.01%				
Liberty Broadband Corp. Class A	3,086	168,496	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Newmont Corp. (XTSE)	1,352	56,566	0.00%	Republic Services, Inc. Class A	16,834	3,271,520	0.06%
News Corp. Class A	28,663	790,239	0.01%	ResMed, Inc.	11,882	2,274,452	0.04%
News Corp. Class B	10,354	293,950	0.01%	Revvity, Inc.	10,458	1,096,626	0.02%
NextEra Energy, Inc.	168,280	11,915,907	0.21%	Rivian Automotive, Inc. Class A	70,766	949,680	0.02%
NIKE, Inc. Class B	98,278	7,407,213	0.13%	Robert Half, Inc.	8,000	511,840	0.01%
NiSource, Inc.	35,589	1,025,319	0.02%	ROBLOX Corp. Class A	42,234	1,571,527	0.03%
Norfolk Southern Corp.	18,645	4,002,895	0.07%	Rockwell Automation, Inc.	9,330	2,568,362	0.05%
Northern Trust Corp.	16,576	1,392,052	0.02%	Rollins, Inc.	21,086	1,028,786	0.02%
Northrop Grumman Corp.	11,594	5,054,404	0.09%	Roper Technologies, Inc.	8,732	4,921,879	0.09%
NRG Energy, Inc.	17,907	1,394,239	0.02%	Ross Stores, Inc.	27,272	3,963,167	0.07%
NU Holdings Ltd. Class A	262,361	3,381,833	0.06%	Royal Caribbean Cruises Ltd.	18,976	3,025,344	0.05%
Nucor Corp.	20,134	3,182,783	0.06%	Royalty Pharma plc Class A	30,806	812,354	0.01%
NVIDIA Corp.	1,950,825	241,004,920	4.28%	RTX Corp.	109,199	10,962,488	0.19%
NVR, Inc.	253	1,919,906	0.03%	S&P Global, Inc.	25,938	11,568,348	0.21%
NXP Semiconductors NV	20,863	5,614,025	0.10%	Salesforce, Inc.	76,749	19,732,168	0.35%
Occidental Petroleum Corp.	52,806	3,328,362	0.06%	SBA Communications Corp. REIT Class A	8,684	1,704,669	0.03%
Okta, Inc. Class A	12,466	1,166,942	0.02%	Schlumberger NV	117,474	5,542,423	0.10%
Old Dominion Freight Line, Inc.	16,270	2,873,282	0.05%	Seagate Technology Holdings plc	15,828	1,634,558	0.03%
Omnicom Group, Inc.	16,074	1,441,838	0.03%	SEI Investments Co.	7,829	506,458	0.01%
ON Semiconductor Corp.	35,082	2,404,871	0.04%	Sempra	52,456	3,989,803	0.07%
ONEOK, Inc.	48,141	3,925,899	0.07%	ServiceNow, Inc.	16,686	13,126,376	0.23%
Oracle Corp.	128,756	18,180,347	0.32%	Sherwin-Williams Co.	19,504	5,820,579	0.10%
O'Reilly Automotive, Inc.	4,870	5,143,012	0.09%	Simon Property Group, Inc. REIT	26,733	4,058,069	0.07%
Otis Worldwide Corp.	33,814	3,254,936	0.06%	Sirius XM Holdings, Inc.	20,775	58,793	0.00%
PACCAR, Inc.	41,759	4,298,671	0.08%	Skyworks Solutions, Inc.	12,809	1,365,183	0.02%
Packaging Corp. of America	7,221	1,318,266	0.02%	Snap-on, Inc.	4,385	1,146,195	0.02%
Palantir Technologies, Inc. Class A	165,259	4,186,010	0.07%	Snowflake, Inc. Class A	25,620	3,461,006	0.06%
Palo Alto Networks, Inc.	25,502	8,645,433	0.15%	Solventum Corp.	11,099	586,915	0.01%
Paramount Global Class B	43,540	452,381	0.01%	Southern Co.	87,890	6,817,627	0.12%
Parker-Hannifin Corp.	10,431	5,276,104	0.09%	Southern Copper Corp.	7,269	783,162	0.01%
Paychex, Inc.	26,579	3,151,206	0.06%	Southwest Airlines Co.	11,851	339,057	0.01%
Paycom Software, Inc.	4,422	632,523	0.01%	Spotify Technology SA	11,913	3,738,180	0.07%
PayPal Holdings, Inc.	86,372	5,012,167	0.09%	SS&C Technologies Holdings, Inc.	17,116	1,072,660	0.02%
Pentair plc	13,474	1,033,052	0.02%	Stanley Black & Decker, Inc.	12,231	977,135	0.02%
PepsiCo, Inc.	113,023	18,640,883	0.33%	Starbucks Corp.	91,468	7,120,784	0.13%
Pfizer, Inc.	464,119	12,986,050	0.23%	State Street Corp.	25,259	1,869,166	0.03%
PG&E Corp.	168,765	2,946,637	0.05%	Steel Dynamics, Inc.	12,303	1,593,238	0.03%
Philip Morris International, Inc.	127,428	12,912,279	0.23%	STERIS plc	8,277	1,817,133	0.03%
Phillips 66	34,847	4,919,351	0.09%	Stryker Corp.	29,444	10,018,321	0.18%
Pinnacle West Capital Corp.	9,204	703,001	0.01%	Sun Communities, Inc. REIT	9,721	1,169,825	0.02%
Pinterest, Inc. Class A	47,435	2,090,460	0.04%	Synchrony Financial	33,908	1,600,118	0.03%
PNC Financial Services Group, Inc.	32,936	5,120,889	0.09%	Synopsys, Inc.	12,518	7,448,961	0.13%
Pool Corp.	3,263	1,002,818	0.02%	Sysco Corp.	41,439	2,958,330	0.05%
PPG Industries, Inc.	18,955	2,386,245	0.04%	T Rowe Price Group, Inc.	17,705	2,041,564	0.04%
PPL Corp.	59,786	1,653,083	0.03%	Take-Two Interactive Software, Inc.	13,812	2,147,628	0.04%
Principal Financial Group, Inc.	19,447	1,525,617	0.03%	Targa Resources Corp.	18,329	2,360,409	0.04%
Procter & Gamble Co.	192,594	31,762,602	0.56%	Target Corp.	37,923	5,614,121	0.10%
Progressive Corp.	47,873	9,943,701	0.18%	TE Connectivity Ltd.	25,674	3,862,140	0.07%
Prologis, Inc. REIT	75,977	8,532,977	0.15%	Teledyne Technologies, Inc.	3,802	1,475,100	0.03%
Prudential Financial, Inc.	29,648	3,474,449	0.06%	Teleflex, Inc.	3,848	809,350	0.01%
PTC, Inc.	9,523	1,730,043	0.03%	Teradyne, Inc.	12,892	1,911,755	0.03%
Public Service Enterprise Group, Inc.	40,703	2,999,811	0.05%	Tesla, Inc.	228,019	45,120,400	0.80%
Public Storage REIT	12,954	3,726,218	0.07%	Texas Instruments, Inc.	74,253	14,444,436	0.26%
PulteGroup, Inc.	17,958	1,977,176	0.04%	Texas Pacific Land Corp.	1,535	1,127,104	0.02%
Qorvo, Inc.	8,352	969,166	0.02%	Textro, Inc.	16,389	1,407,160	0.03%
QUALCOMM, Inc.	91,354	18,195,890	0.32%	Thermo Fisher Scientific, Inc.	31,613	17,481,989	0.31%
Quanta Services, Inc.	11,861	3,013,761	0.05%	TJX Cos, Inc.	93,391	10,282,349	0.18%
Quest Diagnostics, Inc.	8,881	1,215,631	0.02%	T-Mobile US, Inc.	40,214	7,084,903	0.13%
Raymond James Financial, Inc.	15,352	1,897,661	0.03%	Tractor Supply Co.	8,766	2,366,820	0.04%
Realty Income Corp. REIT	69,030	3,646,165	0.06%	Trade Desk, Inc. Class A	36,267	3,542,198	0.06%
Regency Centers Corp. REIT	14,378	894,312	0.02%	Trane Technologies plc	18,581	6,111,848	0.11%
Regeneron Pharmaceuticals, Inc.	8,559	8,995,766	0.16%	TransDigm Group, Inc.	4,354	5,562,714	0.10%
Regions Financial Corp.	75,240	1,507,810	0.03%	TransUnion	15,624	1,158,676	0.02%
RenaissanceRe Holdings Ltd.	4,188	936,060	0.02%	Travelers Cos, Inc.	18,468	3,755,283	0.07%
				Trimble, Inc.	20,374	1,139,314	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.	108,942	4,232,397	0.08%	Waste Management, Inc.	33,190	7,080,755	0.13%
Twilio, Inc. Class A	13,632	774,434	0.01%	Waters Corp.	4,661	1,352,249	0.02%
Tyler Technologies, Inc.	3,534	1,776,825	0.03%	WEC Energy Group, Inc.	25,699	2,016,344	0.04%
Tyson Foods, Inc. Class A	22,208	1,268,965	0.02%	Wells Fargo & Co.	287,224	17,058,233	0.30%
Uber Technologies, Inc.	164,681	11,969,015	0.21%	Welltower, Inc. REIT	48,441	5,049,974	0.09%
Ubiquiti, Inc.	172	25,054	0.00%	West Pharmaceutical Services, Inc.	6,074	2,000,715	0.04%
UDR, Inc. REIT	27,474	1,130,555	0.02%	Western Digital Corp.	26,466	2,005,329	0.04%
UiPath, Inc. Class A	30,998	393,055	0.01%	Westinghouse Air Brake Technologies Corp.	14,720	2,326,496	0.04%
Ultra Beauty, Inc.	3,937	1,519,170	0.03%	Westlake Corp.	2,620	379,428	0.01%
Union Pacific Corp.	49,872	11,284,039	0.20%	Westrock Co.	20,631	1,036,914	0.02%
United Airlines Holdings, Inc.	7,612	370,400	0.01%	Weyerhaeuser Co. REIT	58,708	1,666,720	0.03%
United Parcel Service, Inc. Class B	59,491	8,141,343	0.14%	Williams Cos, Inc.	100,911	4,288,717	0.08%
United Rentals, Inc.	5,562	3,597,112	0.06%	Willis Towers Watson plc	8,376	2,195,685	0.04%
UnitedHealth Group, Inc.	75,446	38,421,630	0.68%	Workday, Inc. Class A	17,347	3,878,095	0.07%
Unity Software, Inc.	23,770	386,500	0.01%	WP Carey, Inc. REIT	18,480	1,017,324	0.02%
Universal Health Services, Inc. Class B	5,063	936,301	0.02%	WR Berkley Corp.	16,044	1,260,737	0.02%
US Bancorp	128,788	5,112,884	0.09%	WW Grainger, Inc.	3,581	3,230,921	0.06%
Vail Resorts, Inc.	3,175	571,913	0.01%	Wynn Resorts Ltd.	8,570	767,015	0.01%
Valero Energy Corp.	26,841	4,207,595	0.07%	Xcel Energy, Inc.	46,054	2,459,744	0.04%
Veeva Systems, Inc. Class A	12,102	2,214,787	0.04%	Xylem, Inc.	19,333	2,622,135	0.05%
Ventas, Inc. REIT	33,963	1,740,943	0.03%	Yum! Brands, Inc.	23,121	3,062,608	0.05%
Veralto Corp.	19,827	1,892,884	0.03%	Zebra Technologies Corp. Class A	4,204	1,298,742	0.02%
VeriSign, Inc.	7,406	1,316,787	0.02%	Zillow Group, Inc. Class A	4,233	190,654	0.00%
Verisk Analytics, Inc. Class A	11,826	3,187,698	0.06%	Zillow Group, Inc. Class C	13,386	620,977	0.01%
Verizon Communications, Inc.	345,186	14,235,471	0.25%	Zimmer Biomet Holdings, Inc.	16,988	1,843,708	0.03%
Vertex Pharmaceuticals, Inc.	21,150	9,913,428	0.18%	Zoetis, Inc. Class A	38,105	6,605,883	0.12%
Viatis, Inc.	101,770	1,081,815	0.02%	Zoom Video Communications, Inc. Class A	20,640	1,221,682	0.02%
VICI Properties, Inc. REIT Class A	82,822	2,372,022	0.04%	Zscaler, Inc.	7,110	1,366,471	0.02%
Visa, Inc. Class A	129,368	33,955,219	0.60%			<b>3,866,956,374</b>	<b>68.67%</b>
Vistra Corp.	29,220	2,512,336	0.04%			<b>5,535,377,722</b>	<b>98.29%</b>
Voya Financial, Inc.	8,184	582,292	0.01%			<b>5,535,377,722</b>	<b>98.29%</b>
Vulcan Materials Co.	10,985	2,731,750	0.05%				
Walgreens Boots Alliance, Inc.	56,654	685,230	0.01%				
Walmart, Inc.	353,825	23,957,491	0.43%				
Walt Disney Co.	150,189	14,912,266	0.26%				
Warner Bros Discovery, Inc.	200,281	1,490,091	0.03%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.04%)</b>				
<b>Futures 0.00% (30 June 2023: 0.04%)</b>				
TOPIX Index September 2024	47	¥1,304,721,479	100,793	0.00%
S&P 500 E-mini September 2024	251	\$69,211,596	83,229	0.00%
FTSE 100 Index September 2024	79	£6,500,198	(16,077)	(0.00%)
Euro Stoxx 50 Index September 2024	195	€9,671,499	(70,520)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>97,425</b>	<b>0.00%</b>

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

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)</b>							
USD	1,426,904	JPY	(220,800,000)	BNP Paribas	18/9/2024	37,510	0.00%
USD	1,353,215	GBP	(1,059,370)	UBS AG	18/9/2024	13,282	0.00%
USD	1,720,234	EUR	(1,590,080)	UBS AG	18/9/2024	9,520	0.00%
EUR	248,550	USD	(267,251)	State Street Bank & Trust Co.	18/9/2024	155	0.00%
GBP	331,540	USD	(419,624)	UBS AG	18/9/2024	(279)	(0.00%)
JPY	111,420,000	USD	(702,110)	State Street Bank & Trust Co.	18/9/2024	(995)	(0.00%)
EUR	2,626,150	USD	(2,827,256)	BNP Paribas	18/9/2024	(1,868)	(0.00%)
GBP	1,895,200	USD	(2,405,538)	UBS AG	18/9/2024	(8,413)	(0.00%)
GBP	4,190,192	USD	(5,320,891)	JPMorgan Chase Bank	18/9/2024	(20,970)	(0.00%)
EUR	6,135,313	USD	(6,629,640)	Citibank NA	18/9/2024	(28,859)	(0.00%)
JPY	354,705,000	USD	(2,263,803)	BNP Paribas	18/9/2024	(31,806)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
JPY	488,634,385	USD	(3,161,645)	Barclays Bank plc	18/9/2024	(86,890)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(119,613)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>5,535,355,534</b>	<b>98.29%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>96,119,542</b>	<b>1.71%</b>
<b>Net Assets</b>						<b>5,631,475,076</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					5,511,001,662	97.84%
(b)	Transferable securities dealt in on another regulated market					23,780,289	0.42%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					595,771	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					184,022	0.00%
(e)	Total OTC Financial Derivative Instruments					60,467	0.00%
(f)	Other Assets					97,180,913	1.73%
<b>Total Assets</b>						<b>5,632,803,124</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	5,535,377,722	3,067,264,499
Financial Derivative Instruments	3,17	244,489	1,431,944
Cash	3	87,129,400	47,759,274
Unrealised Appreciation on Spot Currency Contracts		—	6
Receivables:			
Interest and Dividends		5,150,699	3,308,770
Capital Shares Issued		521,225	182,622
Investments Sold		302,385	40,118
Margin Cash Due from Broker	3	4,067,204	2,165,101
Cash Collateral		10,000	—
Other Receivables		—	1,402
<b>Total Current Assets</b>		<b>5,632,803,124</b>	<b>3,122,153,736</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	266,677	147,838
Bank Overdraft		111	129
Payables and Other Liabilities:			
Capital Shares Redeemed		515,284	159,001
Investments Purchased		35,231	208,239
Management Fees Payable	12	510,745	298,445
<b>Total Current Liabilities</b>		<b>1,328,048</b>	<b>813,652</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>5,631,475,076</b>	<b>3,121,340,084</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$2,743,778,293	\$1,143,132,686	\$635,162,267
Number of Shares Outstanding	26,457,833	13,224,819	8,706,543
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$103.70</b>	<b>\$86.44</b>	<b>\$72.95</b>
<b>USD Distributing</b>			
Net Assets	\$2,887,696,783	\$1,978,207,398	\$1,331,190,613
Number of Shares Outstanding	28,517,531	23,052,628	18,036,020
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$101.26</b>	<b>\$85.81</b>	<b>\$73.81</b>

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



## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		2,799,376	1,121,150
Dividend Income		85,525,055	56,258,998
Securities Lending Income		687,170	501,732
Net Gain on Financial Instruments		734,052,302	391,858,318
<b>Total Investment Income</b>		<b>823,063,903</b>	<b>449,740,198</b>
<b>Expenses</b>			
Management Fees	12	4,899,038	2,934,105
Transaction Fees and Commissions		699,386	335,377
Other Expenses		—	269
<b>Total Expenses</b>		<b>5,598,424</b>	<b>3,269,751</b>
<b>Finance Costs</b>			
Interest Expense		12,545	6,085
Distributions	6	41,728,688	31,860,001
<b>Total Finance Costs</b>		<b>41,741,233</b>	<b>31,866,086</b>
<b>Net Investment Income After Finance Costs</b>		<b>775,724,246</b>	<b>414,604,361</b>
Taxation	5	(10,185,280)	(6,656,706)
<b>Net Increase in Net Assets</b>		<b>765,538,966</b>	<b>407,947,655</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	765,538,966	407,947,655
<b>Capital Transactions</b>		
Subscriptions	2,205,111,396	990,870,509
Redemptions	(460,515,370)	(243,830,960)
Total Capital Transactions	1,744,596,026	747,039,549
<b>Total Increase for the Year</b>	<b>2,510,134,992</b>	<b>1,154,987,204</b>
<b>Net Assets</b>		
Beginning of Year	3,121,340,084	1,966,352,880
<b>End of Year</b>	<b>5,631,475,076</b>	<b>3,121,340,084</b>

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

# Vanguard FTSE Emerging Markets UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 13.46% for the fiscal year.
- Chinese stocks, which made up nearly a third of the index on average, detracted from performance. India and Taiwan contributed the most to results.
- Seven of the index's 11 industry sectors posted positive returns. Technology, financials and energy helped performance the most. Consumer staples, health care, real estate and consumer discretionary detracted.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Emerging Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	12.41%	—	4.07%
Benchmark	13.46	—	4.57
Tracking Difference*	-1.05		
USD Distributing	12.41%	3.24%	2.96%
Benchmark	13.46	3.73	3.30
Tracking Difference*	-1.05		

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

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

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

<sup>1</sup> Since-inception returns: USD Accumulating, 24 September 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
HDFC Bank Ltd.	1,048,735	20,171,114	Taiwan Semiconductor Manufacturing Co., Ltd.	758,000	15,869,813
Taiwan Semiconductor Manufacturing Co., Ltd.	658,000	13,114,854	Tencent Holdings Ltd.	204,000	7,842,820
PDD Holdings, Inc. ADR	115,448	13,064,459	Alibaba Group Holding Ltd.	645,900	6,346,072
ICICI Bank Ltd.	634,321	8,470,601	ZTO Express Cayman, Inc.	182,903	4,750,670
Tencent Holdings Ltd.	185,800	8,369,031	Reliance Industries Ltd.	121,622	3,883,057
Alibaba Group Holding Ltd.	472,400	5,452,793	America Movil SAB de CV	3,146,700	2,842,082
Saudi Arabian Oil Co.	649,867	4,906,160	Meituan Class B	172,700	2,221,999
Emirates NBD Bank PJSC	740,278	3,494,750	Infosys Ltd.	112,000	2,075,343
Kotak Mahindra Bank Ltd.	152,678	3,227,149	Vale SA	146,200	2,054,972
ACWA Power Co.	33,380	3,019,748	China Construction Bank Corp. Class H	2,970,000	1,781,664
Reliance Industries Ltd.	93,497	2,994,823	MediaTek, Inc.	53,000	1,738,566
J&T Global Express Ltd.	2,634,000	2,811,537	PDD Holdings, Inc. ADR	11,642	1,570,931
Bharti Airtel Ltd. (XNSE)	181,009	2,720,868	Tata Consultancy Services Ltd.	33,484	1,547,210
Alchip Technologies Ltd.	31,000	2,595,608	NetEase, Inc.	72,800	1,505,882
Amman Mineral Internasional PT	4,837,800	2,584,232	Hon Hai Precision Industry Co., Ltd.	390,000	1,483,415
Meituan Class B	148,000	2,499,575	Naspers Ltd. Class N	8,379	1,462,188
Suzlon Energy Ltd.	4,596,594	2,218,411	Industrial & Commercial Bank of China Ltd. Class H	2,769,000	1,375,808
Asia Vital Components Co., Ltd.	109,000	2,075,389	Al Rajhi Bank	59,504	1,246,734
MOG Digitech Holdings Ltd.	226,000	2,068,082	Petroleo Brasileiro SA	174,200	1,230,975
Gigabyte Technology Co., Ltd.	206,000	1,757,481	Baidu, Inc. Class A	79,750	1,122,356

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.96% (30 June 2023: 99.18%)</b>							
<b>Equities 99.96% (30 June 2023: 99.18%)</b>							
<b>Brazil 4.95% (30 June 2023: 6.57%)</b>							
Allos SA	182,700	694,691	0.02%	Hypera SA	162,700	840,675	0.03%
Alpargatas SA - Preference Shares	94,275	154,793	0.00%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	30,900	128,452	0.00%
Alupar Investimento SA	25,232	135,235	0.00%	Itau Unibanco Holding SA	160,900	813,704	0.03%
Ambev SA	1,692,103	3,475,933	0.12%	Itau Unibanco Holding SA - Preference Shares	1,922,356	11,216,873	0.39%
Atacadao SA	218,796	355,308	0.01%	Itausa SA - Preference Shares	2,105,545	3,722,502	0.13%
Auren Energia SA	141,773	314,969	0.01%	JBS SA	536,625	3,117,660	0.11%
B3 SA - Brasil Bolsa Balcao	2,195,200	4,046,998	0.14%	Klabin SA	344,120	1,328,292	0.05%
Banco Bradesco SA	555,425	1,118,960	0.04%	Localiza Rent a Car SA	338,741	2,561,392	0.09%
Banco Bradesco SA - Preference Shares	2,062,500	4,596,990	0.16%	Localiza Rent a Car SA - Rights Issue 31/12/2049	3,422	5,545	0.00%
Banco BTG Pactual SA	502,944	2,798,837	0.10%	Lojas Renner SA	376,549	846,048	0.03%
Banco do Brasil SA	667,000	3,207,441	0.11%	M Dias Branco SA	47,700	251,877	0.01%
Banco Santander Brasil SA	140,800	696,085	0.02%	Magazine Luiza SA	138,779	301,072	0.01%
BB Seguridade Participacoes SA	259,014	1,535,585	0.05%	Metalurgica Gerdau SA - Preference Shares	281,000	538,784	0.02%
Bradespar SA - Preference Shares	108,447	361,396	0.01%	Multiplan Empreendimentos Imobiliarios SA	112,281	455,637	0.02%
Braskem SA - Preference Shares Class A	86,700	278,779	0.01%	Natura & Co. Holding SA	388,028	1,085,608	0.04%
BRF SA	266,555	1,087,921	0.04%	Neoenergia SA	100,100	334,661	0.01%
Caixa Seguridade Participacoes S/A	174,000	448,278	0.02%	Petroleo Brasileiro SA	1,457,398	10,595,060	0.37%
CCR SA	443,321	929,031	0.03%	Petroleo Brasileiro SA - Preference Shares	2,221,200	15,216,027	0.53%
Centrais Eletricas Brasileiras SA	523,915	3,381,496	0.12%	Porto Seguro SA	71,900	400,635	0.01%
Centrais Eletricas Brasileiras SA - Preference Shares	110,500	797,748	0.03%	PRIO SA	273,600	2,155,521	0.07%
Cielo SA	453,252	459,417	0.02%	Raia Drogasil SA	437,920	2,024,644	0.07%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	137,300	1,853,177	0.06%	Rede D'Or Sao Luiz SA	312,774	1,531,646	0.05%
Compania Energetica de Minas Gerais	22,230	48,907	0.00%	Rumo SA	498,364	1,859,068	0.06%
Compania Energetica de Minas Gerais - Preference Shares	667,824	1,189,097	0.04%	Sao Martinho SA	59,300	349,430	0.01%
Compania Paranaense de Energia - Copel	335,358	500,521	0.02%	Sendas Distribuidora SA	534,248	994,540	0.03%
Compania Paranaense de Energia - Copel - Preference Shares Class B	504,800	845,203	0.03%	SLC Agricola SA	88,560	278,222	0.01%
Compania Siderurgica Nacional SA	247,500	575,255	0.02%	Smartfit Escola de Ginastica e Danca SA	48,050	186,856	0.01%
Cosan SA	500,460	1,219,964	0.04%	Suzano SA	273,446	2,806,607	0.10%
CPFL Energia SA	75,600	445,478	0.02%	Telefonica Brasil SA	168,686	1,376,954	0.05%
CSN Mineracao SA	194,000	181,271	0.01%	TIM SA	322,600	922,303	0.03%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	76,023	359,417	0.01%	TOTVS SA	182,865	1,001,824	0.03%
Dexco SA	126,223	149,074	0.00%	Transmissora Alianca de Energia Eletrica SA	86,866	535,323	0.02%
Diagnosticos da America SA	110,000	54,857	0.00%	Ultrapar Participacoes SA	334,000	1,298,850	0.04%
Embraer SA	294,100	1,914,090	0.07%	Unipar Carbocloro SA - Preference Shares Class B	22,555	198,122	0.01%
Energisa SA	100,322	823,968	0.03%	Usinas Siderurgicas de Minas Gerais SA Usiminas	55,700	76,514	0.00%
Eneva SA	240,068	548,905	0.02%	Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	195,353	278,199	0.01%
Engie Brasil Energia SA	75,650	603,217	0.02%	Vale SA	1,519,301	17,018,950	0.59%
Equatorial Energia SA	368,264	2,035,162	0.07%	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	147,864	201,520	0.01%
Gerdau SA - Preference Shares	512,064	1,694,450	0.06%	Vibra Energia SA	434,235	1,633,917	0.06%
GPS Participacoes e Empreendimentos SA	179,200	556,204	0.02%	WEG SA	582,836	4,427,054	0.15%
Grupo Mateus SA	178,500	222,705	0.01%			<b>142,941,739</b>	<b>4.95%</b>
Hapvida Participacoes e Investimentos S/A	1,926,449	1,328,358	0.05%	<b>Chile 0.55% (30 June 2023: 0.65%)</b>			
				Aguas Andinas SA Class A	983,833	267,866	0.01%
				Banco de Chile	17,644,595	2,001,063	0.07%
				Banco de Credito e Inversiones SA	32,987	925,387	0.03%
				Banco Itau Chile SA	30,692	336,533	0.01%
				Banco Santander Chile	25,342,944	1,186,702	0.04%
				Cencosud SA	505,389	950,357	0.03%
				Cencosud Shopping SA	202,974	306,420	0.01%
				Colbun SA	2,881,230	371,751	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Compania Cervecerias Unidas SA	42,856	244,489	0.01%	Anhui Conch Cement Co., Ltd. Class A	130,400	421,339	0.02%
Compania Sud Americana de Vapores SA	7,309,041	462,736	0.02%	Anhui Conch Cement Co., Ltd. Class H	445,000	1,060,148	0.04%
Embotelladora Andina SA - Preference Shares Class B	142,088	401,009	0.01%	Anhui Expressway Co., Ltd. Class A	62,100	118,827	0.01%
Empresas CMPC SA	501,039	939,523	0.03%	Anhui Expressway Co., Ltd. Class H	154,000	184,428	0.01%
Empresas Copec SA	200,527	1,540,187	0.05%	Anhui Gujing Distillery Co., Ltd. Class A	11,800	341,142	0.01%
Enel Americas SA	7,688,500	713,523	0.03%	Anhui Gujing Distillery Co., Ltd. Class B	49,100	730,645	0.03%
Enel Chile SA	10,027,988	564,119	0.02%	Anhui Jianghuai Automobile Group Corp., Ltd. Class A	66,300	143,845	0.01%
Falabella SA	328,791	1,010,486	0.04%	Anhui Kouzi Distillery Co., Ltd. Class A	7,900	42,406	0.00%
Latam Airlines Group SA Plaza SA	64,748,614	880,761	0.03%	Anhui Xinhua Media Co., Ltd. Class A	67,500	64,071	0.00%
Plaza SA - Rights Issue 27/7/2024	122,622	177,959	0.01%	Anhui Yingjia Distillery Co., Ltd. Class A	6,000	47,255	0.00%
Quinenco SA	14,389	456	0.00%	Anhui Zhongding Sealing Parts Co., Ltd. Class A	40,500	67,899	0.00%
Sociedad de Inversiones Oro Blanco SA	98,975	323,477	0.01%	Anjoy Foods Group Co., Ltd. Class A	9,100	92,622	0.00%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	14,597,479	89,680	0.00%	Anker Innovations Technology Co., Ltd. Class A	5,590	54,523	0.00%
	54,373	2,190,473	0.08%	ANTA Sports Products Ltd.	495,800	4,762,789	0.17%
		15,884,957	0.55%	Apeloa Pharmaceutical Co., Ltd. Class A	27,300	50,742	0.00%
<b>China 28.08% (30 June 2023: 32.47%)</b>				ASR Microelectronics Co., Ltd. Class A	7,156	36,717	0.00%
360 Security Technology, Inc. Class A	200,300	210,702	0.01%	Asymchem Laboratories Tianjin Co., Ltd. Class A	6,500	58,582	0.00%
37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	44,800	80,078	0.00%	Autel Intelligent Technology Corp., Ltd. Class A	5,732	18,953	0.00%
3peak, Inc. Class A	2,066	27,678	0.00%	Autobio Diagnostics Co., Ltd. Class A	6,600	41,647	0.00%
3SBio, Inc.	751,500	619,881	0.02%	Autohome, Inc. ADR	20,780	570,411	0.02%
ACM Research Shanghai, Inc. Class A	4,307	49,855	0.00%	Autohome, Inc. Class A	16,496	112,933	0.00%
ADAMA Ltd. Class A	21,400	13,307	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	23,900	130,158	0.01%
Addsino Co., Ltd. Class A	41,900	33,631	0.00%	AVIC Chengdu UAS Co., Ltd. Class A	8,814	39,876	0.00%
Advanced Micro-Fabrication Equipment, Inc. China Class A	17,694	342,351	0.01%	AVIC Industry-Finance Holdings Co., Ltd. Class A	284,751	86,585	0.00%
AECC Aero-Engine Control Co., Ltd. Class A	34,700	95,390	0.00%	AviChina Industry & Technology Co., Ltd. Class H	1,000,000	449,573	0.02%
AECC Aviation Power Co., Ltd. Class A	74,000	370,464	0.01%	AVICOPTER plc Class A	14,400	81,084	0.00%
Agricultural Bank of China Ltd. Class A	2,795,900	1,669,686	0.06%	BAIC BluePark New Energy Technology Co., Ltd. Class A	180,425	199,680	0.01%
Agricultural Bank of China Ltd. Class H	11,594,000	4,959,905	0.17%	BAIC Motor Corp., Ltd. Class H	882,000	225,939	0.01%
Aier Eye Hospital Group Co., Ltd. Class A	273,774	386,989	0.01%	Baidu, Inc. Class A	880,058	9,609,466	0.33%
Air China Ltd. Class A	303,064	306,350	0.01%	Baiyin Nonferrous Group Co., Ltd. Class A	166,600	63,438	0.00%
Air China Ltd. Class H	634,000	294,774	0.01%	Bank of Beijing Co., Ltd. Class A	593,600	474,825	0.02%
Aisino Corp. Class A	37,400	37,703	0.00%	Bank of Changsha Co., Ltd. Class A	106,200	118,988	0.01%
Akeso, Inc.	261,000	1,261,976	0.04%	Bank of Chengdu Co., Ltd. Class A	40,700	84,680	0.00%
Alibaba Group Holding Ltd.	6,718,336	60,665,867	2.10%	Bank of China Ltd. Class A	1,298,700	821,821	0.03%
Alibaba Health Information Technology Ltd.	2,352,000	942,921	0.03%	Bank of China Ltd. Class H	32,992,000	16,269,078	0.56%
Alibaba Pictures Group Ltd.	5,340,000	283,846	0.01%	Bank of Communications Co., Ltd. Class A	1,140,200	1,166,617	0.04%
All Winner Technology Co., Ltd. Class A	13,300	42,828	0.00%	Bank of Communications Co., Ltd. Class H	2,810,000	2,206,279	0.08%
Alpha Group Class A	35,900	29,405	0.00%	Bank of Guiyang Co., Ltd. Class A	66,200	47,785	0.00%
Aluminum Corp. of China Ltd. Class A	420,500	439,458	0.02%	Bank of Hangzhou Co., Ltd. Class A	169,700	303,332	0.01%
Aluminum Corp. of China Ltd. Class H	1,508,000	1,029,490	0.04%				
Amlogic Shanghai Co., Ltd. Class A	9,446	76,750	0.00%				
An Hui Wenergy Co., Ltd. Class A	50,000	60,609	0.00%				
Angang Steel Co., Ltd. Class A	157,130	45,627	0.00%				
Angang Steel Co., Ltd. Class H	528,200	82,538	0.00%				
Angel Yeast Co., Ltd. Class A	24,100	92,197	0.00%				
Angelalign Technology, Inc.	17,200	125,022	0.01%				
Anhui Anke Biotechnology Group Co., Ltd. Class A	91,120	106,586	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Jiangsu Co., Ltd. Class A	424,560	432,070	0.02%	Beijing Tongrentang Co., Ltd. Class A	40,912	214,119	0.01%
Bank of Nanjing Co., Ltd. Class A	298,600	424,944	0.02%	Beijing Ultrapower Software Co., Ltd. Class A	47,800	53,163	0.00%
Bank of Ningbo Co., Ltd. Class A	195,490	590,686	0.02%	Beijing United Information Technology Co., Ltd. Class A	21,953	58,966	0.00%
Bank of Qingdao Co., Ltd. Class A	148,700	68,638	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	11,923	107,588	0.00%
Bank of Shanghai Co., Ltd. Class A	400,375	398,135	0.01%	Beijing Yanjing Brewery Co., Ltd. Class A	72,100	87,201	0.00%
Bank of Suzhou Co., Ltd. Class A	53,500	54,959	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	4,000	18,683	0.00%
Bank of Zhengzhou Co., Ltd. Class A	100,103	23,720	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	23,920	25,064	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	523,600	476,923	0.02%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	702,398	516,635	0.02%
BBMG Corp. Class A	380,000	71,307	0.00%	Beiqi Foton Motor Co., Ltd. Class A	145,200	44,748	0.00%
BBMG Corp. Class H	607,000	43,538	0.00%	Bestechnic Shanghai Co., Ltd. Class A	4,383	87,878	0.00%
BeiGene Ltd.	252,900	2,792,220	0.10%	Bethel Automotive Safety Systems Co., Ltd. Class A	13,160	70,118	0.00%
Beijing Capital Development Co., Ltd. Class A	41,400	11,908	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	4,700	20,954	0.00%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	171,030	62,782	0.00%	BGI Genomics Co., Ltd. Class A	3,500	16,784	0.00%
Beijing Capital International Airport Co., Ltd. Class H	726,000	239,911	0.01%	Bilibili, Inc. Class Z	106,574	1,732,234	0.06%
Beijing Dabeinong Technology Group Co., Ltd. Class A	94,500	49,833	0.00%	Bloomage Biotechnology Corp., Ltd. Class A	8,582	66,497	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	12,300	57,803	0.00%	Blue Moon Group Holdings Ltd.	375,500	99,557	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	15,400	35,500	0.00%	Blue Sail Medical Co., Ltd. Class A	16,100	9,527	0.00%
Beijing Enlight Media Co., Ltd. Class A	89,400	102,982	0.00%	Bluefocus Intelligent Communications Group Co., Ltd. Class A	84,000	62,590	0.00%
Beijing Enterprises Holdings Ltd.	184,000	617,465	0.02%	Bluestar Adisseo Co. Class A	27,900	37,068	0.00%
Beijing Enterprises Water Group Ltd.	1,725,011	530,270	0.02%	BOC International China Co., Ltd. Class A	24,900	30,968	0.00%
Beijing Haixin Energy Technology Co., Ltd. Class A	71,500	17,628	0.00%	BOE Technology Group Co., Ltd. Class A	918,000	514,272	0.02%
Beijing Jetsen Technology Co., Ltd. Class A	64,100	32,573	0.00%	BOE Technology Group Co., Ltd. Class B	582,489	190,249	0.01%
Beijing Jingneng Clean Energy Co., Ltd. Class H	680,000	162,000	0.01%	Bosideng International Holdings Ltd.	1,452,000	905,710	0.03%
Beijing Kingsoft Office Software, Inc. Class A	13,343	415,778	0.02%	Bright Dairy & Food Co., Ltd. Class A	29,700	31,609	0.00%
Beijing New Building Materials plc Class A	53,298	216,525	0.01%	BTG Hotels Group Co., Ltd. Class A	29,000	49,056	0.00%
Beijing Orient National Communication Science & Technology Co., Ltd. Class A	31,900	26,740	0.00%	BYD Co., Ltd. Class A	52,000	1,782,395	0.06%
Beijing Originwater Technology Co., Ltd. Class A	76,265	43,769	0.00%	BYD Co., Ltd. Class H	384,135	11,414,724	0.40%
Beijing Roborock Technology Co., Ltd. Class A	3,632	195,309	0.01%	BYD Electronic International Co., Ltd.	311,500	1,556,024	0.05%
Beijing Shiji Information Technology Co., Ltd. Class A	82,683	64,893	0.00%	By-health Co., Ltd. Class A	39,700	73,681	0.00%
Beijing Shougang Co., Ltd. Class A	235,200	87,626	0.00%	C&D International Investment Group Ltd.	273,000	507,718	0.02%
Beijing Shunxin Agriculture Co., Ltd. Class A	21,200	48,609	0.00%	C&S Paper Co., Ltd. Class A	26,900	25,497	0.00%
Beijing Sinnet Technology Co., Ltd. Class A	67,500	78,124	0.00%	Caida Securities Co., Ltd. Class A	69,200	54,311	0.00%
Beijing SL Pharmaceutical Co., Ltd. Class A	33,200	33,514	0.00%	Caitong Securities Co., Ltd. Class A	163,180	147,739	0.01%
Beijing Tiantan Biological Products Corp., Ltd. Class A	58,440	195,311	0.01%	Cambricon Technologies Corp., Ltd. Class A	11,480	312,393	0.01%
				Camel Group Co., Ltd. Class A	30,940	33,988	0.00%
				Canmax Technologies Co., Ltd. Class A	20,800	48,946	0.00%
				CanSino Biologics, Inc. Class A	2,956	16,637	0.00%
				CanSino Biologics, Inc. Class H	33,600	84,093	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Capital Securities Co., Ltd. Class A	26,700	74,824	0.00%	China Everbright Bank Co., Ltd. Class H	1,209,000	376,293	0.01%
Cathay Biotech, Inc. Class A	9,715	60,399	0.00%	China Everbright Environment Group Ltd.	1,448,814	727,432	0.03%
CECEP Solar Energy Co., Ltd. Class A	98,000	63,223	0.00%	China Everbright Ltd.	362,000	183,147	0.01%
CECEP Wind-Power Corp. Class A	123,760	50,685	0.00%	China Feihe Ltd.	1,660,000	767,554	0.03%
Central China Securities Co., Ltd. Class A	81,700	38,160	0.00%	China Film Co., Ltd. Class A	33,768	49,767	0.00%
Central China Securities Co., Ltd. Class H	446,000	57,697	0.00%	China Galaxy Securities Co., Ltd. Class A	150,900	224,463	0.01%
CETC Cyberspace Security Technology Co., Ltd. Class A	18,999	37,031	0.00%	China Galaxy Securities Co., Ltd. Class H	1,717,000	899,471	0.03%
CGN Power Co., Ltd. Class A	229,400	145,479	0.01%	China Gas Holdings Ltd.	1,182,294	1,060,027	0.04%
CGN Power Co., Ltd. Class H	4,457,000	1,963,788	0.07%	China Great Wall Securities Co., Ltd. Class A	75,800	69,562	0.00%
Changchun High-Tech Industry Group Co., Ltd. Class A	10,800	135,754	0.01%	China Greatwall Technology Group Co., Ltd. Class A	91,200	109,302	0.00%
Changjiang Securities Co., Ltd. Class A	161,014	106,522	0.00%	China Green Electricity Investment of Tianjin Co., Ltd. Class A	45,100	58,870	0.00%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	6,900	105,888	0.00%	China Hongqiao Group Ltd.	896,500	1,357,255	0.05%
Chaozhou Three-Circle Group Co., Ltd. Class A	54,400	217,500	0.01%	China International Capital Corp., Ltd. Class A	27,800	112,748	0.00%
Chengdu XGimi Technology Co., Ltd. Class A	2,031	21,487	0.00%	China International Capital Corp., Ltd. Class H	574,800	639,779	0.02%
Chengdu Xingrong Environment Co., Ltd. Class A	72,000	74,161	0.00%	China International Marine Containers Group Co., Ltd. Class A	12,000	15,220	0.00%
Chengxin Lithium Group Co., Ltd. Class A	23,900	43,932	0.00%	China International Marine Containers Group Co., Ltd. Class H	315,600	284,579	0.01%
Chifeng Jilong Gold Mining Co., Ltd. Class A	32,000	71,619	0.00%	China Jinmao Holdings Group Ltd.	2,798,000	222,194	0.01%
China Baoan Group Co., Ltd. Class A	77,339	91,101	0.00%	China Jushi Co., Ltd. Class A	118,190	178,883	0.01%
China Bohai Bank Co., Ltd. Class H	1,134,000	137,984	0.01%	China Lesso Group Holdings Ltd.	383,000	153,055	0.01%
China Cinda Asset Management Co., Ltd. Class H	3,804,000	316,700	0.01%	China Life Insurance Co., Ltd. Class A	15,200	64,645	0.00%
China CITIC Bank Corp., Ltd. Class A	609,500	559,339	0.02%	China Life Insurance Co., Ltd. Class H	2,922,000	4,131,834	0.14%
China CITIC Bank Corp., Ltd. Class H	3,670,854	2,355,583	0.08%	China Literature Ltd.	163,000	525,072	0.02%
China CITIC Financial Asset Management Co., Ltd. Class H	6,661,000	298,608	0.01%	China Longyuan Power Group Corp., Ltd. Class H	1,317,000	1,184,177	0.04%
China Coal Energy Co., Ltd. Class A	133,400	228,033	0.01%	China Medical System Holdings Ltd.	507,329	430,171	0.02%
China Coal Energy Co., Ltd. Class H	840,000	981,223	0.04%	China Meheco Group Co., Ltd. Class A	35,000	48,515	0.00%
China Common	1,754,000	—	0.00%	China Meidong Auto Holdings Ltd.	182,000	48,954	0.00%
China Communications Services Corp., Ltd. Class H	922,000	497,172	0.02%	China Mengniu Dairy Co., Ltd.	1,238,221	2,220,341	0.08%
China Conch Venture Holdings Ltd.	550,000	512,847	0.02%	China Merchants Bank Co., Ltd. Class A	599,900	2,809,342	0.10%
China Construction Bank Corp. Class A	235,900	239,104	0.01%	China Merchants Bank Co., Ltd. Class H	1,471,006	6,679,197	0.23%
China Construction Bank Corp. Class H	36,930,000	27,292,840	0.95%	China Merchants Energy Shipping Co., Ltd. Class A	259,300	300,114	0.01%
China CSSC Holdings Ltd. Class A	127,700	712,063	0.03%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	169,100	274,698	0.01%
China Eastern Airlines Corp., Ltd. Class A	357,700	196,467	0.01%	China Merchants Port Group Co., Ltd. Class A	7,500	19,775	0.00%
China Eastern Airlines Corp., Ltd. Class H	734,000	184,266	0.01%	China Merchants Port Holdings Co., Ltd.	478,000	711,422	0.03%
China Energy Engineering Corp., Ltd. Class A	1,147,999	333,353	0.01%	China Merchants Property Operation & Service Co., Ltd. Class A	23,700	32,527	0.00%
China Energy Engineering Corp., Ltd. Class H	1,516,000	166,990	0.01%	China Merchants Securities Co., Ltd. Class A	203,640	387,987	0.01%
China Enterprise Co., Ltd. Class A	127,956	43,290	0.00%	China Merchants Securities Co., Ltd. Class H	213,000	168,329	0.01%
China Everbright Bank Co., Ltd. Class A	1,245,000	540,574	0.02%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	209,117	251,770	0.01%
				China Minsheng Banking Corp., Ltd. Class A	973,800	505,517	0.02%

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China Minsheng Banking Corp., Ltd. Class H	2,548,380	881,295	0.03%	China Resources Mixc Lifestyle Services Ltd.	229,800	760,859	0.03%
China National Accord Medicines Corp., Ltd. Class A	17,550	77,475	0.00%	China Resources Pharmaceutical Group Ltd.	670,500	497,246	0.02%
China National Accord Medicines Corp., Ltd. Class B	29,640	55,427	0.00%	China Resources Power Holdings Co., Ltd.	764,000	2,343,648	0.08%
China National Building Material Co., Ltd. Class H	1,822,600	653,647	0.02%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	36,790	214,567	0.01%
China National Chemical Engineering Co., Ltd. Class A	178,100	201,010	0.01%	China Ruyi Holdings Ltd.	2,079,600	559,362	0.02%
China National Medicines Corp., Ltd. Class A	14,600	61,573	0.00%	China Shenhua Energy Co., Ltd. Class A	211,100	1,282,934	0.05%
China National Nuclear Power Co., Ltd. Class A	462,300	675,006	0.02%	China Shenhua Energy Co., Ltd. Class H	1,321,500	6,084,987	0.21%
China National Software & Service Co., Ltd. Class A	25,090	102,823	0.00%	China South Publishing & Media Group Co., Ltd. Class A	48,900	83,187	0.00%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	47,500	33,051	0.00%	China Southern Airlines Co., Ltd. Class A	322,800	260,421	0.01%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	101,500	239,123	0.01%	China Southern Airlines Co., Ltd. Class H	684,000	255,819	0.01%
China Oilfield Services Ltd. Class A	46,100	108,607	0.00%	China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	56,500	34,051	0.00%
China Oilfield Services Ltd. Class H	733,290	704,418	0.03%	China State Construction Engineering Corp., Ltd. Class A	1,208,000	878,594	0.03%
China Overseas Land & Investment Ltd.	1,516,500	2,629,993	0.09%	China State Construction International Holdings Ltd.	731,250	998,428	0.04%
China Pacific Insurance Group Co., Ltd. Class A	191,136	729,374	0.03%	China Suntien Green Energy Corp., Ltd. Class H	702,000	318,298	0.01%
China Pacific Insurance Group Co., Ltd. Class H	1,034,000	2,524,277	0.09%	China Taiping Insurance Holdings Co., Ltd.	565,236	577,732	0.02%
China Petroleum & Chemical Corp. Class A	1,111,700	962,346	0.03%	China Three Gorges Renewables Group Co., Ltd. Class A	728,200	434,874	0.02%
China Petroleum & Chemical Corp. Class H	9,626,600	6,239,029	0.22%	China Tourism Group Duty Free Corp., Ltd. Class A	59,799	511,836	0.02%
China Power International Development Ltd.	1,807,805	937,778	0.03%	China Tourism Group Duty Free Corp., Ltd. Class H	39,200	240,249	0.01%
China Railway Group Ltd. Class A	625,900	558,958	0.02%	China Tower Corp., Ltd. Class H	18,367,777	2,376,137	0.08%
China Railway Group Ltd. Class H	1,530,000	844,622	0.03%	China Traditional Chinese Medicine Holdings Co., Ltd.	1,026,048	477,054	0.02%
China Railway Signal & Communication Corp., Ltd. Class A	151,896	124,831	0.01%	China TransInfo Technology Co., Ltd. Class A	17,900	22,238	0.00%
China Railway Signal & Communication Corp., Ltd. Class H	687,800	296,002	0.01%	China United Network Communications Ltd. Class A	814,500	524,343	0.02%
China Rare Earth Resources And Technology Co., Ltd. Class A	24,400	84,722	0.00%	China Vanke Co., Ltd. Class A	344,099	326,620	0.01%
China Reinsurance Group Corp. Class H	2,854,000	208,364	0.01%	China Vanke Co., Ltd. Class H	742,244	442,072	0.02%
China Resources Beer Holdings Co., Ltd.	630,016	2,118,237	0.07%	China West Construction Group Co., Ltd. Class A	21,500	15,313	0.00%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	10,077	45,548	0.00%	China World Trade Center Co., Ltd. Class A	38,200	114,901	0.01%
China Resources Building Materials Technology Holdings Ltd.	906,000	160,140	0.01%	China XD Electric Co., Ltd. Class A	101,095	111,330	0.00%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	25,100	67,315	0.00%	China Yangtze Power Co., Ltd. Class A	699,196	2,769,643	0.10%
China Resources Gas Group Ltd.	356,500	1,248,850	0.04%	China Zhenhua Group Science & Technology Co., Ltd. Class A	13,800	78,500	0.00%
China Resources Land Ltd.	1,085,619	3,691,778	0.13%	China Zheshang Bank Co., Ltd. Class A	240,890	91,066	0.00%
China Resources Microelectronics Ltd. Class A	27,573	141,399	0.01%	Chinalin Securities Co., Ltd. Class A	34,200	46,750	0.00%
				Chinese Universe Publishing & Media Group Co., Ltd. Class A	40,600	82,525	0.00%
				Chongqing Brewery Co., Ltd. Class A	14,900	123,880	0.01%
				Chongqing Changan Automobile Co., Ltd. Class A	194,838	358,407	0.01%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chongqing Changan Automobile Co., Ltd. Class B	771,086	362,462	0.01%	Dada Nexus Ltd. ADR	28,423	35,813	0.00%
Chongqing Department Store Co., Ltd. Class A	7,100	21,745	0.00%	Daqin Railway Co., Ltd. Class A	399,600	391,891	0.01%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	27,950	46,897	0.00%	Daqo New Energy Corp. ADR	19,709	287,751	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	185,100	127,273	0.01%	DaShenLin Pharmaceutical Group Co., Ltd. Class A	12,337	24,164	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	886,000	434,636	0.02%	Datang International Power Generation Co., Ltd. Class A	320,400	132,095	0.01%
Chongqing Taiji Industry Group Co., Ltd. Class A	11,600	45,950	0.00%	Datang International Power Generation Co., Ltd. Class H	908,000	194,221	0.01%
Chongqing Water Group Co., Ltd. Class A	30,458	20,025	0.00%	DHC Software Co., Ltd. Class A	90,600	56,091	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	68,350	262,415	0.01%	Dian Diagnostics Group Co., Ltd. Class A	14,700	24,162	0.00%
CITIC Ltd.	2,458,000	2,235,290	0.08%	Digital China Information Service Group Co., Ltd. Class A	13,400	17,106	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	144,375	268,348	0.01%	Do-Fluoride New Materials Co., Ltd. Class A	24,080	40,338	0.00%
CITIC Securities Co., Ltd. Class A	366,430	914,965	0.03%	Dong-E-E-Jiao Co., Ltd. Class A	19,700	168,915	0.01%
CITIC Securities Co., Ltd. Class H	626,546	922,878	0.03%	Dongfang Electric Corp., Ltd. Class A	116,900	295,418	0.01%
CMOC Group Ltd. Class A	349,000	406,323	0.02%	Dongfang Electric Corp., Ltd. Class H	88,000	140,216	0.01%
CMOC Group Ltd. Class H	1,479,000	1,352,571	0.05%	DongFeng Automobile Co., Ltd. Class A	72,700	63,630	0.00%
CMST Development Co., Ltd. Class A	60,400	39,793	0.00%	Dongfeng Motor Group Co., Ltd. Class H	900,000	257,064	0.01%
CNGR Advanced Material Co., Ltd. Class A	24,540	104,165	0.00%	Dongguan Development Holdings Co., Ltd. Class A	10,600	13,081	0.00%
CNOOC Energy Technology & Services Ltd. Class A	160,900	90,799	0.00%	Dongguan Yiheda Automation Co., Ltd. Class A	13,080	35,222	0.00%
CNPC Capital Co., Ltd. Class A	115,500	87,327	0.00%	Dongxing Securities Co., Ltd. Class A	89,498	97,578	0.00%
Contemporary Amperex Technology Co., Ltd. Class A	126,778	3,126,190	0.11%	Double Medical Technology, Inc. Class A	3,900	13,798	0.00%
COSCO SHIPPING Development Co., Ltd. Class A	391,900	138,491	0.01%	East Buy Holding Ltd.	169,500	273,982	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	1,711,000	247,641	0.01%	East Group Co., Ltd. Class A	45,200	24,826	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	124,100	265,339	0.01%	East Money Information Co., Ltd. Class A	478,254	691,750	0.02%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	454,000	589,641	0.02%	Eastern Air Logistics Co., Ltd. Class A	47,900	133,514	0.01%
COSCO SHIPPING Holdings Co., Ltd. Class A	350,130	742,861	0.03%	Eastroc Beverage Group Co., Ltd. Class A	3,100	91,609	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class H	1,136,150	1,987,833	0.07%	Easyhome New Retail Group Co., Ltd. Class A	87,300	29,057	0.00%
COSCO SHIPPING Ports Ltd.	468,000	323,093	0.01%	Ecovacs Robotics Co., Ltd. Class A	16,100	104,042	0.00%
Country Garden Holdings Co., Ltd.	5,515,818	342,893	0.01%	Empyrean Technology Co., Ltd. Class A	4,382	46,246	0.00%
Country Garden Services Holdings Co., Ltd.	850,144	524,847	0.02%	ENN Energy Holdings Ltd.	306,500	2,526,228	0.09%
CRRC Corp., Ltd. Class A	662,800	681,787	0.02%	ENN Natural Gas Co., Ltd. Class A	91,900	261,822	0.01%
CRRC Corp., Ltd. Class H	1,565,000	1,010,272	0.04%	Eoptolink Technology, Inc. Ltd. Class A	19,700	284,807	0.01%
CSC Financial Co., Ltd. Class A	128,700	339,164	0.01%	Eternal Asia Supply Chain Management Ltd. Class A	50,400	19,605	0.00%
CSC Financial Co., Ltd. Class H	452,500	335,576	0.01%	Eve Energy Co., Ltd. Class A	58,866	321,871	0.01%
CSG Holding Co., Ltd. Class A	192,800	133,096	0.01%	Everbright Securities Co., Ltd. Class A	117,600	235,495	0.01%
CSG Holding Co., Ltd. Class B	244,855	80,914	0.00%	Everbright Securities Co., Ltd. Class H	73,200	46,316	0.00%
CSPC Innovation Pharmaceutical Co., Ltd. Class A	39,000	134,775	0.01%	Everdisplay Optonics Shanghai Co., Ltd. Class A	285,935	77,546	0.00%
CSPC Pharmaceutical Group Ltd.	3,349,564	2,668,531	0.09%	Eyebright Medical Technology Beijing Co., Ltd. Class A	4,705	47,251	0.00%
CSSC Science & Technology Co., Ltd. Class A	45,300	83,888	0.00%	Fangda Carbon New Material Co., Ltd. Class A	165,960	97,973	0.00%
Daan Gene Co., Ltd. Class A	31,052	21,266	0.00%	Far East Horizon Ltd.	593,000	385,844	0.01%

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Farasis Energy Gan Zhou Co., Ltd. Class A	18,472	24,289	0.00%	GoerTek, Inc. Class A	95,287	254,635	0.01%
FAW Jiefang Group Co., Ltd. Class A	59,500	63,812	0.00%	Goke Microelectronics Co., Ltd. Class A	4,300	31,121	0.00%
Fiberhome Telecommunication Technologies Co., Ltd. Class A	32,500	70,779	0.00%	Goldwind Science & Technology Co., Ltd. Class A	107,099	98,578	0.00%
Financial Street Holdings Co., Ltd. Class A	61,600	19,828	0.00%	Goldwind Science & Technology Co., Ltd. Class H	343,794	140,029	0.01%
First Capital Securities Co., Ltd. Class A	99,100	69,090	0.00%	Goneo Group Co., Ltd. Class A	10,592	111,885	0.00%
Flat Glass Group Co., Ltd. Class A	42,200	116,181	0.01%	GoodWe Technologies Co., Ltd. Class A	4,803	36,920	0.00%
Flat Glass Group Co., Ltd. Class H	179,000	263,660	0.01%	Gotion High-tech Co., Ltd. Class A	52,900	138,756	0.01%
Focus Media Information Technology Co., Ltd. Class A	445,200	369,534	0.01%	Grandjoy Holdings Group Co., Ltd. Class A	120,798	38,717	0.00%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	145,434	686,647	0.02%	Great Wall Motor Co., Ltd. Class A	92,200	319,505	0.01%
Fosun International Ltd.	902,204	485,342	0.02%	Great Wall Motor Co., Ltd. Class H	885,000	1,364,782	0.05%
Founder Securities Co., Ltd. Class A	218,099	230,919	0.01%	Gree Electric Appliances, Inc. of Zhuhai Class A	106,697	573,174	0.02%
Foxconn Industrial Internet Co., Ltd. Class A	364,700	1,368,715	0.05%	Greenland Holdings Corp., Ltd. Class A	173,300	32,045	0.00%
Fujian Funeng Co., Ltd. Class A	41,600	66,438	0.00%	Greentown China Holdings Ltd.	449,000	353,109	0.01%
Fujian Kuncai Material Technology Co., Ltd. Class A	15,680	62,219	0.00%	GRG Banking Equipment Co., Ltd. Class A	73,199	104,873	0.00%
Fujian Sunner Development Co., Ltd. Class A	38,200	71,368	0.00%	Guangdong Baolihua New Energy Stock Co., Ltd. Class A	58,400	40,795	0.00%
Full Truck Alliance Co., Ltd. ADR	263,969	2,122,311	0.07%	Guangdong Electric Power Development Co., Ltd. Class A	103,900	72,295	0.00%
Fushun Special Steel Co., Ltd. Class A	50,800	39,174	0.00%	Guangdong Electric Power Development Co., Ltd. Class B	168,820	45,408	0.00%
Fuyao Glass Industry Group Co., Ltd. Class A	58,200	381,843	0.01%	Guangdong Golden Dragon Development, Inc. Class A	12,000	12,327	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	236,800	1,375,475	0.05%	Guangdong Haid Group Co., Ltd. Class A	46,100	297,089	0.01%
GalaxyCore, Inc. Class A	72,693	120,577	0.01%	Guangdong HEC Technology Holding Co., Ltd. Class A	95,038	91,642	0.00%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	11,200	71,058	0.00%	Guangdong Investment Ltd.	1,156,000	676,655	0.02%
Ganfeng Lithium Group Co., Ltd. Class A	69,320	272,026	0.01%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	6,200	21,969	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	133,520	260,288	0.01%	Guangdong South New Media Co., Ltd. Class A	5,800	26,518	0.00%
G-bits Network Technology Xiamen Co., Ltd. Class A	1,500	36,573	0.00%	Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	18,200	35,075	0.00%
GCL System Integration Technology Co., Ltd. Class A	299,200	79,504	0.00%	Guanghui Energy Co., Ltd. Class A	176,500	161,974	0.01%
GCL Technology Holdings Ltd.	8,341,000	1,239,281	0.04%	Guangshen Railway Co., Ltd. Class A	274,600	121,863	0.01%
GD Power Development Co., Ltd. Class A	470,299	385,858	0.01%	Guangshen Railway Co., Ltd. Class H	376,000	102,098	0.00%
GDS Holdings Ltd. Class A	295,124	352,679	0.01%	Guangxi Guiguan Electric Power Co., Ltd. Class A	125,630	131,982	0.01%
Geely Automobile Holdings Ltd.	2,146,500	2,416,648	0.08%	Guangxi Liugong Machinery Co., Ltd. Class A	34,000	52,112	0.00%
GEM Co., Ltd. Class A	126,900	110,720	0.00%	Guangzhou Automobile Group Co., Ltd. Class A	88,400	93,717	0.00%
Gemdale Corp. Class A	131,800	61,379	0.00%	Guangzhou Automobile Group Co., Ltd. Class H	1,305,200	461,402	0.02%
Genscript Biotech Corp.	466,000	496,596	0.02%	Guangzhou Baiyun International Airport Co., Ltd. Class A	39,700	51,550	0.00%
GF Securities Co., Ltd. Class A	159,700	266,209	0.01%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	44,700	179,575	0.01%
GF Securities Co., Ltd. Class H	453,800	376,065	0.01%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	84,000	222,174	0.01%
Giant Biogene Holding Co., Ltd.	163,400	959,588	0.03%				
Giant Network Group Co., Ltd. Class A	61,600	79,649	0.00%				
GigaDevice Semiconductor, Inc. Class A	19,140	250,679	0.01%				
Ginlong Technologies Co., Ltd. Class A	9,900	56,464	0.00%				
Glarun Technology Co., Ltd. Class A	31,800	59,498	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangzhou Great Power Energy & Technology Co., Ltd. Class A	10,300	25,874	0.00%	Hangzhou Lion Microelectronics Co., Ltd. Class A	20,628	65,380	0.00%
Guangzhou Haige Communications Group, Inc. Co. Class A	83,400	118,346	0.01%	Hangzhou Oxygen Plant Group Co., Ltd. Class A	18,400	56,076	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	13,500	50,277	0.00%	Hangzhou Robam Appliances Co., Ltd. Class A	29,200	88,390	0.00%
Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	7,400	29,931	0.00%	Hangzhou Shunwang Technology Co., Ltd. Class A	19,300	27,070	0.00%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	64,220	154,462	0.01%	Hangzhou Silan Microelectronics Co., Ltd. Class A	36,500	87,540	0.00%
Guangzhou Wondfo Biotech Co., Ltd. Class A	7,930	26,503	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class A	25,250	168,083	0.01%
Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	61,782	41,973	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class H	54,100	191,249	0.01%
Guangzhou Zhujiang Brewery Co., Ltd. Class A	44,900	45,633	0.00%	Han's Laser Technology Industry Group Co., Ltd. Class A	17,400	49,572	0.00%
Guizhou Panjiang Refined Coal Co., Ltd. Class A	55,400	45,605	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	404,000	844,491	0.03%
Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	73,400	33,277	0.00%	Haohua Chemical Science & Technology Co., Ltd. Class A	18,500	73,231	0.00%
Guizhou Zhenhua E-chem, Inc. Class A	9,597	12,803	0.00%	Harbin Boshi Automation Co., Ltd. Class A	30,000	50,419	0.00%
Guobo Electronics Co., Ltd. Class A	10,635	102,900	0.00%	Harbin Hatou Investment Co., Ltd. Class A	87,800	57,123	0.00%
Guolian Securities Co., Ltd. Class A	40,800	53,872	0.00%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	19,800	57,685	0.00%
Guosen Securities Co., Ltd. Class A	168,219	200,226	0.01%	Hefei Meiya Optoelectronic Technology, Inc. Class A	22,750	51,415	0.00%
Guosheng Financial Holding, Inc. Class A	60,800	70,536	0.00%	Heilongjiang Agriculture Co., Ltd. Class A	50,300	86,051	0.00%
Guotai Junan Securities Co., Ltd. Class A	250,000	463,987	0.02%	Henan Shenhua Coal Industry & Electricity Power Co., Ltd. Class A	58,200	161,267	0.01%
Guotai Junan Securities Co., Ltd. Class H	297,200	295,015	0.01%	Henan Shuanghui Investment & Development Co., Ltd. Class A	88,200	287,160	0.01%
Guoyuan Securities Co., Ltd. Class A	105,460	87,536	0.00%	Hengan International Group Co., Ltd.	283,500	864,219	0.03%
Haidilao International Holding Ltd.	598,000	1,075,380	0.04%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	41,300	70,541	0.00%
Haier Smart Home Co., Ltd. Class A	181,199	704,360	0.03%	Hengli Petrochemical Co., Ltd. Class A	84,300	161,075	0.01%
Haier Smart Home Co., Ltd. Class H	910,600	3,044,120	0.11%	Hengtong Optic-electric Co., Ltd. Class A	72,200	155,954	0.01%
Hainan Airlines Holding Co., Ltd. Class A	1,108,473	154,865	0.01%	Hengyi Petrochemical Co., Ltd. Class A	98,200	95,364	0.00%
Hainan Airport Infrastructure Co., Ltd. Class A	193,361	83,162	0.00%	Hesteel Co., Ltd. Class A	444,100	118,007	0.01%
Hainan Drinda New Energy Technology Co., Ltd. Class A	7,100	37,324	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	42,400	187,235	0.01%
Haisco Pharmaceutical Group Co., Ltd. Class A	19,900	83,679	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	151,000	497,054	0.02%
Haitian International Holdings Ltd.	232,000	659,682	0.02%	Hisense Visual Technology Co., Ltd. Class A	24,300	82,344	0.00%
Haitong Securities Co., Ltd. Class A	207,000	242,701	0.01%	Hithink RoyalFlush Information Network Co., Ltd. Class A	14,200	201,694	0.01%
Haitong Securities Co., Ltd. Class H	1,530,816	711,743	0.03%	HLA Group Corp., Ltd. Class A	129,134	163,433	0.01%
Hang Zhou Great Star Industrial Co., Ltd. Class A	26,469	89,549	0.00%	Hopson Development Holdings Ltd.	413,038	189,394	0.01%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	71,400	71,000	0.00%	Horizon Construction Development Ltd.	108,703	20,885	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	14,700	54,706	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	15,392	98,476	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	35,604	71,687	0.00%	Hoymiles Power Electronics, Inc. Class A	2,711	42,621	0.00%
Hangzhou Iron & Steel Co. Class A	99,900	56,239	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hoyuan Green Energy Co., Ltd. Class A	13,554	31,728	0.00%	Hwatsing Technology Co., Ltd. Class A	2,411	62,606	0.00%
Hua Hong Semiconductor Ltd.	219,576	620,136	0.02%	Hygeia Healthcare Holdings Co., Ltd.	146,931	529,768	0.02%
Huaan Securities Co., Ltd. Class A	97,200	56,050	0.00%	Hygon Information Technology Co., Ltd. Class A	62,081	597,949	0.02%
Huabao Flavours & Fragrances Co., Ltd. Class A	3,700	7,723	0.00%	Hytera Communications Corp., Ltd. Class A	42,700	23,804	0.00%
Huadian Power International Corp., Ltd. Class A	169,700	161,312	0.01%	IEIT Systems Co., Ltd. Class A	48,792	243,063	0.01%
Huadian Power International Corp., Ltd. Class H	660,000	399,851	0.01%	Iflytek Co., Ltd. Class A	63,700	374,739	0.01%
Huadong Medicine Co., Ltd. Class A	55,800	212,550	0.01%	Imeik Technology Development Co., Ltd. Class A	6,300	148,507	0.01%
Huaфон Chemical Co., Ltd. Class A	91,500	89,860	0.00%	Industrial & Commercial Bank of China Ltd. Class A	2,245,700	1,753,288	0.06%
Huangong Tech Co., Ltd. Class A	35,800	146,763	0.01%	Industrial & Commercial Bank of China Ltd. Class H	30,943,000	18,389,671	0.64%
Huaibei Mining Holdings Co., Ltd. Class A	74,658	171,182	0.01%	Industrial Bank Co., Ltd. Class A	595,900	1,438,156	0.05%
Hualan Biological Engineering, Inc. Class A	54,173	117,163	0.01%	Industrial Securities Co., Ltd. Class A	283,810	196,700	0.01%
Huali Industrial Group Co., Ltd. Class A	8,104	67,544	0.00%	Ingenic Semiconductor Co., Ltd. Class A	9,800	74,418	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	188,300	278,033	0.01%	Inmyshow Digital Technology Group Co., Ltd. Class A	37,200	18,547	0.00%
Huaneng Power International, Inc. Class A	198,200	261,159	0.01%	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	1,053,264	201,972	0.01%
Huaneng Power International, Inc. Class H	1,656,000	1,228,096	0.04%	Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	74,400	215,022	0.01%
Huapont Life Sciences Co., Ltd. Class A	115,300	60,012	0.00%	Inner Mongolia ERDOS Resources Co., Ltd. Class A	85,697	116,440	0.01%
Huatai Securities Co., Ltd. Class A	248,800	422,229	0.02%	Inner Mongolia ERDOS Resources Co., Ltd. Class B	146,464	122,151	0.01%
Huatai Securities Co., Ltd. Class H	485,422	536,567	0.02%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	202,700	102,449	0.00%
Huaxi Securities Co., Ltd. Class A	34,400	31,051	0.00%	Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd. Class A	138,400	87,959	0.00%
Huaxia Bank Co., Ltd. Class A	424,815	372,397	0.01%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	184,117	651,648	0.02%
Huaxia Eye Hospital Group Co., Ltd. Class A	9,900	28,096	0.00%	Inner Mongolia Yitai Coal Co., Ltd. Class B	424,400	762,222	0.03%
Huaxin Cement Co., Ltd. Class A	34,600	65,164	0.00%	Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	118,800	112,440	0.00%
Huaxin Cement Co., Ltd. Class H	123,400	119,174	0.01%	Innovent Biologics, Inc.	585,843	2,761,357	0.10%
Huayu Automotive Systems Co., Ltd. Class A	104,800	235,127	0.01%	Intco Medical Technology Co., Ltd. Class A	16,020	58,828	0.00%
Huazhu Group Ltd.	772,810	2,573,592	0.09%	iQIYI, Inc. ADR	186,283	683,659	0.02%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	112,979	27,081	0.00%	iRay Technology Co., Ltd. Class A	3,332	52,589	0.00%
Hubei Energy Group Co., Ltd. Class A	175,917	144,813	0.01%	IRICO Display Devices Co., Ltd. Class A	76,100	70,984	0.00%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	21,600	93,816	0.00%	Isoftstone Information Technology Group Co., Ltd. Class A	28,100	135,519	0.01%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	30,300	79,186	0.00%	J&T Global Express Ltd.	2,634,000	2,405,464	0.08%
Huizhou Desay Sv Automotive Co., Ltd. Class A	13,600	162,231	0.01%	JA Solar Technology Co., Ltd. Class A	93,000	142,668	0.01%
Humanwell Healthcare Group Co., Ltd. Class A	48,400	113,826	0.00%	Jafron Biomedical Co., Ltd. Class A	21,480	80,055	0.00%
Hunan Changyuan Lico Co., Ltd. Class A	26,852	17,029	0.00%	Jason Furniture Hangzhou Co., Ltd. Class A	20,980	92,790	0.00%
Hunan Gold Corp., Ltd. Class A	43,500	107,844	0.00%	JCET Group Co., Ltd. Class A	46,200	200,662	0.01%
Hunan Valin Steel Co., Ltd. Class A	186,100	112,922	0.00%	JD Health International, Inc.	420,650	1,144,915	0.04%
Hunan Yuneng New Energy Battery Material Co., Ltd. Class A	6,400	27,578	0.00%	JD Logistics, Inc.	715,067	767,511	0.03%
Hundsun Technologies, Inc. Class A	57,404	138,854	0.01%	JD.com, Inc. Class A	940,034	12,437,625	0.43%
				Jiayiyue Group Co., Ltd. Class A	10,100	11,219	0.00%
				Jiangling Motors Corp., Ltd. Class A	17,200	51,146	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jiangsu Cnano Technology Co., Ltd. Class A	8,844	27,958	0.00%	Jointown Pharmaceutical Group Co., Ltd. Class A	136,968	91,552	0.00%
Jiangsu Eastern Shenghong Co., Ltd. Class A	144,400	157,635	0.01%	Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	23,299	72,410	0.00%
Jiangsu Expressway Co., Ltd. Class A	36,200	62,475	0.00%	Joyoung Co., Ltd. Class A	16,200	23,254	0.00%
Jiangsu Expressway Co., Ltd. Class H	532,000	567,610	0.02%	JOYY, Inc. ADR	11,353	341,612	0.01%
Jiangsu Guoxin Corp., Ltd. Class A	46,600	49,467	0.00%	Juewei Food Co., Ltd. Class A	5,000	10,547	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	34,844	222,307	0.01%	Juneyao Airlines Co., Ltd. Class A	75,600	113,801	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	187,756	989,076	0.04%	J-Yuan Trust Co., Ltd. Class A	238,400	88,492	0.00%
Jiangsu King's Luck Brewery JSC Ltd. Class A	36,821	233,004	0.01%	Kaishan Group Co., Ltd. Class A	21,100	29,190	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	60,300	51,786	0.00%	Kanzhun Ltd. ADR	131,249	2,468,794	0.09%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	28,200	91,697	0.00%	KE Holdings, Inc. ADR	251,629	3,560,550	0.12%
Jiangsu Pacific Quartz Co., Ltd. Class A	12,900	52,318	0.00%	Keboda Technology Co., Ltd. Class A	4,800	42,176	0.00%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	53,200	79,864	0.00%	Keda Industrial Group Co., Ltd. Class A	46,700	53,923	0.00%
Jiangsu Yanghe Distillery Co., Ltd. Class A	45,294	500,906	0.02%	Kingboard Holdings Ltd.	283,700	667,880	0.02%
Jiangsu Yangnong Chemical Co., Ltd. Class A	10,920	84,433	0.00%	Kingboard Laminates Holdings Ltd.	445,555	479,374	0.02%
Jiangsu Yoke Technology Co., Ltd. Class A	11,800	101,678	0.00%	KingClean Electric Co., Ltd. Class A	10,400	30,769	0.00%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	32,800	168,923	0.01%	Kingdee International Software Group Co., Ltd.	1,094,000	1,025,704	0.04%
Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	7,440	4,097	0.00%	Kingnet Network Co., Ltd. Class A	60,900	79,661	0.00%
Jiangsu Zhongtian Technology Co., Ltd. Class A	96,000	208,414	0.01%	Kingsoft Cloud Holdings Ltd.	664,785	116,653	0.01%
Jiangxi Copper Co., Ltd. Class A	52,187	169,266	0.01%	Kingsoft Corp., Ltd.	328,600	949,091	0.03%
Jiangxi Copper Co., Ltd. Class H	489,000	975,820	0.03%	Kuaishou Technology Class B	1,092,200	6,456,058	0.22%
Jiangxi Special Electric Motor Co., Ltd. Class A	46,400	51,797	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	65,300	155,181	0.01%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	65,078	119,444	0.01%	Kunlun Energy Co., Ltd.	1,454,000	1,508,492	0.05%
Jinduicheng Molybdenum Co., Ltd. Class A	47,600	67,871	0.00%	Kunlun Tech Co., Ltd. Class A	37,300	164,714	0.01%
Jinke Smart Services Group Co., Ltd. Class H	87,100	82,443	0.00%	Kweichow Moutai Co., Ltd. Class A	35,350	7,104,959	0.25%
Jinko Solar Co., Ltd. Class A	188,822	183,627	0.01%	Lakala Payment Co., Ltd. Class A	21,100	35,924	0.00%
Jinneng Holding Shanxi Electric Power Co., Ltd. Class A	131,900	42,095	0.00%	Lao Feng Xiang Co., Ltd. Class A	4,100	32,678	0.00%
Jinxin Fertility Group Ltd.	667,000	237,500	0.01%	Lao Feng Xiang Co., Ltd. Class B	96,250	353,526	0.01%
JiuGui Liquor Co., Ltd. Class A	9,200	55,282	0.00%	Laobaixing Pharmacy Chain JSC Class A	13,036	32,783	0.00%
Jiumaojiu International Holdings Ltd.	373,000	193,490	0.01%	LB Group Co., Ltd. Class A	66,200	168,382	0.01%
Jizhong Energy Resources Co., Ltd. Class A	89,800	82,410	0.00%	Lee & Man Paper Manufacturing Ltd.	733,000	216,875	0.01%
JL Mag Rare-Earth Co., Ltd. Class A	17,920	31,810	0.00%	Legend Holdings Corp. Class H	213,900	161,095	0.01%
Joicare Pharmaceutical Group Industry Co., Ltd. Class A	56,100	85,831	0.00%	Lens Technology Co., Ltd. Class A	139,600	348,959	0.01%
Joinn Laboratories China Co., Ltd. Class A	23,704	43,084	0.00%	Leo Group Co., Ltd. Class A	143,500	28,107	0.00%
Joinn Laboratories China Co., Ltd. Class H	34,131	32,787	0.00%	Lepu Medical Technology Beijing Co., Ltd. Class A	56,200	114,234	0.01%
Jointo Energy Investment Co., Ltd. Hebei Class A	59,200	51,084	0.00%	Levima Advanced Materials Corp. Class A	14,700	27,605	0.00%
				Leyard Optoelectronic Co., Ltd. Class A	86,700	53,439	0.00%
				Li Auto, Inc. Class A	423,550	3,813,762	0.13%
				Li Ning Co., Ltd.	902,139	1,952,782	0.07%
				LianChuang Electronic Technology Co., Ltd. Class A	19,110	17,668	0.00%
				Lianhe Chemical Technology Co., Ltd. Class A	16,200	10,651	0.00%
				Liaoning Port Co., Ltd. Class A	608,500	102,516	0.00%
				Lingyi iTech Guangdong Co. Class A	211,300	206,066	0.01%
				Livzon Pharmaceutical Group, Inc. Class A	24,238	123,533	0.01%
				Livzon Pharmaceutical Group, Inc. Class H	65,507	215,633	0.01%
				Longfor Group Holdings Ltd.	880,200	1,208,564	0.04%

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LONGi Green Energy Technology Co., Ltd. Class A	220,108	422,679	0.02%	New China Life Insurance Co., Ltd. Class H	310,404	592,389	0.02%
Longshine Technology Group Co., Ltd. Class A	24,000	27,975	0.00%	New Hope Liuhe Co., Ltd. Class A	126,500	158,366	0.01%
Loongson Technology Corp., Ltd. Class A	11,144	134,216	0.01%	New Oriental Education & Technology Group, Inc.	608,190	4,650,581	0.16%
Luenmei Quantum Co., Ltd. Class A	29,000	20,695	0.00%	Newland Digital Technology Co., Ltd. Class A	29,900	56,967	0.00%
Lufax Holding Ltd. ADR	77,413	183,469	0.01%	Nine Dragons Paper Holdings Ltd.	648,000	269,744	0.01%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	6,460	13,290	0.00%	Ninestar Corp. Class A	44,000	159,225	0.01%
Luxi Chemical Group Co., Ltd. Class A	43,200	68,579	0.00%	Ningbo Deye Technology Co., Ltd. Class A	13,759	140,099	0.01%
Luxshare Precision Industry Co., Ltd. Class A	207,222	1,115,746	0.04%	Ningbo Joyson Electronic Corp. Class A	33,820	68,651	0.00%
Luye Pharma Group Ltd.	829,500	286,862	0.01%	Ningbo Orient Wires & Cables Co., Ltd. Class A	19,500	130,368	0.01%
Luzhou Laojiao Co., Ltd. Class A	43,600	856,909	0.03%	Ningbo Ronbay New Energy Technology Co., Ltd. Class A	11,163	35,595	0.00%
Maanshan Iron & Steel Co., Ltd. Class A	169,600	46,925	0.00%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	29,400	140,942	0.01%
Maanshan Iron & Steel Co., Ltd. Class H	288,000	41,684	0.00%	Ningbo Shanshan Co., Ltd. Class A	56,000	62,283	0.00%
Maccura Biotechnology Co., Ltd. Class A	10,800	16,834	0.00%	Ningbo Tuopu Group Co., Ltd. Class A	33,600	246,724	0.01%
Mango Excellent Media Co., Ltd. Class A	56,428	161,535	0.01%	Ningbo Zhoushan Port Co., Ltd. Class A	293,300	136,590	0.01%
Maxscend Microelectronics Co., Ltd. Class A	13,460	143,323	0.01%	Ningxia Baofeng Energy Group Co., Ltd. Class A	64,303	152,636	0.01%
Meihua Holdings Group Co., Ltd. Class A	75,100	103,070	0.00%	NIO, Inc. Class A	523,604	2,283,566	0.08%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	102,160	52,893	0.00%	Nongfu Spring Co., Ltd. Class H	693,600	3,291,477	0.12%
Meituan Class B	2,111,763	30,050,576	1.04%	North Huajin Chemical Industries Co., Ltd. Class A	36,700	21,062	0.00%
Metallurgical Corp. of China Ltd. Class A	542,500	230,350	0.01%	North Industries Group Red Arrow Co., Ltd. Class A	20,000	40,187	0.00%
Metallurgical Corp. of China Ltd. Class H	1,098,000	225,017	0.01%	Northeast Securities Co., Ltd. Class A	79,600	60,838	0.00%
Microport Scientific Corp.	397,900	268,583	0.01%	NSFOCUS Technologies Group Co., Ltd. Class A	23,399	16,377	0.00%
Ming Yang Smart Energy Group Ltd. Class A	59,000	76,287	0.00%	Offcn Education Technology Co., Ltd. Class A	54,785	11,481	0.00%
MINISO Group Holding Ltd.	136,016	652,432	0.02%	Offshore Oil Engineering Co., Ltd. Class A	137,100	110,982	0.00%
Minmetals Capital Co., Ltd. Class A	88,200	48,927	0.00%	OFILM Group Co., Ltd. Class A	85,200	91,142	0.00%
Minth Group Ltd.	298,000	463,371	0.02%	Oppein Home Group, Inc. Class A	5,600	41,082	0.00%
Montage Technology Co., Ltd. Class A	35,100	274,806	0.01%	Oppl Lighting Co., Ltd. Class A	8,900	21,138	0.00%
Montnets Cloud Technology Group Co., Ltd. Class A	35,200	33,894	0.00%	ORG Technology Co., Ltd. Class A	68,800	39,202	0.00%
Muyuan Foods Co., Ltd. Class A	162,159	968,399	0.03%	Orient Securities Co., Ltd. Class A	226,220	235,489	0.01%
NanJi E-Commerce Co., Ltd. Class A	66,900	23,825	0.00%	Orient Securities Co., Ltd. Class H	292,000	114,445	0.01%
Nanjing Hanrui Cobalt Co., Ltd. Class A	9,400	34,055	0.00%	Oriental Energy Co., Ltd. Class A	39,000	43,857	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	181,900	124,076	0.01%	Oriental Pearl Group Co., Ltd. Class A	67,700	56,379	0.00%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	28,628	46,584	0.00%	Ourpalm Co., Ltd. Class A	70,800	40,439	0.00%
Nanjing Securities Co., Ltd. Class A	59,000	62,064	0.00%	Ovctek China, Inc. Class A	23,140	49,698	0.00%
NARI Technology Co., Ltd. Class A	243,213	831,492	0.03%	Pacific Securities Co., Ltd. Class A	120,900	50,507	0.00%
National Silicon Industry Group Co., Ltd. Class A	71,090	134,471	0.01%	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	211,500	72,423	0.00%
NAURA Technology Group Co., Ltd. Class A	14,500	635,324	0.02%	PDD Holdings, Inc. ADR	278,480	37,023,916	1.28%
NavInfo Co., Ltd. Class A	59,799	50,946	0.00%	People.cn Co., Ltd. Class A	26,525	72,626	0.00%
NetEase, Inc.	712,390	13,604,702	0.47%	People's Insurance Co. Group of China Ltd. Class A	298,300	210,420	0.01%
New China Life Insurance Co., Ltd. Class A	54,100	222,525	0.01%	People's Insurance Co. Group of China Ltd. Class H	3,367,000	1,155,770	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Perfect World Co., Ltd. Class A	41,250	42,940	0.00%	Sansteel Minguang Co., Ltd. Fujian Class A	52,300	21,132	0.00%
PetroChina Co., Ltd. Class A	673,599	952,155	0.03%	Sany Heavy Equipment International Holdings Co., Ltd.	355,000	220,983	0.01%
PetroChina Co., Ltd. Class H	8,270,000	8,368,087	0.29%	Sany Heavy Industry Co., Ltd. Class A	256,800	580,371	0.02%
Pharmaron Beijing Co., Ltd. Class A	36,025	91,680	0.00%	Sany Renewable Energy Co., Ltd. Class A	17,150	58,350	0.00%
Pharmaron Beijing Co., Ltd. Class H	91,183	98,688	0.00%	Satellite Chemical Co., Ltd. Class A	85,814	211,336	0.01%
PICC Property & Casualty Co., Ltd. Class H	2,663,274	3,308,881	0.12%	SDIC Capital Co., Ltd. Class A	150,700	116,624	0.01%
Ping An Bank Co., Ltd. Class A	567,000	788,271	0.03%	SDIC Power Holdings Co., Ltd. Class A	198,493	495,903	0.02%
Ping An Healthcare & Technology Co., Ltd.	233,789	342,566	0.01%	Sealand Securities Co., Ltd. Class A	105,690	42,126	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	318,745	1,805,720	0.06%	Seazen Group Ltd.	1,010,122	175,957	0.01%
Ping An Insurance Group Co. of China Ltd. Class H	2,452,000	11,117,760	0.39%	Seazen Holdings Co., Ltd. Class A	66,199	80,427	0.00%
Pingdingshan Tianan Coal Mining Co., Ltd. Class A	50,600	77,624	0.00%	SenseTime Group, Inc. Class B	8,066,000	1,363,722	0.05%
Piotech, Inc. Class A	6,825	112,282	0.00%	Seres Group Co., Ltd. Class A	42,400	529,183	0.02%
Polaris Bay Group Co., Ltd. Class A	69,800	56,503	0.00%	SF Holding Co., Ltd. Class A	143,199	700,024	0.03%
Poly Developments & Holdings Group Co., Ltd. Class A	339,999	407,951	0.02%	SG Micro Corp. Class A	11,960	135,607	0.01%
Poly Property Services Co., Ltd. Class H	57,400	212,473	0.01%	Shaanxi Coal Industry Co., Ltd. Class A	272,708	962,585	0.03%
Pop Mart International Group Ltd.	274,000	1,342,380	0.05%	Shaanxi Energy Investment Co., Ltd. Class A	51,900	81,964	0.00%
Porton Pharma Solutions Ltd. Class A	18,600	30,444	0.00%	Shaanxi International Trust Co., Ltd. Class A	69,700	26,254	0.00%
Postal Savings Bank of China Co., Ltd. Class A	632,500	439,233	0.02%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	100,050	136,491	0.01%
Postal Savings Bank of China Co., Ltd. Class H	4,187,000	2,456,190	0.09%	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	11,000	22,826	0.00%
Power Construction Corp. of China Ltd. Class A	525,300	402,203	0.01%	Shandong Chenming Paper Holdings Ltd. Class B	507,900	95,629	0.00%
Pylon Technologies Co., Ltd. Class A	6,699	36,436	0.00%	Shandong Chenming Paper Holdings Ltd. Class H	104,000	22,912	0.00%
Qi An Xin Technology Group, Inc. Class A	8,471	27,406	0.00%	Shandong Denghai Seeds Co., Ltd. Class A	23,000	25,455	0.00%
Qifu Technology, Inc. ADR	44,699	881,911	0.03%	Shandong Gold Mining Co., Ltd. Class A	130,417	489,096	0.02%
Qingdao Hanhe Cable Co., Ltd. Class A	50,700	22,847	0.00%	Shandong Gold Mining Co., Ltd. Class H	205,050	408,135	0.02%
Qingdao Port International Co., Ltd. Class H	80,000	61,070	0.00%	Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	29,700	155,276	0.01%
Qingdao TGOOD Electric Co., Ltd. Class A	29,300	80,746	0.00%	Shandong Hi-speed Co., Ltd. Class A	75,100	91,035	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	156,999	375,248	0.01%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	63,228	230,712	0.01%
Raytron Technology Co., Ltd. Class A	11,286	43,237	0.00%	Shandong Humon Smelting Co., Ltd. Class A	21,400	33,738	0.00%
Red Star Macalline Group Corp., Ltd. Class A	39,600	13,831	0.00%	Shandong Linglong Tyre Co., Ltd. Class A	18,000	45,291	0.00%
Red Star Macalline Group Corp., Ltd. Class H	209,948	36,841	0.00%	Shandong Nanshan Aluminum Co., Ltd. Class A	313,200	163,446	0.01%
Remegen Co., Ltd. Class A	6,364	37,657	0.00%	Shandong Pharmaceutical Glass Co., Ltd. Class A	12,700	44,080	0.00%
Remegen Co., Ltd. Class H	57,000	178,869	0.01%	Shandong Publishing & Media Co., Ltd. Class A	48,600	78,683	0.00%
RiseSun Real Estate Development Co., Ltd. Class A	102,700	20,960	0.00%	Shandong Sun Paper Industry JSC Ltd. Class A	63,200	120,759	0.01%
RLX Technology, Inc. ADR	336,758	619,635	0.02%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	893,200	425,584	0.02%
Rockchip Electronics Co., Ltd. Class A	3,500	28,366	0.00%	Shanghai Aiko Solar Energy Co., Ltd. Class A	42,280	52,410	0.00%
Rongsheng Petrochemical Co., Ltd. Class A	198,350	262,444	0.01%	Shanghai AJ Group Co., Ltd. Class A	32,600	16,834	0.00%
SAIC Motor Corp., Ltd. Class A	231,123	438,766	0.02%	Shanghai Awinic Technology Co., Ltd. Class A	6,536	50,688	0.00%
Sailun Group Co., Ltd. Class A	72,300	138,641	0.01%				
Sanan Optoelectronics Co., Ltd. Class A	129,300	207,564	0.01%				
Sangfor Technologies, Inc. Class A	5,300	36,682	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shanghai Bailian Group Co., Ltd. Class B	70,500	27,847	0.00%	Shanghai Moons' Electric Co., Ltd. Class A	12,700	69,981	0.00%
Shanghai Bairun Investment Holding Group Co., Ltd. Class A	26,960	62,148	0.00%	Shanghai Pharmaceuticals Holding Co., Ltd. Class A	74,300	194,481	0.01%
Shanghai Baosight Software Co., Ltd. Class A	33,361	145,903	0.01%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	364,900	548,701	0.02%
Shanghai Baosight Software Co., Ltd. Class B	307,883	498,463	0.02%	Shanghai Pudong Development Bank Co., Ltd. Class A	826,948	932,190	0.03%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	5,651	142,845	0.01%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	58,202	112,644	0.00%
Shanghai Construction Group Co., Ltd. Class A	222,500	65,523	0.00%	Shanghai RAAS Blood Products Co., Ltd. Class A	190,200	203,725	0.01%
Shanghai Dazhong Public Utilities Group Co., Ltd. Class A	58,000	21,291	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	95,600	87,994	0.00%
Shanghai Electric Group Co., Ltd. Class A	129,600	65,680	0.00%	Shanghai Shibe Hi-Tech Co., Ltd. Class B	215,400	23,048	0.00%
Shanghai Electric Group Co., Ltd. Class H	1,510,000	295,912	0.01%	Shanghai Stonehill Technology Co., Ltd. Class A	79,255	27,248	0.00%
Shanghai Electric Power Co., Ltd. Class A	85,500	115,821	0.01%	Shanghai Tunnel Engineering Co., Ltd. Class A	71,200	63,682	0.00%
Shanghai Flyco Electrical Appliance Co., Ltd. Class A	7,400	38,922	0.00%	Shanghai United Imaging Healthcare Co., Ltd. Class A	3,714	55,805	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	56,700	171,944	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	97,000	71,295	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	229,624	388,814	0.01%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	109,300	77,100	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class A	18,827	80,921	0.00%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	40,200	101,755	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	93,000	144,847	0.01%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	464,425	91,027	0.00%
Shanghai Huayi Group Co., Ltd. Class B	66,300	26,918	0.00%	Shanxi Coal International Energy Group Co., Ltd. Class A	60,900	121,953	0.01%
Shanghai Industrial Holdings Ltd.	179,000	267,328	0.01%	Shanxi Coking Coal Energy Group Co., Ltd. Class A	142,570	201,332	0.01%
Shanghai International Airport Co., Ltd. Class A	74,300	328,205	0.01%	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	77,200	191,709	0.01%
Shanghai International Port Group Co., Ltd. Class A	313,315	248,048	0.01%	Shanxi Meijin Energy Co., Ltd. Class A	115,000	74,978	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	30,400	95,686	0.00%	Shanxi Securities Co., Ltd. Class A	93,730	60,340	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	57,400	77,433	0.00%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	152,200	70,462	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	26,500	37,059	0.00%	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	35,170	1,015,861	0.04%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	95,000	84,360	0.00%	Shanying International Holding Co., Ltd. Class A	103,700	21,306	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	21,673	86,237	0.00%	Shede Spirits Co., Ltd. Class A	5,800	45,020	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class H	68,400	102,503	0.00%	Shenergy Co., Ltd. Class A	90,200	109,092	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	43,560	54,354	0.00%	Shenghe Resources Holding Co., Ltd. Class A	41,600	49,116	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	84,900	102,566	0.00%	Shengyi Technology Co., Ltd. Class A	70,600	203,652	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	384,504	151,110	0.01%	Shennan Circuits Co., Ltd. Class A	5,318	77,044	0.00%
Shanghai M&G Stationery, Inc. Class A	11,300	48,414	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	565,211	333,668	0.01%
Shanghai Mechanical & Electrical Industry Co., Ltd. Class B	117,681	100,264	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	1,003,200	190,170	0.01%
				Shenzhen Agricultural Products Group Co., Ltd. Class A	28,200	18,772	0.00%
				Shenzhen Airport Co., Ltd. Class A	57,700	50,501	0.00%
				Shenzhen Aisidi Co., Ltd. Class A	6,700	8,122	0.00%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shenzhen Capchem Technology Co., Ltd. Class A	21,540	84,262	0.00%	Shenzhen Sunway Communication Co., Ltd. Class A	29,400	78,847	0.00%
Shenzhen Dynanonic Co., Ltd. Class A	6,624	25,586	0.00%	Shenzhen Transsion Holdings Co., Ltd. Class A	33,276	348,856	0.01%
Shenzhen Energy Group Co., Ltd. Class A	111,580	111,567	0.00%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	73,700	45,729	0.00%
Shenzhen Everwin Precision Technology Co., Ltd. Class A	34,917	57,343	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	19,100	66,947	0.00%
Shenzhen Expressway Corp., Ltd. Class A	59,300	86,340	0.00%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	78,400	45,531	0.00%
Shenzhen Expressway Corp., Ltd. Class H	240,000	223,788	0.01%	Shenzhen International Group Holdings Ltd.	301,792	2,955,145	0.10%
Shenzhen Gas Corp., Ltd. Class A	53,600	49,042	0.00%	Shida Shinghua Advanced Material Group Co., Ltd. Class A	4,500	20,833	0.00%
Shenzhen Goodix Technology Co., Ltd. Class A	8,000	75,334	0.00%	Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	28,300	24,847	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	31,900	37,882	0.00%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	48,240	101,292	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	39,500	16,493	0.00%	Shougang Fushan Resources Group Ltd.	724,000	296,744	0.01%
Shenzhen Huaqiang Industry Co., Ltd. Class A	34,700	42,301	0.00%	Siasun Robot & Automation Co., Ltd. Class A	48,100	64,170	0.00%
Shenzhen Infogem Technologies Co., Ltd. Class A	6,200	6,862	0.00%	SICC Co., Ltd. Class A	8,160	52,441	0.00%
Shenzhen Inovance Technology Co., Ltd. Class A	72,834	511,774	0.02%	Sichuan Changhong Electric Co., Ltd. Class A	104,000	63,960	0.00%
Shenzhen International Holdings Ltd.	570,750	455,436	0.02%	Sichuan Chuantou Energy Co., Ltd. Class A	114,598	294,310	0.01%
Shenzhen Investment Ltd.	889,890	106,002	0.00%	Sichuan Hebang Biotechnology Co., Ltd. Class A	221,500	50,059	0.00%
Shenzhen Jinjia Group Co., Ltd. Class A	31,000	15,328	0.00%	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	44,599	185,278	0.01%
Shenzhen Kaifa Technology Co., Ltd. Class A	41,300	85,532	0.00%	Sichuan New Energy Power Co., Ltd. Class A	35,700	52,664	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	31,000	66,281	0.00%	Sichuan Road & Bridge Group Co., Ltd. Class A	195,132	210,878	0.01%
Shenzhen Kedali Industry Co., Ltd. Class A	6,000	62,771	0.00%	Sichuan Swellfun Co., Ltd. Class A	13,911	71,700	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	21,299	28,969	0.00%	Sichuan Teway Food Group Co., Ltd. Class A	46,536	72,728	0.00%
Shenzhen Kinwong Electronic Co., Ltd. Class A	6,580	28,660	0.00%	Sichuan Yahua Industrial Group Co., Ltd. Class A	26,100	31,888	0.00%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	13,200	32,002	0.00%	Sieyuan Electric Co., Ltd. Class A	19,900	182,350	0.01%
Shenzhen Longsys Electronics Co., Ltd. Class A	8,600	111,599	0.00%	Sino Biopharmaceutical Ltd.	3,964,500	1,355,793	0.05%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	35,799	1,426,449	0.05%	Sinolink Securities Co., Ltd. Class A	67,700	70,010	0.00%
Shenzhen MTC Co., Ltd. Class A	130,500	85,977	0.00%	Sinoma International Engineering Co. Class A	91,800	151,641	0.01%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	49,300	14,316	0.00%	Sinoma Science & Technology Co., Ltd. Class A	53,188	93,979	0.00%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	6,000	55,424	0.00%	Sinomine Resource Group Co., Ltd. Class A	25,800	94,707	0.00%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	243,300	67,983	0.00%	Sinopec Engineering Group Co., Ltd. Class H	646,000	446,807	0.02%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	23,300	84,987	0.00%	Sinopec Oilfield Service Corp. Class A	333,300	79,435	0.00%
Shenzhen SC New Energy Technology Corp. Class A	7,700	56,963	0.00%	Sinopec Oilfield Service Corp. Class H	756,000	49,384	0.00%
Shenzhen SED Industry Co., Ltd. Class A	34,700	71,198	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class A	104,600	37,394	0.00%
Shenzhen Senior Technology Material Co., Ltd. Class A	48,500	54,473	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class H	1,774,000	249,942	0.01%
				Sinopharm Group Co., Ltd. Class H	505,400	1,343,219	0.05%
				Sinosoft Co., Ltd. Class A	9,660	23,935	0.00%
				Sinotrans Ltd. Class A	182,600	140,811	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sinotrans Ltd. Class H	726,000	353,357	0.01%	Thunder Software Technology Co., Ltd. Class A	14,000	87,423	0.00%
Sinotruk Hong Kong Ltd.	270,000	702,026	0.03%	Tian Di Science & Technology Co., Ltd. Class A	98,900	93,334	0.00%
Skshu Paint Co., Ltd. Class A	13,132	65,239	0.00%	Tianfeng Securities Co., Ltd. Class A	164,400	49,089	0.00%
Skyworth Digital Co., Ltd. Class A	18,700	21,976	0.00%	Tianjin 712 Communication & Broadcasting Co., Ltd. Class A	7,700	19,184	0.00%
Smoores International Holdings Ltd.	733,000	889,094	0.03%	Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	96,800	40,439	0.00%
Songcheng Performance Development Co., Ltd. Class A	79,660	87,616	0.00%	Tianma Microelectronics Co., Ltd. Class A	63,700	63,518	0.00%
SooChow Securities Co., Ltd. Class A	162,095	130,993	0.01%	Tianqi Lithium Corp. Class A	41,900	171,655	0.01%
Southwest Securities Co., Ltd. Class A	144,400	70,807	0.00%	Tianqi Lithium Corp. Class H	43,400	124,518	0.01%
Spring Airlines Co., Ltd. Class A	26,000	200,604	0.01%	Tianshan Aluminum Group Co., Ltd. Class A	46,400	51,542	0.00%
StarPower Semiconductor Ltd. Class A	5,040	59,444	0.00%	TianShan Material Co., Ltd. Class A	60,600	44,822	0.00%
State Grid Yingda Co., Ltd. Class A	105,700	62,689	0.00%	Tianshui Huatian Technology Co., Ltd. Class A	75,700	84,505	0.00%
STO Express Co., Ltd. Class A	42,699	49,127	0.00%	Tingyi Cayman Islands Holding Corp.	778,491	938,289	0.03%
Sun Art Retail Group Ltd.	788,500	150,481	0.01%	Titan Wind Energy Suzhou Co., Ltd. Class A	42,000	51,430	0.00%
Sungrow Power Supply Co., Ltd. Class A	60,780	516,403	0.02%	Toly Bread Co., Ltd. Class A	7,291	5,063	0.00%
Suning Universal Co., Ltd. Class A	48,597	11,183	0.00%	Tongcheng Travel Holdings Ltd.	469,200	933,905	0.03%
Sunny Optical Technology Group Co., Ltd.	256,000	1,582,089	0.06%	TongFu Microelectronics Co., Ltd. Class A	44,900	137,698	0.01%
Sunresin New Materials Co., Ltd. Class A	15,800	90,374	0.00%	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	48,200	55,259	0.00%
Sunwoda Electronic Co., Ltd. Class A	50,800	105,554	0.00%	Tongkun Group Co., Ltd. Class A	61,400	134,223	0.01%
Suofeiya Home Collection Co., Ltd. Class A	8,300	17,428	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	334,063	165,182	0.01%
SUPCON Technology Co., Ltd. Class A	21,428	110,650	0.00%	Tongwei Co., Ltd. Class A	130,700	342,108	0.01%
Suzhou Anjie Technology Co., Ltd. Class A	23,400	49,487	0.00%	Topchoice Medical Corp. Class A	8,497	62,905	0.00%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	42,900	121,634	0.01%	Topsec Technologies Group, Inc. Class A	21,200	14,141	0.00%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	47,600	19,755	0.00%	Topsports International Holdings Ltd.	1,126,000	598,522	0.02%
Suzhou Maxwell Technologies Co., Ltd. Class A	7,571	123,901	0.01%	Towngas Smart Energy Co., Ltd.	452,913	161,850	0.01%
Suzhou Nanomicro Technology Co., Ltd. Class A	9,164	21,803	0.00%	Transfar Zhilian Co., Ltd. Class A	34,700	18,251	0.00%
Suzhou Novosense Microelectronics Co., Ltd. Class A	4,711	66,321	0.00%	TravelSky Technology Ltd. Class H	372,000	436,447	0.02%
Suzhou TFC Optical Communication Co., Ltd. Class A	16,800	203,463	0.01%	Trina Solar Co., Ltd. Class A	60,543	140,311	0.01%
Taiji Computer Corp., Ltd. Class A	21,179	65,415	0.00%	Trip.com Group Ltd.	209,149	10,034,994	0.35%
TAL Education Group ADR	158,641	1,692,699	0.06%	Tsinghua Tongfang Co., Ltd. Class A	60,800	42,388	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	65,800	36,591	0.00%	Tsingtao Brewery Co., Ltd. Class A	19,000	189,379	0.01%
TangShan Port Group Co., Ltd. Class A	130,200	83,818	0.00%	Tsingtao Brewery Co., Ltd. Class H	245,081	1,635,464	0.06%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	41,800	28,741	0.00%	Tuya, Inc. ADR	98,829	168,998	0.01%
Tasly Pharmaceutical Group Co., Ltd. Class A	35,200	60,653	0.00%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	26,039	187,602	0.01%
TBEA Co., Ltd. Class A	144,200	273,948	0.01%	Uni-President China Holdings Ltd.	489,000	446,572	0.02%
TCL Technology Group Corp. Class A	610,354	361,154	0.01%	Unisplendour Corp., Ltd. Class A	37,660	115,288	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	111,750	132,401	0.01%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	14,600	32,096	0.00%
Tencent Holdings Ltd.	2,477,111	118,154,076	4.09%	Valiant Co., Ltd. Class A	42,500	58,212	0.00%
Tencent Music Entertainment Group ADR	245,984	3,456,075	0.12%	Vanchip Tianjin Technology Co., Ltd. Class A	11,004	55,767	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Verisilicon Microelectronics Shanghai Co., Ltd. Class A	7,930	29,055	0.00%	Xiamen Intretech, Inc. Class A	7,480	12,981	0.00%
Vipshop Holdings Ltd. ADR	135,941	1,769,952	0.06%	Xiamen ITG Group Corp., Ltd. Class A	43,500	42,720	0.00%
Visual China Group Co., Ltd. Class A	7,200	11,341	0.00%	Xiamen Tungsten Co., Ltd. Class A	34,200	80,806	0.00%
Walvax Biotechnology Co., Ltd. Class A	46,000	71,701	0.00%	Xi'An Shaangu Power Co., Ltd. Class A	58,500	64,262	0.00%
Wanda Film Holding Co., Ltd. Class A	77,700	128,669	0.01%	Xiangcai Co., Ltd. Class A	103,500	84,492	0.00%
Wangfujing Group Co., Ltd. Class A	22,800	36,663	0.00%	Xiaomi Corp. Class B	5,794,800	12,231,768	0.42%
Wangsu Science & Technology Co., Ltd. Class A	48,100	52,047	0.00%	Xinfengming Group Co., Ltd. Class A	7,100	15,161	0.00%
Wanhua Chemical Group Co., Ltd. Class A	91,600	1,014,509	0.04%	Xinhua Winshare Publishing & Media Co., Ltd. Class A	20,700	39,722	0.00%
Want Want China Holdings Ltd.	1,738,000	1,050,716	0.04%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	134,000	166,826	0.01%
Wanxiang Qianchao Co., Ltd. Class A	61,500	37,570	0.00%	Xinjiang Daqo New Energy Co., Ltd. Class A	28,530	79,679	0.00%
Weibo Corp. ADR	29,617	227,459	0.01%	Xinxing Ductile Iron Pipes Co., Ltd. Class A	83,600	39,849	0.00%
Weichai Power Co., Ltd. Class A	175,900	391,272	0.01%	Xinyi Solar Holdings Ltd.	1,716,000	863,781	0.03%
Weichai Power Co., Ltd. Class H	789,400	1,510,572	0.05%	Xizang Zhufeng Resources Co., Ltd. Class A	21,600	27,337	0.00%
Weifu High-Technology Group Co., Ltd. Class A	29,600	66,004	0.00%	XPeng, Inc. Class A	502,918	1,903,480	0.07%
Weifu High-Technology Group Co., Ltd. Class B	42,800	63,865	0.00%	Xtep International Holdings Ltd.	512,000	315,434	0.01%
Weihai Guangwei Composites Co., Ltd. Class A	17,760	60,401	0.00%	Xuji Electric Co., Ltd. Class A	39,200	184,755	0.01%
Wens Foodstuffs Group Co., Ltd. Class A	162,264	440,507	0.02%	Yadea Group Holdings Ltd.	454,000	573,940	0.02%
Western Mining Co., Ltd. Class A	82,400	202,590	0.01%	Yangling Metron New Material, Inc. Class A	10,000	26,504	0.00%
Western Securities Co., Ltd. Class A	123,499	104,708	0.00%	Yango Group Co., Ltd.	113,099	—	0.00%
Western Superconducting Technologies Co., Ltd. Class A	16,727	87,795	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	3,700	12,330	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	33,530	456,368	0.02%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	76,500	75,938	0.00%
Wingtech Technology Co., Ltd. Class A	36,600	141,620	0.01%	Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	12,700	67,667	0.00%
Winner Medical Co., Ltd. Class A	7,840	27,168	0.00%	Yangzijiang Financial Holding Ltd.	984,400	254,226	0.01%
Winning Health Technology Group Co., Ltd. Class A	63,210	51,082	0.00%	Yangzijiang Shipbuilding Holdings Ltd.	1,007,100	1,828,051	0.06%
Wintime Energy Group Co., Ltd. Class A	527,000	85,176	0.00%	Yankuang Energy Group Co., Ltd. Class A	110,450	343,868	0.01%
Wolong Electric Group Co., Ltd. Class A	29,300	48,761	0.00%	Yankuang Energy Group Co., Ltd. Class H	1,214,200	1,735,593	0.06%
Wonders Information Co., Ltd. Class A	25,800	16,786	0.00%	Yanlord Land Group Ltd.	268,400	87,140	0.00%
Wuchan Zhongda Group Co., Ltd. Class A	162,600	96,658	0.00%	Yantai Changyu Pioneer Wine Co., Ltd. Class B	102,420	123,443	0.01%
Wuhan Guide Infrared Co., Ltd. Class A	128,416	103,600	0.00%	Yantai Eddie Precision Machinery Co., Ltd. Class A	22,440	43,123	0.00%
Wuliangye Yibin Co., Ltd. Class A	112,200	1,967,728	0.07%	Yantai Jereh Oilfield Services Group Co., Ltd. Class A	30,800	147,992	0.01%
WUS Printed Circuit Kunshan Co., Ltd. Class A	59,080	295,366	0.01%	Yealink Network Technology Corp., Ltd. Class A	28,665	144,368	0.01%
WuXi AppTec Co., Ltd. Class A	89,668	481,326	0.02%	Yifan Pharmaceutical Co., Ltd. Class A	25,300	42,832	0.00%
WuXi AppTec Co., Ltd. Class H	115,812	433,142	0.02%	Yifeng Pharmacy Chain Co., Ltd. Class A	33,218	111,700	0.00%
Wuxi Autowell Technology Co., Ltd. Class A	6,041	34,595	0.00%	Yihai International Holding Ltd.	191,000	320,478	0.01%
Wuxi Biologics Cayman, Inc.	1,421,101	2,100,508	0.07%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	54,100	202,666	0.01%
XCMG Construction Machinery Co., Ltd. Class A	346,500	339,341	0.01%	Yintai Gold Co., Ltd. Class A	94,960	211,879	0.01%
Xiamen C & D, Inc. Class A	76,000	92,959	0.00%	Yixintang Pharmaceutical Group Co., Ltd. Class A	16,500	34,104	0.00%
Xiamen Faratronic Co., Ltd. Class A	6,000	62,606	0.00%	Yonfer Agricultural Technology Co., Ltd. Class A	24,705	40,166	0.00%
				Yonghui Superstores Co., Ltd. Class A	154,200	52,380	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
YongXing Special Materials Technology Co., Ltd. Class A	12,090	59,251	0.00%	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	43,432	101,429	0.00%
Yonyou Network Technology Co., Ltd. Class A	97,850	134,025	0.01%	Zhejiang Huayou Cobalt Co., Ltd. Class A	55,842	169,266	0.01%
Youngor Fashion Co., Ltd. Class A	155,800	151,941	0.01%	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	35,800	140,879	0.01%
Youngu Co., Ltd. Class A	6,400	26,316	0.00%	Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	20,700	38,900	0.00%
Youzu Interactive Co., Ltd. Class A	12,800	13,307	0.00%	Zhejiang Juhua Co., Ltd. Class A	82,400	272,340	0.01%
YTO Express Group Co., Ltd. Class A	76,400	163,770	0.01%	Zhejiang Leapmotor Technology Co., Ltd.	261,900	899,009	0.03%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	26,100	35,142	0.00%	Zhejiang Longsheng Group Co., Ltd. Class A	64,000	75,301	0.00%
Yuxiu Property Co., Ltd.	669,389	437,263	0.02%	Zhejiang Medicine Co., Ltd. Class A	18,700	28,124	0.00%
Yum China Holdings, Inc.	150,714	4,659,984	0.16%	Zhejiang NHU Co., Ltd. Class A	95,232	250,444	0.01%
Yunda Holding Co., Ltd. Class A	33,808	35,842	0.00%	Zhejiang Runtu Co., Ltd. Class A	27,200	20,230	0.00%
Yunnan Aluminium Co., Ltd. Class A	91,100	168,578	0.01%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	52,450	137,073	0.01%
Yunnan Baiyao Group Co., Ltd. Class A	47,960	336,009	0.01%	Zhejiang Semir Garment Co., Ltd. Class A	29,700	23,635	0.00%
Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	4,000	26,474	0.00%	Zhejiang Shuanghuan Driveline Co., Ltd. Class A	14,100	42,527	0.00%
Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	105,600	77,238	0.00%	Zhejiang Supor Co., Ltd. Class A	9,172	62,940	0.00%
Yunnan Copper Co., Ltd. Class A	52,800	90,111	0.00%	Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	46,700	84,690	0.00%
Yunnan Energy New Material Co., Ltd. Class A	20,907	90,634	0.00%	Zhejiang Wanliyang Co., Ltd. Class A	31,200	20,940	0.00%
Yunnan Tin Co., Ltd. Class A	38,400	81,472	0.00%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	25,688	72,411	0.00%
Yunnan Yuntianhua Co., Ltd. Class A	63,799	169,703	0.01%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	49,400	104,337	0.00%
Yutong Bus Co., Ltd. Class A	64,700	228,639	0.01%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	11,900	32,958	0.00%
Zai Lab Ltd.	373,450	640,960	0.02%	Zhejiang Yongtai Technology Co., Ltd. Class A	24,400	26,135	0.00%
Zangge Mining Co., Ltd. Class A	44,199	145,719	0.01%	Zhejiang Zheneng Electric Power Co., Ltd. Class A	251,800	245,218	0.01%
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	17,300	490,907	0.02%	Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	38,100	77,235	0.00%
Zhaojin Mining Industry Co., Ltd. Class H	537,000	901,030	0.03%	Zheshang Securities Co., Ltd. Class A	33,000	48,455	0.00%
Zhefu Holding Group Co., Ltd. Class A	122,100	46,660	0.00%	ZhongAn Online P&C Insurance Co., Ltd. Class H	298,800	519,725	0.02%
Zhejiang Century Huatong Group Co., Ltd. Class A	244,600	114,915	0.01%	Zhongji Innolight Co., Ltd. Class A	27,598	521,201	0.02%
Zhejiang China Commodities City Group Co., Ltd. Class A	151,000	153,464	0.01%	Zhongjin Gold Corp., Ltd. Class A	129,500	262,517	0.01%
Zhejiang Chint Electrics Co., Ltd. Class A	36,198	94,500	0.00%	Zhongshan Broad Ocean Motor Co., Ltd. Class A	29,100	18,853	0.00%
Zhejiang Crystal-Optech Co., Ltd. Class A	24,199	56,281	0.00%	Zhongshan Public Utilities Group Co., Ltd. Class A	40,900	40,391	0.00%
Zhejiang Dahua Technology Co., Ltd. Class A	92,899	196,719	0.01%	Zhongsheng Group Holdings Ltd.	284,500	416,142	0.02%
Zhejiang Daily Digital Culture Group Co., Ltd. Class A	31,700	38,253	0.00%	Zhongtai Securities Co., Ltd. Class A	62,000	48,151	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	9,900	81,930	0.00%	Zhuhai Huafa Properties Co., Ltd. Class A	45,800	40,776	0.00%
Zhejiang Expressway Co., Ltd. Class H	655,840	442,692	0.02%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	17,465	118,126	0.01%
Zhejiang Hailiang Co., Ltd. Class A	31,600	34,540	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	206,700	815,426	0.03%
Zhejiang HangKe Technology, Inc. Co. Class A	8,612	20,584	0.00%	Zhuzhou Hongda Electronics Corp., Ltd. Class A	7,800	24,359	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	31,506	22,052	0.00%				
Zhejiang Huace Film & Television Co., Ltd. Class A	43,000	36,163	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhuzhou Kibing Group Co., Ltd. Class A	51,900	45,852	0.00%
Zijin Mining Group Co., Ltd. Class A	565,400	1,360,674	0.05%
Zijin Mining Group Co., Ltd. Class H	2,308,000	4,871,768	0.17%
ZJLD Group, Inc.	173,200	179,247	0.01%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	252,500	265,613	0.01%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	548,000	354,459	0.01%
ZTE Corp. Class A	124,199	475,814	0.02%
ZTE Corp. Class H	287,720	636,806	0.02%
		<b>811,039,850</b>	<b>28.08%</b>
<b>Colombia 0.11% (30 June 2023: 0.16%)</b>			
Bancolombia SA - Preference Shares	178,701	1,469,573	0.05%
Ecopetrol SA	1,872,012	1,048,000	0.03%
Interconexion Electrica SA ESP	180,594	793,120	0.03%
		<b>3,310,693</b>	<b>0.11%</b>
<b>Czech Republic 0.14% (30 June 2023: 0.17%)</b>			
CEZ A.S.	62,123	2,339,369	0.08%
Colt CZ Group SE	5,163	149,573	0.00%
Komerčni Banka A.S.	30,917	1,035,250	0.04%
Moneta Money Bank A.S.	136,239	595,821	0.02%
		<b>4,120,013</b>	<b>0.14%</b>
<b>Egypt 0.06% (30 June 2023: 0.07%)</b>			
Commercial International Bank - Egypt (CIB) GDR	915,138	1,474,738	0.05%
Egypt Kuwait Holding Co. SAE	110,531	68,694	0.00%
Telecom Egypt Co.	134,331	87,149	0.01%
		<b>1,630,581</b>	<b>0.06%</b>
<b>Greece 0.61% (30 June 2023: 0.58%)</b>			
Aegean Airlines SA	15,837	198,248	0.01%
Alpha Services & Holdings SA	864,976	1,412,342	0.05%
Athens International Airport SA	18,847	158,564	0.01%
Athens Water Supply & Sewage Co., SA	15,592	91,575	0.00%
Autohellas Tourist & Trading SA	6,150	74,613	0.00%
Cenergy Holdings SA	11,355	116,708	0.00%
Ellaktor SA	31,736	84,012	0.00%
Eurobank Ergasias Services & Holdings SA	1,024,276	2,218,589	0.08%
FF Group	12,460	—	0.00%
GEK TERNA SA	24,741	438,577	0.02%
Hellenic Telecommunications Organization SA	66,954	964,427	0.03%
HELLENiQ ENERGY Holdings SA	37,700	315,159	0.01%
Holding Co. ADMIE IPTO SA	49,130	114,525	0.00%
JUMBO SA	45,027	1,297,167	0.04%
LAMDA Development SA	28,111	203,062	0.01%
Metlen Energy & Metals SA	42,038	1,570,590	0.05%
Motor Oil Hellas Corinth Refineries SA	22,599	567,728	0.02%
National Bank of Greece SA	303,589	2,532,692	0.09%
OPAP SA	76,333	1,197,697	0.04%
Optima bank SA	14,594	188,006	0.01%
Piraeus Financial Holdings SA	375,238	1,369,761	0.05%
Public Power Corp. SA	85,196	1,026,311	0.04%
Quest Holdings SA	8,005	45,471	0.00%
Sarantis SA	16,502	191,009	0.01%
Terna Energy SA	22,369	467,253	0.02%
Titan Cement International SA	16,871	528,884	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Viohalco SA	17,232	105,085	0.00%
		<b>17,478,055</b>	<b>0.61%</b>
<b>Hungary 0.27% (30 June 2023: 0.25%)</b>			
Magyar Telekom Telecommunications plc ADR	150,320	425,889	0.01%
MOL Hungarian Oil & Gas plc	169,292	1,322,227	0.05%
OTP Bank Nyrt	90,789	4,514,982	0.16%
Richter Gedeon Nyrt	58,611	1,523,784	0.05%
		<b>7,786,882</b>	<b>0.27%</b>
<b>Iceland 0.11% (30 June 2023: 0.10%)</b>			
Alvotek SA	30,237	354,731	0.01%
Arion Banki HF	617,928	562,602	0.02%
Eimskipafelag Islands hf	41,007	97,987	0.00%
Festi hf	116,647	171,268	0.01%
Hagar hf	411,323	241,276	0.01%
Hampidjan HF	63,279	54,653	0.00%
Icelandair Group HF	8,012,616	53,863	0.00%
Islandsbanki HF	489,529	338,238	0.01%
Kvika banki hf	1,588,775	162,948	0.01%
Marel HF	230,223	823,527	0.03%
Reitir fasteignafelag hf	271,383	163,095	0.01%
		<b>3,024,188</b>	<b>0.11%</b>
<b>India 23.43% (30 June 2023: 17.76%)</b>			
3M India Ltd.	1,066	470,495	0.02%
Aarti Industries Ltd.	81,513	670,824	0.02%
ABB India Ltd.	21,185	2,157,154	0.07%
ACC Ltd.	33,081	1,039,014	0.04%
Adani Energy Solutions Ltd.	142,256	1,701,442	0.06%
Adani Enterprises Ltd.	123,601	4,709,326	0.16%
Adani Green Energy Ltd.	166,050	3,562,048	0.12%
Adani Ports & Special Economic Zone Ltd.	292,297	5,181,163	0.18%
Adani Power Ltd.	461,952	3,980,917	0.14%
Adani Total Gas Ltd.	107,120	1,151,006	0.04%
Adani Wilmar Ltd.	62,806	250,132	0.01%
Aditya Birla Capital Ltd.	188,156	538,627	0.02%
ALA Engineering Ltd.	14,995	751,400	0.03%
Alkem Laboratories Ltd.	19,113	1,144,052	0.04%
Ambuja Cements Ltd.	290,092	2,331,694	0.08%
APL Apollo Tubes Ltd.	72,213	1,346,879	0.05%
Apollo Hospitals Enterprise Ltd.	39,113	2,901,409	0.10%
Ashok Leyland Ltd.	564,116	1,636,385	0.06%
Asian Paints Ltd.	180,072	6,299,254	0.22%
Astral Ltd.	48,978	1,398,373	0.05%
AU Small Finance Bank Ltd.	134,777	1,086,217	0.04%
Aurobindo Pharma Ltd.	106,614	1,543,961	0.05%
Avenue Supermarts Ltd.	58,815	3,326,825	0.11%
Axis Bank Ltd.	905,026	13,732,084	0.48%
Bajaj Auto Ltd.	26,886	3,063,545	0.11%
Bajaj Finance Ltd.	98,782	8,429,180	0.29%
Bajaj Finserv Ltd.	150,475	2,865,860	0.10%
Bajaj Holdings & Investment Ltd.	10,461	1,070,876	0.04%
Balkrishna Industries Ltd.	32,049	1,241,028	0.04%
Bandhan Bank Ltd.	324,880	793,932	0.03%
Bank of Baroda	414,599	1,369,277	0.05%
Bank of India	298,341	431,157	0.01%
Bata India Ltd.	27,907	506,601	0.02%
Bayer CropScience Ltd.	5,371	432,347	0.01%
Berger Paints India Ltd.	118,996	719,506	0.02%
Bharat Electronics Ltd.	1,423,384	5,221,564	0.18%
Bharat Forge Ltd.	104,004	2,083,323	0.07%
Bharat Heavy Electricals Ltd.	525,815	1,897,064	0.07%
Bharat Petroleum Corp., Ltd.	799,146	2,912,912	0.10%
Bharti Airtel Ltd.	30,080	376,201	0.01%
Bharti Airtel Ltd. (XNSE)	1,068,971	18,511,738	0.64%
Biocon Ltd.	197,021	829,550	0.03%
Bosch Ltd.	3,546	1,449,417	0.05%
Britannia Industries Ltd.	47,283	3,104,787	0.11%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Canara Bank	731,171	1,047,555	0.04%	Indian Railway Catering & Tourism Corp., Ltd.	125,019	1,483,136	0.05%
Castrol India Ltd.	195,370	470,013	0.02%	Indian Railway Finance Corp., Ltd.	719,055	1,498,773	0.05%
CG Power & Industrial Solutions Ltd.	257,051	2,172,314	0.07%	Indian Renewable Energy Development Agency Ltd.	264,049	603,034	0.02%
Cholamandalam Investment & Finance Co., Ltd.	165,137	2,819,038	0.10%	Indraprastha Gas Ltd.	144,324	871,785	0.03%
Cipla Ltd.	207,212	3,679,683	0.13%	Indus Towers Ltd.	521,871	2,348,772	0.08%
Coal India Ltd.	904,126	5,130,112	0.18%	Info Edge India Ltd.	30,380	2,472,243	0.09%
Coforge Ltd.	25,341	1,658,899	0.06%	Infosys Ltd.	1,386,327	26,047,403	0.90%
Colgate-Palmolive India Ltd.	52,893	1,803,421	0.06%	InterGlobe Aviation Ltd.	65,537	3,323,122	0.11%
Container Corp. Of India Ltd.	110,833	1,385,487	0.05%	Ipcal Laboratories Ltd.	55,453	751,255	0.03%
Coromandel International Ltd.	44,401	852,398	0.03%	ITC Ltd.	1,177,570	6,000,294	0.21%
Cummins India Ltd.	53,996	2,568,659	0.09%	Jindal Stainless Ltd.	115,680	1,141,020	0.04%
Dabur India Ltd.	232,933	1,677,984	0.06%	Jindal Steel & Power Ltd.	156,847	1,964,455	0.07%
Dalmia Bharat Ltd.	34,717	755,000	0.03%	Jio Financial Services Ltd.	1,246,243	5,352,624	0.19%
Deepak Nitrite Ltd.	28,958	868,853	0.03%	JSW Energy Ltd.	198,175	1,745,580	0.06%
Divi's Laboratories Ltd.	50,064	2,759,606	0.10%	JSW Infrastructure Ltd.	56,833	223,822	0.01%
Dixon Technologies India Ltd.	14,170	2,034,278	0.07%	JSW Steel Ltd.	406,477	4,540,648	0.16%
DLF Ltd.	251,446	2,486,945	0.09%	Jubilant Foodworks Ltd.	140,633	949,921	0.03%
Dr Lal PathLabs Ltd.	15,370	512,539	0.02%	Kalyan Jewellers India Ltd.	137,586	826,877	0.03%
Dr Reddy's Laboratories Ltd.	48,037	3,688,199	0.13%	Kansai Nerolac Paints Ltd.	78,133	253,080	0.01%
Eicher Motors Ltd.	55,176	3,092,006	0.11%	Kotak Mahindra Bank Ltd.	189,065	4,086,819	0.14%
Emami Ltd.	85,641	707,928	0.02%	KPIT Technologies Ltd.	60,921	1,194,311	0.04%
Embassy Office Parks REIT	332,625	1,417,338	0.05%	L&T Finance Ltd.	343,265	745,787	0.03%
Exide Industries Ltd.	186,575	1,263,038	0.04%	L&T Technology Services Ltd.	10,348	609,190	0.02%
Federal Bank Ltd.	724,143	1,539,252	0.05%	Larsen & Toubro Ltd.	266,569	11,343,508	0.39%
FSN E-Commerce Ventures Ltd.	542,961	1,148,854	0.04%	Laurus Labs Ltd.	162,918	829,463	0.03%
GAIL India Ltd.	1,055,313	2,778,522	0.10%	LIC Housing Finance Ltd.	122,684	1,172,293	0.04%
General Insurance Corp. of India	34,142	155,075	0.01%	Linde India Ltd.	8,695	865,376	0.03%
GlaxoSmithKline Pharmaceuticals Ltd.	16,766	533,014	0.02%	LTIMindtree Ltd.	36,729	2,371,908	0.08%
Glenmark Pharmaceuticals Ltd.	59,602	879,511	0.03%	Lupin Ltd.	96,959	1,885,228	0.06%
GMR Airports Infrastructure Ltd.	986,647	1,142,623	0.04%	Macrotech Developers Ltd.	97,149	1,751,682	0.06%
Godrej Consumer Products Ltd.	142,824	2,356,521	0.08%	Mahindra & Mahindra Financial Services Ltd.	228,237	822,762	0.03%
Godrej Industries Ltd.	27,929	286,667	0.01%	Mahindra & Mahindra Ltd.	379,545	13,047,791	0.45%
Godrej Properties Ltd.	42,603	1,638,929	0.06%	Mangalore Refinery & Petrochemicals Ltd.	79,957	205,513	0.01%
Grasim Industries Ltd.	152,859	4,895,246	0.17%	Mankind Pharma Ltd.	33,232	848,539	0.03%
Gujarat Fluorochemicals Ltd.	16,820	643,925	0.02%	Marico Ltd.	210,716	1,549,020	0.05%
Gujarat Gas Ltd.	85,173	641,906	0.02%	Maruti Suzuki India Ltd.	54,198	7,821,443	0.27%
Havells India Ltd.	95,579	2,088,840	0.07%	Max Financial Services Ltd.	96,707	1,126,910	0.04%
HCL Technologies Ltd.	418,269	7,321,306	0.25%	Max Healthcare Institute Ltd.	258,994	2,921,573	0.10%
HDFC Asset Management Co., Ltd.	41,020	1,964,385	0.07%	Mazagon Dock Shipbuilders Ltd.	11,118	570,843	0.02%
HDFC Bank Ltd.	2,224,217	44,912,446	1.55%	Metro Brands Ltd.	5,239	77,183	0.00%
HDFC Life Insurance Co., Ltd.	394,991	2,818,641	0.10%	Mphasis Ltd.	43,795	1,290,177	0.04%
Hero MotoCorp Ltd.	51,868	3,470,576	0.12%	MRF Ltd.	1,102	1,710,856	0.06%
Hindalco Industries Ltd.	549,927	4,573,849	0.16%	Muthoot Finance Ltd.	45,515	980,220	0.03%
Hindustan Aeronautics Ltd.	75,252	4,750,656	0.16%	Nestle India Ltd.	140,370	4,295,309	0.15%
Hindustan Petroleum Corp., Ltd.	373,555	1,487,724	0.05%	New India Assurance Co., Ltd.	68,749	195,346	0.01%
Hindustan Unilever Ltd.	348,823	10,345,156	0.36%	NHPC Ltd.	1,215,281	1,467,592	0.05%
Hindustan Zinc Ltd.	93,798	753,252	0.03%	Nippon Life India Asset Management Ltd.	63,015	487,004	0.02%
Honeywell Automation India Ltd.	866	588,960	0.02%	NLC India Ltd.	51,208	147,475	0.00%
ICICI Bank Ltd.	1,237,042	17,795,900	0.62%	NMDC Ltd.	481,046	1,419,414	0.05%
ICICI Lombard General Insurance Co., Ltd.	96,117	2,062,733	0.07%	NTPC Ltd.	1,880,231	8,531,080	0.30%
ICICI Prudential Life Insurance Co., Ltd.	150,090	1,090,206	0.04%	Oberoi Realty Ltd.	48,458	1,026,110	0.04%
IDBI Bank Ltd.	208,822	210,281	0.01%	Oil & Natural Gas Corp., Ltd.	1,535,516	5,049,180	0.17%
IDFC First Bank Ltd.	1,370,118	1,349,949	0.05%	Oil India Ltd.	134,130	1,163,036	0.04%
Indian Bank	87,190	570,375	0.02%	One 97 Communications Ltd.	134,795	649,425	0.02%
Indian Hotels Co., Ltd. Class A	333,058	2,496,512	0.09%	Oracle Financial Services Software Ltd.	9,167	1,086,381	0.04%
Indian Oil Corp., Ltd.	1,631,191	3,239,984	0.11%	Page Industries Ltd.	2,389	1,120,172	0.04%
				Patanjali Foods Ltd.	36,917	704,539	0.02%
				PB Fintech Ltd.	124,451	2,085,314	0.07%
				Persistent Systems Ltd.	41,194	2,095,306	0.07%
				Petronet LNG Ltd.	308,050	1,220,009	0.04%
				Phoenix Mills Ltd.	35,219	1,515,531	0.05%
				PI Industries Ltd.	31,846	1,450,757	0.05%
				Pidilite Industries Ltd.	59,917	2,269,822	0.08%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Piramal Enterprises Ltd.	45,399	504,690	0.02%	Wipro Ltd.	558,160	3,446,184	0.12%
Polycab India Ltd.	19,420	1,569,553	0.05%	Yes Bank Ltd.	8,214,318	2,333,649	0.08%
Poonawalla Fincorp Ltd.	84,664	415,363	0.01%	Zee Entertainment Enterprises Ltd.	343,938	626,069	0.02%
Power Finance Corp., Ltd.	578,564	3,365,749	0.12%	Zomato Ltd.	2,669,926	6,421,590	0.22%
Power Grid Corp. of India Ltd.	1,657,451	6,578,125	0.23%	Zydus Lifesciences Ltd.	100,888	1,299,339	0.04%
Prestige Estates Projects Ltd.	46,454	1,054,341	0.04%			<b>676,741,880</b>	<b>23.43%</b>
Punjab National Bank	885,428	1,308,804	0.05%	<b>Indonesia 1.82% (30 June 2023: 2.32%)</b>			
Rail Vikas Nigam Ltd.	210,696	1,052,627	0.04%	Adaro Energy Indonesia Tbk PT	4,157,500	708,362	0.02%
Rajesh Exports Ltd.	52,043	176,062	0.01%	Amman Mineral Internasional PT	4,837,800	3,249,820	0.11%
RBL Bank Ltd.	178,549	563,092	0.02%	Astra Agro Lestari Tbk PT	151,711	50,030	0.00%
REC Ltd.	503,337	3,171,378	0.11%	Astra International Tbk PT	8,015,700	2,183,207	0.08%
Relaxo Footwears Ltd.	26,944	267,315	0.01%	Avia Avian Tbk PT	6,808,400	214,127	0.01%
Reliance Industries Ltd.	1,313,160	49,302,849	1.71%	Bank Central Asia Tbk PT	21,906,100	13,277,438	0.46%
Samvardhana Motherson International Ltd.	1,005,430	2,294,629	0.08%	Bank Danamon Indonesia Tbk PT	241,600	38,066	0.00%
SBI Cards & Payment Services Ltd.	118,487	1,029,599	0.04%	Bank Mandiri Persero Tbk PT	17,529,500	6,583,598	0.23%
SBI Life Insurance Co., Ltd.	168,132	3,008,179	0.10%	Bank Negara Indonesia Persero Tbk PT	6,119,900	1,741,602	0.06%
Schaeffler India Ltd.	15,568	885,026	0.03%	Bank Rakyat Indonesia Persero Tbk PT	27,563,810	7,743,116	0.27%
Shree Cement Ltd.	5,277	1,763,719	0.06%	Bank Syariah Indonesia Tbk PT	1,123,639	179,782	0.01%
Shriram Finance Ltd.	111,573	3,895,605	0.13%	Barito Pacific Tbk PT	10,297,332	622,556	0.02%
Siemens Ltd.	35,560	3,285,529	0.11%	Bukit Asam Tbk PT	1,548,900	231,744	0.01%
SJVN Ltd.	244,945	386,654	0.01%	Bumi Serpong Damai Tbk PT	3,504,500	204,385	0.01%
Solar Industries India Ltd.	9,914	1,191,380	0.04%	Charoen Pokphand Indonesia Tbk PT	2,919,100	904,698	0.03%
Sona Blw Precision Forgings Ltd.	145,717	1,120,127	0.04%	Dayamitra Telekomunikasi PT	7,190,100	283,213	0.01%
SRF Ltd.	56,332	1,645,661	0.06%	Elang Mahkota Teknologi Tbk PT	9,878,000	234,056	0.01%
Star Health & Allied Insurance Co., Ltd.	95,876	642,316	0.02%	GoTo Gojek Tokopedia Tbk PT Class A	406,073,100	1,239,918	0.04%
State Bank of India	707,169	7,199,534	0.25%	Gudang Garam Tbk PT	182,700	201,946	0.01%
Steel Authority of India Ltd.	607,631	1,083,188	0.04%	Hanjaya Mandala Sampoerna Tbk PT	3,538,400	153,421	0.01%
Sun Pharmaceutical Industries Ltd.	430,338	7,848,653	0.27%	Indah Kiat Pulp & Paper Tbk PT	1,114,400	605,689	0.02%
Sun TV Network Ltd.	37,016	333,904	0.01%	Indocement Tunggal Prakarsa Tbk PT	622,700	275,699	0.01%
Sundaram Finance Ltd.	24,101	1,356,072	0.05%	Indofood CBP Sukses Makmur Tbk PT	882,400	555,036	0.02%
Supreme Industries Ltd.	25,489	1,820,536	0.06%	Indofood Sukses Makmur Tbk PT	1,679,400	623,045	0.02%
Suzlon Energy Ltd.	4,596,594	2,913,818	0.10%	Indosat Tbk PT	510,000	333,252	0.01%
Syngene International Ltd.	64,225	546,842	0.02%	Jasa Marga Persero Tbk PT	955,394	290,556	0.01%
Tata Communications Ltd.	45,647	1,015,141	0.03%	Kalbe Farma Tbk PT	7,344,500	683,992	0.02%
Tata Consultancy Services Ltd.	407,968	19,100,804	0.66%	Mayora Indah Tbk PT	1,625,500	233,278	0.01%
Tata Consumer Products Ltd.	247,132	3,252,466	0.11%	Merdeka Copper Gold Tbk PT	4,827,800	701,689	0.02%
Tata Elxsi Ltd.	14,195	1,191,844	0.04%	MNC Digital Entertainment Tbk PT	372,283	62,748	0.00%
Tata Motors Ltd.	742,649	8,814,713	0.30%	Perusahaan Gas Negara Tbk PT	3,896,700	366,468	0.01%
Tata Motors Ltd. Class A	127,173	1,015,096	0.03%	Petrindo Jaya Kreasi Tbk PT	641,400	342,733	0.01%
Tata Power Co., Ltd.	589,310	3,113,776	0.11%	PT Tower Bersama Infrastructure Tbk	1,685,656	195,073	0.01%
Tata Steel Ltd.	3,340,803	6,971,466	0.24%	Sarana Menara Nusantara Tbk PT	7,983,000	358,321	0.01%
Tata Technologies Ltd.	29,407	360,396	0.01%	Semen Indonesia Persero Tbk PT	1,289,802	293,799	0.01%
Tata Teleservices Maharashtra Ltd.	191,249	178,274	0.01%	Smartfren Telecom Tbk PT	56,264,700	130,568	0.00%
Tech Mahindra Ltd.	241,359	4,140,043	0.14%	Sumber Alfaria Trijaya Tbk PT	7,434,000	1,248,458	0.04%
Thermax Ltd.	11,500	737,958	0.03%	Telkom Indonesia Persero Tbk PT	18,473,300	3,531,080	0.12%
Titan Co., Ltd.	161,518	6,593,789	0.23%	Trimegah Bangun Persada Tbk PT	2,529,600	156,024	0.01%
Torrent Pharmaceuticals Ltd.	38,786	1,298,316	0.04%	Unilever Indonesia Tbk PT	2,042,000	376,601	0.01%
Torrent Power Ltd.	88,871	1,596,934	0.05%	United Tractors Tbk PT	591,300	793,516	0.03%
Trent Ltd.	72,448	4,760,955	0.16%	Vale Indonesia Tbk PT	855,017	220,346	0.01%
Tube Investments of India Ltd.	34,464	1,760,345	0.06%				
TVS Motor Co., Ltd.	94,165	2,670,497	0.09%				
UltraTech Cement Ltd.	45,173	6,320,780	0.22%				
Union Bank of India Ltd.	560,541	918,847	0.03%				
United Breweries Ltd.	28,715	683,909	0.02%				
United Spirits Ltd.	115,444	1,767,222	0.06%				
UNO Minda Ltd.	66,997	877,399	0.03%				
UPL Ltd.	210,040	1,437,881	0.05%				
Varun Beverages Ltd.	186,181	3,638,218	0.13%				
Vedant Fashions Ltd.	24,284	306,260	0.01%				
Vedanta Ltd.	528,841	2,879,254	0.10%				
Vodafone Idea Ltd.	7,897,602	1,694,356	0.06%				
Voltas Ltd.	91,735	1,619,574	0.06%				
Whirlpool of India Ltd.	21,238	508,961	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
XL Axiata Tbk PT	1,886,237	248,811	0.01%	Concentradora Fibra Danhos SA de CV REIT	110,600	119,700	0.01%
		<b>52,671,867</b>	<b>1.82%</b>	Corp. Inmobiliaria Vesta SAB de CV	319,000	954,793	0.03%
<b>Kuwait 0.80% (30 June 2023: 0.94%)</b>				El Puerto de Liverpool SAB de CV	82,090	588,733	0.02%
Agility Public Warehousing Co. KSC	615,846	552,103	0.02%	Fibra Uno Administracion SA de CV REIT	1,106,800	1,360,688	0.05%
Boubyan Bank KSCP	567,530	1,047,178	0.03%	Fomento Economico Mexicano SAB de CV	717,893	7,727,592	0.27%
Burgan Bank SAK	369,548	220,464	0.01%	GCC SAB de CV	66,700	625,325	0.02%
Gulf Bank KSCP	855,832	795,150	0.03%	Gruma SAB de CV Class B	68,685	1,253,800	0.04%
Kuwait Finance House KSCP	4,100,447	9,490,847	0.33%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	107,139	909,119	0.03%
Mabane Co. KPSC	285,252	772,761	0.03%	Grupo Aeroportuario del Pacifico SAB de CV Class B	154,615	2,419,826	0.08%
Mobile Telecommunications Co. KSCP	830,820	1,205,265	0.04%	Grupo Aeroportuario del Sureste SAB de CV Class B	79,475	2,393,964	0.08%
National Bank of Kuwait SAKP	3,156,206	8,869,273	0.31%	Grupo Bimbo SAB de CV	847,701	2,995,267	0.10%
		<b>22,953,041</b>	<b>0.80%</b>	Grupo Carso SAB de CV	179,600	1,235,213	0.04%
<b>Malaysia 1.80% (30 June 2023: 1.65%)</b>				Grupo Comercial Chedraui SA de CV	101,900	708,126	0.03%
Alliance Bank Malaysia Bhd	504,900	405,632	0.01%	Grupo Elektra SAB de CV	23,930	1,387,523	0.05%
AMMB Holdings Bhd	1,068,500	971,673	0.03%	Grupo Financiero Banorte SAB de CV Class O	1,139,429	8,883,377	0.31%
Axiata Group Bhd	1,846,300	1,021,482	0.04%	Grupo Financiero Inbursa SAB de CV Class O	795,700	1,891,612	0.07%
CELCOMDIGI Bhd	1,620,800	1,264,344	0.04%	Grupo Mexico SAB de CV	1,255,276	6,755,720	0.23%
CIMB Group Holdings Bhd	3,220,400	4,642,018	0.16%	Grupo Televisa SAB	953,570	521,490	0.02%
Dialog Group Bhd	1,524,900	772,551	0.03%	Industrias Penoles SAB de CV	53,030	689,502	0.02%
FGV Holdings Bhd	282,500	76,651	0.00%	Kimberly-Clark de Mexico SAB de CV Class A	331,300	573,440	0.02%
Fraser & Neave Holdings Bhd	68,300	460,111	0.02%	Megacable Holdings SAB de CV	119,900	301,496	0.01%
Gamuda Bhd	972,300	1,356,170	0.05%	Ollamani SAB	47,004	106,447	0.00%
Genting Bhd	892,200	890,782	0.03%	Operadora de Sites Mexicanos SAB de CV	538,207	485,359	0.02%
Genting Malaysia Bhd	1,181,800	638,811	0.02%	Orbia Advance Corp. SAB de CV	390,816	545,653	0.02%
Hartalega Holdings Bhd	687,300	477,868	0.02%	Prologis Property Mexico SA de CV REIT	247,136	807,951	0.03%
Hong Leong Bank Bhd	255,000	1,037,838	0.04%	Promotora y Operadora de Infraestructura SAB de CV	86,406	799,818	0.03%
Hong Leong Financial Group Bhd	93,968	344,201	0.01%	Qualitas Controladora SAB de CV	68,500	696,557	0.02%
IHH Healthcare Bhd	1,181,800	1,578,238	0.05%	Regional SAB de CV	95,100	710,019	0.03%
IJM Corp. Bhd	1,414,100	914,256	0.03%	Sitios Latinoamerica SAB de CV	85,882	20,055	0.00%
IOI Corp. Bhd	1,069,200	838,588	0.03%	Wal-Mart de Mexico SAB de CV	2,017,958	6,870,912	0.24%
Kuala Lumpur Kepong Bhd	215,000	940,668	0.03%			<b>73,092,984</b>	<b>2.53%</b>
Malayan Banking Bhd	2,946,958	6,221,876	0.22%	<b>Pakistan 0.00% (30 June 2023: 0.00%)</b>			
Malaysia Airports Holdings Bhd	446,100	936,172	0.03%	Oil & Gas Development Co., Ltd.	241,654	117,545	0.00%
Maxis Bhd	1,135,500	849,669	0.03%			<b>117,545</b>	<b>0.00%</b>
MISC Bhd	800,977	1,446,598	0.05%	<b>Philippines 0.65% (30 June 2023: 0.81%)</b>			
MR DIY Group M Bhd	1,239,650	509,787	0.02%	ACEN Corp.	4,075,760	347,708	0.01%
Nestle Malaysia Bhd	22,900	589,793	0.02%	Alliance Global Group, Inc.	554,737	81,967	0.00%
Petronas Chemicals Group Bhd	1,127,800	1,508,515	0.05%	Ayala Corp.	128,750	1,278,515	0.04%
Petronas Dagangan Bhd	113,200	418,486	0.01%	Ayala Land, Inc.	3,000,320	1,458,976	0.05%
Petronas Gas Bhd	346,800	1,310,011	0.05%	Bank of the Philippine Islands	795,032	1,615,594	0.06%
PPB Group Bhd	264,960	803,164	0.03%	BDO Unibank, Inc.	947,292	2,072,085	0.07%
Press Metal Aluminium Holdings Bhd	1,438,600	1,756,510	0.06%	Bloomerry Resorts Corp.	1,452,100	235,620	0.01%
Public Bank Bhd	5,772,200	4,918,759	0.17%	Converge Information & Communications Technology Solutions, Inc.	931,700	182,814	0.01%
QL Resources Bhd	448,500	619,866	0.02%	DMCI Holdings, Inc.	1,607,700	305,581	0.01%
RHB Bank Bhd	777,584	908,212	0.03%	Globe Telecom, Inc.	13,345	478,160	0.02%
SD Guthrie Bhd	1,420,400	1,270,607	0.04%	GT Capital Holdings, Inc.	40,097	424,169	0.01%
Sime Darby Bhd	1,518,500	843,343	0.03%	International Container Terminal Services, Inc.	435,710	2,600,477	0.09%
Telekom Malaysia Bhd	496,800	711,896	0.03%				
Tenaga Nasional Bhd	1,679,600	4,906,177	0.17%				
Top Glove Corp. Bhd	2,234,700	521,075	0.02%				
YTL Corp. Bhd	1,960,349	1,433,642	0.05%				
YTL Power International Bhd	946,500	967,065	0.03%				
		<b>52,083,105</b>	<b>1.80%</b>				
<b>Mexico 2.53% (30 June 2023: 3.25%)</b>							
Alfa SAB de CV Class A	1,495,417	874,245	0.03%				
Alpek SAB de CV Class A	154,000	111,760	0.00%				
Alsea SAB de CV	200,700	698,068	0.03%				
America Movil SAB de CV	8,856,634	7,541,374	0.26%				
Arca Continental SAB de CV	170,204	1,669,973	0.06%				
Banco del Bajio SA	297,100	901,918	0.03%				
Becle SAB de CV	217,600	393,538	0.01%				
Cemex SAB de CV	5,948,774	3,809,584	0.13%				
Coca-Cola Femsa SAB de CV	204,390	1,753,447	0.06%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
JG Summit Holdings, Inc.	1,247,675	554,555	0.02%	Novatek PJSC	399,594	—	0.00%
Jollibee Foods Corp.	174,930	674,541	0.02%	Novolipetsk Steel PJSC	440,818	—	0.00%
LT Group, Inc.	1,159,200	192,841	0.01%	PhosAgro PJSC	13,094	—	0.00%
Manila Electric Co.	109,690	684,989	0.02%	Polyus PJSC	4,866	—	0.00%
Megaworld Corp.	3,969,815	118,534	0.00%	Polyus PJSC GDR	11,451	—	0.00%
Metropolitan Bank & Trust Co.	740,399	853,350	0.03%	Raspadskaya OJSC	23,680	—	0.00%
Monde Nissin Corp.	3,005,000	481,957	0.02%	Rosneft Oil Co. PJSC	436,992	—	0.00%
PLDT, Inc.	35,650	874,082	0.03%	Rostelecom PJSC	367,316	—	0.00%
Puregold Price Club, Inc.	378,100	156,120	0.01%	RusHydro PJSC	43,968,907	—	0.00%
San Miguel Corp.	140,750	240,871	0.01%	Sberbank of Russia PJSC	3,847,449	—	0.00%
Semirara Mining & Power Corp. Class A	472,752	271,831	0.01%	Segezha Group PJSC	468,800	—	0.00%
SM Prime Holdings, Inc.	4,246,625	2,050,530	0.07%	Severstal PAO	71,661	—	0.00%
Universal Robina Corp.	335,640	636,816	0.02%	Sistema AFK PAO	902,880	—	0.00%
		<b>18,872,683</b>	<b>0.65%</b>	Sovcomflot PJSC	178,430	—	0.00%
				Surgutneftegas PJSC	2,754,735	—	0.00%
<b>Qatar 0.89% (30 June 2023: 1.02%)</b>				Surgutneftegas PJSC - Preference Shares	2,799,484	—	0.00%
Barwa Real Estate Co.	902,003	680,032	0.02%	Tatneft PJSC	560,765	—	0.00%
Commercial Bank PSQC	1,325,012	1,560,829	0.05%	Tatneft PJSC - Preference Shares	59,205	—	0.00%
Dukhan Bank	666,759	691,664	0.02%	Transneft PJSC - Preference Shares	56,000	—	0.00%
Ezdan Holding Group QSC	625,086	130,992	0.01%	Unipro PJSC	4,130,608	—	0.00%
Industries Qatar QSC	619,681	2,178,500	0.08%	United Co. RUSAL International PJSC	932,520	—	0.00%
Masraf Al Rayan QSC	2,491,769	1,596,621	0.06%	VTB Bank PJSC	1,851,724,514	—	0.00%
Mesaieed Petrochemical Holding Co.	2,220,299	1,003,739	0.04%			—	<b>0.00%</b>
Ooredoo QPSC	342,761	960,220	0.03%				
Qatar Aluminum Manufacturing Co.	982,977	361,226	0.01%	<b>Saudi Arabia 4.45% (30 June 2023: 4.74%)</b>			
Qatar Electricity & Water Co. QSC	183,678	789,498	0.03%	Abdullah Al Othaim Markets Co.	186,580	564,972	0.02%
Qatar Fuel QSC	238,705	976,193	0.03%	ACWA Power Co.	83,939	7,924,937	0.28%
Qatar Gas Transport Co., Ltd.	1,102,382	1,417,565	0.05%	Ades Holding Co.	150,104	805,015	0.03%
Qatar International Islamic Bank QSC	473,624	1,300,807	0.05%	Advanced Petrochemical Co.	54,299	557,956	0.02%
Qatar Islamic Bank QPSC	663,800	3,391,013	0.12%	Al Rajhi Bank	776,872	16,876,817	0.58%
Qatar National Bank QPSC	1,752,148	7,030,728	0.24%	Aldrees Petroleum & Transport Services Co.	15,680	510,741	0.02%
Qatar Navigation QSC	383,910	1,212,569	0.04%	Alinma Bank	495,236	4,105,406	0.14%
Vodafone Qatar QSC	658,341	306,840	0.01%	Almarai Co. JSC	97,196	1,468,977	0.05%
		<b>25,589,036</b>	<b>0.89%</b>	Arab National Bank	360,132	1,944,843	0.07%
				Arabian Centres Co.	64,290	345,476	0.01%
<b>Romania 0.16% (30 June 2023: 0.09%)</b>				Arabian Contracting Services Co.	4,948	300,710	0.01%
Banca Transilvania SA	277,295	1,910,732	0.07%	Arabian Drilling Co.	10,626	381,806	0.01%
MED Life SA	127,012	163,004	0.01%	Arabian Internet & Communications Services Co.	9,902	771,763	0.03%
OMV Petrom SA	7,475,977	1,231,508	0.04%	Astra Industrial Group	10,524	438,173	0.02%
One United Properties SA	477,571	89,981	0.00%	Bank AlBilad	246,833	2,144,886	0.07%
Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	31,961	858,212	0.03%	Bank Al-Jazira	200,887	883,526	0.03%
Societatea Energetica Electrica SA	19,793	66,318	0.00%	Banque Saudi Fransi	232,123	2,196,494	0.08%
Societatea Nationala Nuclearelectrica SA	21,777	214,300	0.01%	BinDawood Holding Co.	125,730	248,001	0.01%
		<b>4,534,055</b>	<b>0.16%</b>	Bupa Arabia for Cooperative Insurance Co.	29,822	2,042,929	0.07%
				Catrion Catering Holding Co.	15,731	524,982	0.02%
<b>Russia 0.00% (30 June 2023: 0.00%)</b>				Co. for Cooperative Insurance	29,663	1,143,317	0.04%
Aeroflot PJSC	376,990	—	0.00%	Dallah Healthcare Co.	15,958	676,331	0.02%
Alrosa PJSC	942,900	—	0.00%	Dar Al Arkan Real Estate Development Co.	222,064	698,463	0.02%
Bashneft PJSC - Preference Shares	7,278	—	0.00%	Dr Sulaiman Al Habib Medical Services Group Co.	33,308	2,562,290	0.09%
Credit Bank of Moscow PJSC	4,154,300	—	0.00%	Elm Co.	10,357	2,366,462	0.08%
Federal Grid Co. - Rosseti PJSC	182,800,841	—	0.00%	Emaar Economic City	154,054	265,681	0.01%
Gazprom PJSC	3,934,758	—	0.00%	Etihad Etisalat Co.	154,742	2,202,586	0.08%
GMK Norilskiy Nickel PAO	1,859,400	—	0.00%	Jarir Marketing Co.	237,675	803,316	0.03%
Inter RAO UES PJSC	13,401,646	—	0.00%	Leejam Sports Co. JSC	7,822	472,456	0.02%
LUKOIL PJSC	143,768	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	177,472	554,423	0.02%
M.Video PJSC	17,275	—	0.00%	Mouwasat Medical Services Co.	38,560	1,245,728	0.04%
Magnit PJSC	27,791	—	0.00%	Nahdi Medical Co.	17,858	627,381	0.02%
Magnitogorsk Iron & Steel Works PJSC	787,035	—	0.00%	National Industrialization Co.	130,827	398,242	0.01%
Mobile TeleSystems PJSC	320,935	—	0.00%				
Moscow Exchange MICEX-RTS PJSC	541,940	—	0.00%				
Mosenergo PJSC	2,844,000	—	0.00%				

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Power & Water Utility Co. for Jubail & Yanbu	30,189	488,451	0.02%	Old Mutual Ltd.	1,764,695	1,197,403	0.04%
Qassim Cement Co.	17,952	271,797	0.01%	OUTsurance Group Ltd.	334,462	850,259	0.03%
Rabigh Refining & Petrochemical Co.	180,791	324,321	0.01%	Pepkor Holdings Ltd.	1,001,462	1,027,239	0.04%
Riyadh Bank	581,484	4,037,653	0.14%	Reinet Investments SCA	54,366	1,368,082	0.05%
Riyadh Cables Group Co.	19,361	520,202	0.02%	Remgro Ltd.	196,171	1,462,043	0.05%
SABIC Agri-Nutrients Co.	94,016	2,826,795	0.10%	Sanlam Ltd.	702,152	3,111,618	0.11%
Sahara International Petrochemical Co.	146,204	1,137,956	0.04%	Santam Ltd.	16,286	290,481	0.01%
SAL Saudi Logistics Services	7,862	632,464	0.02%	Sasol Ltd.	228,906	1,731,211	0.06%
Saudi Arabian Mining Co.	484,983	5,565,230	0.19%	Shoprite Holdings Ltd.	186,842	2,906,283	0.10%
Saudi Arabian Oil Co.	1,770,640	13,073,549	0.45%	Sibanye Stillwater Ltd.	1,122,402	1,212,145	0.04%
Saudi Aramco Base Oil Co.	20,507	718,259	0.03%	Standard Bank Group Ltd.	522,003	6,026,476	0.21%
Saudi Awwal Bank	375,320	3,866,648	0.13%	Tiger Brands Ltd.	64,409	701,832	0.02%
Saudi Basic Industries Corp.	355,957	6,973,782	0.24%	Vodacom Group Ltd.	237,176	1,266,541	0.04%
Saudi Cement Co.	30,417	364,848	0.01%	Woolworths Holdings Ltd.	355,449	1,202,609	0.04%
Saudi Electricity Co.	305,418	1,340,010	0.05%			<b>92,994,526</b>	<b>3.22%</b>
Saudi Industrial Investment Group	154,215	865,702	0.03%	<b>Taiwan 20.59% (30 June 2023: 16.93%)</b>			
Saudi Investment Bank	253,485	867,562	0.03%	Accton Technology Corp.	211,000	3,609,728	0.13%
Saudi Kayan Petrochemical Co.	308,027	665,876	0.02%	Acer, Inc.	1,124,176	1,623,465	0.06%
Saudi National Bank	1,152,468	11,274,010	0.39%	Advanced Energy Solution Holding Co., Ltd.	10,000	194,504	0.01%
Saudi Research & Media Group	13,444	741,792	0.03%	Advantech Co., Ltd.	179,702	2,049,527	0.07%
Saudi Tadawul Group Holding Co.	19,160	1,272,703	0.04%	Airtac International Group	54,555	1,661,463	0.06%
Saudi Telecom Co.	711,111	7,108,077	0.25%	Alchip Technologies Ltd.	29,000	2,194,566	0.08%
Saudia Dairy & Foodstuff Co.	6,035	563,670	0.02%	ASE Technology Holding Co., Ltd.	1,334,748	6,932,634	0.24%
Savola Group	102,653	1,279,195	0.04%	Asia Cement Corp.	946,046	1,278,736	0.04%
Seera Group Holding	56,826	385,495	0.01%	Asia Vital Components Co., Ltd.	109,000	2,570,319	0.09%
Southern Province Cement Co.	26,758	259,264	0.01%	ASMedia Technology, Inc.	16,000	1,104,758	0.04%
United Electronics Co.	17,346	436,933	0.02%	ASPEED Technology, Inc.	12,000	1,790,299	0.06%
Yamama Cement Co.	43,410	385,895	0.01%	Asustek Computer, Inc.	279,000	4,282,848	0.15%
Yanbu National Petrochemical Co.	115,585	1,129,169	0.04%	AUO Corp.	2,868,000	1,573,614	0.05%
		<b>128,432,394</b>	<b>4.45%</b>	Capital Securities Corp.	764,400	591,417	0.02%
<b>South Africa 3.22% (30 June 2023: 3.54%)</b>				Catcher Technology Co., Ltd.	235,000	1,680,563	0.06%
Absa Group Ltd.	302,756	2,627,146	0.09%	Cathay Financial Holding Co., Ltd.	3,640,494	6,620,814	0.23%
African Rainbow Minerals Ltd.	42,592	529,484	0.02%	Chailease Holding Co., Ltd.	562,731	2,662,614	0.09%
Anglo American Platinum Ltd.	21,681	714,452	0.02%	Chang Hwa Commercial Bank Ltd.	2,724,193	1,549,292	0.05%
Anglogold Ashanti plc	167,849	4,226,283	0.15%	Cheng Shin Rubber Industry Co., Ltd.	738,371	1,125,486	0.04%
Aspen Pharmacare Holdings Ltd.	150,442	1,922,214	0.07%	Chicony Electronics Co., Ltd.	235,645	1,242,091	0.04%
Bid Corp., Ltd.	129,696	3,017,740	0.10%	China Airlines Ltd.	1,102,000	805,061	0.03%
Bidvest Group Ltd.	133,129	2,073,780	0.07%	China Development Financial Holding Corp.	6,258,653	2,913,110	0.10%
Capitec Bank Holdings Ltd.	33,446	4,815,418	0.17%	China Motor Corp.	113,000	431,916	0.02%
Clicks Group Ltd.	94,951	1,790,653	0.06%	China Steel Corp.	4,635,825	3,300,943	0.11%
Discovery Ltd.	209,367	1,544,340	0.05%	Chunghwa Telecom Co., Ltd.	1,484,000	5,740,857	0.20%
Exxaro Resources Ltd.	96,979	945,359	0.03%	Compal Electronics, Inc.	1,638,000	1,752,034	0.06%
FirstRand Ltd.	1,972,061	8,305,120	0.29%	CTBC Financial Holding Co., Ltd.	7,222,954	8,427,132	0.29%
Foschini Group Ltd.	125,260	874,694	0.03%	Delta Electronics, Inc.	851,223	10,167,499	0.35%
Gold Fields Ltd.	347,128	5,197,795	0.18%	E Ink Holdings, Inc.	313,000	2,431,330	0.08%
Growthpoint Properties Ltd. REIT	1,363,070	909,211	0.03%	E.Sun Financial Holding Co., Ltd.	5,886,123	5,180,057	0.18%
Harmony Gold Mining Co., Ltd.	214,550	1,974,542	0.07%	Eclat Textile Co., Ltd.	79,737	1,300,213	0.05%
Impala Platinum Holdings Ltd.	318,620	1,583,852	0.05%	Elite Material Co., Ltd.	115,000	1,683,800	0.06%
Investec Ltd.	101,173	732,923	0.03%	eMemory Technology, Inc.	26,000	2,059,707	0.07%
Kumba Iron Ore Ltd.	22,027	530,325	0.02%	Ennostar, Inc.	288,500	386,398	0.01%
Mr Price Group Ltd.	99,926	1,126,876	0.04%	Eternal Materials Co., Ltd.	397,626	378,732	0.01%
MTN Group Ltd.	716,707	3,333,904	0.12%	Eva Airways Corp.	1,072,610	1,261,350	0.04%
MultiChoice Group	114,890	670,716	0.02%	Evergreen Marine Corp. Taiwan Ltd.	401,624	2,389,329	0.08%
Naspers Ltd. Class N	71,765	14,019,800	0.49%	Far Eastern International Bank	1,016,200	519,980	0.02%
Nedbank Group Ltd.	184,952	2,597,127	0.09%	Far Eastern New Century Corp.	1,128,418	1,226,106	0.04%
NEPI Rockcastle NV	224,672	1,616,383	0.06%	Far EasTone Telecommunications Co., Ltd.	709,000	1,837,982	0.06%
Northam Platinum Holdings Ltd.	137,727	960,167	0.03%	Feng TAY Enterprise Co., Ltd.	202,284	966,479	0.03%
				First Financial Holding Co., Ltd.	4,231,195	3,664,953	0.13%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Formosa Chemicals & Fibre Corp.	1,341,950	2,084,807	0.07%	Taiwan Fertilizer Co., Ltd.	326,000	646,141	0.02%
Formosa Petrochemical Corp.	546,000	1,090,603	0.04%	Taiwan Glass Industry Corp.	524,531	312,861	0.01%
Formosa Plastics Corp.	1,458,840	2,585,679	0.09%	Taiwan High Speed Rail Corp.	754,000	706,552	0.02%
Formosa Sumco Technology Corp.	22,000	117,997	0.00%	Taiwan Mobile Co., Ltd.	586,000	1,932,771	0.07%
Formosa Taffeta Co., Ltd.	397,000	275,342	0.01%	Taiwan Secom Co., Ltd.	117,600	476,686	0.02%
Foxconn Technology Co., Ltd.	431,193	947,677	0.03%	Taiwan Semiconductor Manufacturing Co., Ltd.	9,491,000	282,610,422	9.79%
Fubon Financial Holding Co., Ltd.	3,040,395	7,431,941	0.26%	Tatung Co., Ltd.	869,000	1,526,841	0.05%
Genius Electronic Optical Co., Ltd.	36,000	734,615	0.03%	TCC Group Holdings	2,559,112	2,697,829	0.09%
Giant Manufacturing Co., Ltd.	123,916	809,771	0.03%	Teco Electric & Machinery Co., Ltd.	489,000	806,421	0.03%
Gigabyte Technology Co., Ltd.	200,000	1,883,390	0.07%	Transcend Information, Inc.	103,000	365,119	0.01%
Global Unichip Corp.	35,000	1,731,578	0.06%	U-Ming Marine Transport Corp.	162,000	278,643	0.01%
Globalwafers Co., Ltd.	86,000	1,428,849	0.05%	Unimicron Technology Corp.	516,000	2,863,000	0.10%
Hiwin Technologies Corp.	114,835	753,968	0.03%	Uni-President Enterprises Corp.	1,891,191	4,739,418	0.16%
Hon Hai Precision Industry Co., Ltd.	4,714,265	31,097,598	1.08%	United Microelectronics Corp.	4,634,000	7,956,284	0.28%
Hotai Motor Co., Ltd.	129,660	2,485,968	0.09%	Vanguard International Semiconductor Corp.	358,000	1,429,065	0.05%
HTC Corp.	320,000	455,219	0.02%	Voltronic Power Technology Corp.	26,000	1,542,777	0.05%
Hua Nan Financial Holdings Co., Ltd.	4,019,579	3,271,023	0.11%	Walsin Lihwa Corp.	1,017,267	1,113,172	0.04%
Innolux Corp.	3,341,632	1,478,120	0.05%	Walsin Technology Corp.	137,000	498,312	0.02%
Inventec Corp.	1,040,735	1,790,084	0.06%	Wan Hai Lines Ltd.	366,670	1,001,401	0.03%
Largan Precision Co., Ltd.	40,000	3,384,554	0.12%	Win Semiconductors Corp.	165,000	887,521	0.03%
Lite-On Technology Corp. ADR	822,481	2,687,391	0.09%	Winbond Electronics Corp.	1,267,402	1,004,030	0.03%
MediaTek, Inc.	586,940	25,329,162	0.88%	Wistron Corp.	1,114,009	3,639,935	0.13%
Mega Financial Holding Co., Ltd.	4,504,078	5,609,012	0.19%	Wiwynn Corp.	34,000	2,772,067	0.10%
Micro-Star International Co., Ltd.	268,000	1,470,462	0.05%	WPG Holdings Ltd.	548,000	1,516,897	0.05%
momo.com, Inc.	24,772	327,962	0.01%	Yageo Corp.	136,532	3,072,249	0.11%
Nan Ya Plastics Corp.	2,055,950	3,124,342	0.11%	Yageo Corp. GDR	3,342	376,009	0.01%
Nan Ya Printed Circuit Board Corp.	86,000	493,072	0.02%	Yang Ming Marine Transport Corp.	713,000	1,639,560	0.06%
Nanya Technology Corp.	427,430	918,326	0.03%	Yuanta Financial Holding Co., Ltd.	4,864,143	4,805,443	0.17%
Nien Made Enterprise Co., Ltd.	57,000	685,233	0.02%	Yulon Motor Co., Ltd.	237,787	489,625	0.02%
Novatek Microelectronics Corp.	228,000	4,258,989	0.15%	Yulon Nissan Motor Co., Ltd.	10,000	42,076	0.00%
Oneness Biotech Co., Ltd.	150,392	760,270	0.03%	Zhen Ding Technology Holding Ltd.	242,000	966,016	0.03%
Parade Technologies Ltd.	28,000	723,271	0.03%			<b>594,727,906</b>	<b>20.59%</b>
Pegatron Corp.	808,000	2,602,716	0.09%	<b>Thailand 1.76% (30 June 2023: 2.38%)</b>			
Pharmaessentia Corp.	87,000	1,501,780	0.05%	Advanced Info Service PCL	440,300	2,507,601	0.09%
Pou Chen Corp.	909,000	980,688	0.03%	Airports of Thailand PCL	1,690,900	2,660,930	0.09%
Powerchip Semiconductor Manufacturing Corp.	1,196,000	988,018	0.03%	Asset World Corp. PCL	3,236,100	306,877	0.01%
Powertech Technology, Inc.	271,000	1,570,458	0.05%	B Grimm Power PCL	338,900	199,475	0.01%
President Chain Store Corp.	215,000	1,812,570	0.06%	Bangkok Bank PCL	173,400	616,628	0.02%
Quanta Computer, Inc.	1,051,000	10,107,794	0.35%	Bangkok Bank PCL NVDR	89,200	317,204	0.01%
Realtek Semiconductor Corp.	190,120	3,199,776	0.11%	Bangkok Dusit Medical Services PCL Class F	4,299,600	3,134,118	0.11%
Ruentex Development Co., Ltd.	628,250	844,341	0.03%	Bangkok Expressway & Metro PCL	3,129,600	652,400	0.02%
Shanghai Commercial & Savings Bank Ltd.	1,461,428	2,074,465	0.07%	Bangkok Life Assurance PCL	119,800	61,373	0.00%
Shin Kong Financial Holding Co., Ltd.	5,321,876	1,614,206	0.06%	Bangkok Life Assurance PCL (XBKK)	25,600	13,115	0.00%
Silergy Corp.	129,000	1,837,091	0.06%	Bangkok Life Assurance PCL NVDR	64,700	33,146	0.00%
Sino-American Silicon Products, Inc.	203,000	1,360,988	0.05%	Banpu PCL	3,161,158	423,813	0.02%
SinoPac Financial Holdings Co., Ltd.	4,578,188	3,584,482	0.12%	Berli Jucker PCL	401,103	232,809	0.01%
Synnex Technology International Corp.	541,500	1,220,155	0.04%	BTS Group Holdings PCL	3,428,877	418,594	0.01%
Taishin Financial Holding Co., Ltd.	4,718,870	2,741,880	0.10%	Bumrungrad Hospital PCL	227,200	1,529,216	0.05%
Taiwan Business Bank	2,221,531	1,246,301	0.04%	Carabao Group PCL Class F	146,800	266,018	0.01%
Taiwan Cooperative Financial Holding Co., Ltd.	4,161,337	3,335,073	0.12%	Central Pattana PCL	1,193,300	1,796,575	0.06%
				Central Retail Corp. PCL	1,090,500	913,765	0.03%
				Charoen Pokphand Foods PCL	1,570,600	980,087	0.03%
				CP ALL PCL	2,359,700	3,536,576	0.12%
				CP Axtra PCL	621,734	461,673	0.02%
				Delta Electronics Thailand PCL	1,105,300	2,507,425	0.09%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Digital Telecommunications Infrastructure Fund Class F	1,900,865	398,846	0.01%	Aydem Yenilenebilir Enerji A.S.	56,962	60,014	0.00%
Electricity Generating PCL	108,000	304,598	0.01%	Aygaz A.S.	20,310	111,513	0.00%
Energy Absolute PCL	589,300	179,853	0.01%	Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	54,689	52,214	0.00%
Energy Absolute PCL NVDR	94,100	28,719	0.00%	Baticim Bati Anadolu Cimento Sanayii A.S.	17,928	89,630	0.00%
Global Power Synergy PCL Class F	283,866	307,478	0.01%	BIM Birlesik Magazalar A.S.	173,940	2,891,616	0.10%
Gulf Energy Development PCL	1,227,080	1,354,227	0.05%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	15,542	213,810	0.01%
Home Product Center PCL	2,197,639	553,939	0.02%	Borusan Yatirim ve Pazarlama A.S.	2,190	153,778	0.01%
Indorama Ventures PCL	703,400	373,767	0.01%	Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	30,273	103,885	0.00%
Intouch Holdings PCL Class F	349,677	681,297	0.02%	Can2 Termik A.S.	503,608	30,877	0.00%
Intouch Holdings PCL NVDR	8,100	15,782	0.00%	Cimsa Cimento Sanayi VE Ticaret A.S.	137,431	130,541	0.01%
IRPC PCL	3,823,000	170,849	0.01%	Coca-Cola Icecek A.S.	25,852	651,357	0.02%
Kasikornbank PCL	504,500	1,725,315	0.06%	CW Enerji Muhendislik Ticaret VE Sanayi A.S.	8,253	52,362	0.00%
Kasikornbank PCL NVDR	201,500	689,100	0.02%	Dogan Sirketler Grubu Holding A.S.	320,387	164,672	0.01%
Krung Thai Bank PCL	2,397,425	1,117,132	0.04%	Dogus Otomotiv Servis ve Ticaret A.S.	22,429	180,617	0.01%
Krungthai Card PCL	418,900	465,159	0.02%	Eczacibasi Yatirim Holding Ortakligi A.S.	8,197	56,458	0.00%
Land & Houses PCL	2,024,740	325,525	0.01%	EGE Endustri VE Ticaret A.S.	443	170,398	0.01%
Land & Houses PCL NVDR	1,019,700	163,941	0.01%	EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	69,530	108,907	0.00%
Minor International PCL	1,564,127	1,278,665	0.04%	Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	886,780	262,651	0.01%
Muangthai Capital PCL	272,200	322,657	0.01%	Enerjisa Enerji A.S.	79,508	164,553	0.01%
Osotspa PCL	489,900	307,043	0.01%	Enka Insaat ve Sanayi A.S.	728,809	915,027	0.03%
PTT Exploration & Production PCL	549,283	2,275,114	0.08%	Eregli Demir ve Celik Fabrikalari T.A.S.	680,240	1,104,909	0.04%
PTT Global Chemical PCL	821,200	682,515	0.02%	Europen Endustri Insaat Sanayi VE Ticaret A.S.	71,774	33,125	0.00%
PTT Oil & Retail Business PCL	1,123,000	489,625	0.02%	Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S.	22,607	70,545	0.00%
PTT PCL	5,686,300	5,035,895	0.17%	Ford Otomotiv Sanayi A.S.	25,724	881,961	0.03%
Ratch Group PCL	482,400	348,351	0.01%	Galata Wind Enerji A.S.	38,858	37,218	0.00%
SCB X PCL	656,500	1,842,619	0.06%	GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	32,173	65,752	0.00%
SCG Packaging PCL	505,300	464,715	0.02%	Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	39,064	60,770	0.00%
Siam Cement PCL	195,900	1,201,104	0.04%	Gubre Fabrikalari T.A.S.	31,127	133,116	0.01%
Siam Cement PCL NVDR	92,500	567,137	0.02%	Haci Omer Sabanci Holding A.S.	508,807	1,497,701	0.05%
Siam City Cement PCL	39,135	138,635	0.01%	Hektas Ticaret T.A.S.	446,932	174,227	0.01%
Srisawad Corp. PCL	286,980	269,795	0.01%	Investco Holding A.S.	15,023	153,628	0.01%
Thai Life Insurance PCL	980,600	205,753	0.01%	Is Gayrimenkul Yatirim Ortakligi A.S. REIT	150,915	77,567	0.00%
Thai Oil PCL	444,982	642,661	0.02%	Is Yatirim Menkul Degerler A.S.	227,181	271,091	0.01%
Thai Union Group PCL Class F	1,086,000	440,940	0.02%	Iskenderun Demir ve Celik A.S.	48,517	56,178	0.00%
TMBThanachart Bank PCL	17,050,396	794,500	0.03%	Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S.	33,082	43,876	0.00%
True Corp. PCL	3,437,998	819,742	0.03%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	421,678	405,169	0.02%
True Corp. PCL NVDR	594,115	141,658	0.01%	Kayseri Seker Fabrikasi A.S.	91,270	76,839	0.00%
		<b>50,694,069</b>	<b>1.76%</b>	Kiler Holding A.S.	89,677	88,026	0.00%
<b>Turkey 1.36% (30 June 2023: 0.96%)</b>				Kimteks Poliuretan Sanayi VE Ticaret A.S.	36,146	63,012	0.00%
AG Anadolu Grubu Holding A.S.	46,694	518,094	0.02%	KOC Holding A.S.	345,350	2,389,171	0.08%
Agrotech Yuksek Teknoloji VE Yatirim A.S.	132,464	58,225	0.00%	Kocaer Celik Sanayi Ve Ticaret A.S.	32,895	56,190	0.00%
Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim A.S.	358,373	156,867	0.01%	Kontrolmatik Enerji Ve Muhendislik A.S.	33,787	169,948	0.01%
Akbank T.A.S.	1,223,713	2,390,801	0.08%				
Akanssa Cimento A.S.	18,859	82,492	0.00%				
Aksa Akrilik Kimya Sanayii A.S.	40,158	157,773	0.01%				
Aksa Enerji Uretim A.S. Class B	112,575	151,297	0.01%				
Alarko Holding A.S.	62,667	205,491	0.01%				
Alfa Solar Enerji Sanayi VE Ticaret A.S.	41,064	87,681	0.00%				
Anadolu Anonim Turk Sigorta Sirketi	61,420	200,465	0.01%				
Anadolu Efes Biracilik Ve Malt Sanayii A.S.	62,400	470,329	0.02%				
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	20,895	59,434	0.00%				
Arcelik A.S.	92,646	492,854	0.02%				
Aselsan Elektronik Sanayi VE Ticaret A.S.	500,298	894,275	0.03%				
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	88,920	258,350	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Konya Cimento Sanayii A.S.	349	85,404	0.00%	Vestel Beyaz ESYA Sanayi ve Ticaret A.S.	131,267	85,687	0.00%
Kordsa Teknik Tekstil A.S.	19,058	54,151	0.00%	Vestel Elektronik Sanayi ve Ticaret A.S.	50,795	122,016	0.01%
Koza Altin Isletmeleri A.S.	393,541	255,930	0.01%	Yapi ve Kredi Bankasi A.S.	1,350,495	1,392,369	0.05%
Koza Anadolu Metal Madencilik Isletmeleri A.S.	68,411	114,980	0.00%	Yayla Agro Gida Sanayi VE Nakliyat A.S.	55,246	20,037	0.00%
Margun Enerji Uretim Sanayi VE Ticaret A.S.	112,966	94,415	0.00%	YEO Teknoloji Enerji VE Endustri A.S.	10,104	57,819	0.00%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	119,140	461,536	0.02%	Ziraat Gayrimenkul Yatirim Ortakligi A.S.	306,065	72,727	0.00%
MIA Teknoloji A.S.	70,117	139,449	0.01%	Zorlu Enerji Elektrik Uretim A.S.	440,656	74,331	0.00%
Migros Ticaret A.S.	39,285	635,108	0.02%			<b>39,188,899</b>	<b>1.36%</b>
MLP Saglik Hizmetleri A.S. Class B	23,980	256,013	0.01%	<b>United Arab Emirates 1.62% (30 June 2023: 1.77%)</b>			
Nuh Cimento Sanayi A.S.	22,197	167,238	0.01%	Abu Dhabi Commercial Bank PJSC	1,153,569	2,518,819	0.09%
ODAS Elektrik Uretim ve Sanayi Ticaret A.S.	435,272	116,042	0.00%	Abu Dhabi Islamic Bank PJSC	593,965	1,872,615	0.06%
Otokar Otomotiv Ve Savunma Sanayi A.S..	14,876	299,031	0.01%	Abu Dhabi National Oil Co. for Distribution PJSC	1,170,554	1,080,364	0.04%
Oyak Cimento Fabrikalari A.S.	134,488	256,599	0.01%	Abu Dhabi Ports Co. PJSC	346,523	481,151	0.02%
Oyak Yatirim Menkul Degerler A.S.	26,227	32,992	0.00%	ADNOC Drilling Co. PJSC	988,581	1,103,507	0.04%
Ozak Gayrimenkul Yatirim Ortakligi REIT	160,440	52,610	0.00%	ADNOC Logistics & Services	469,834	535,966	0.02%
Pegasus Hava Tasimaciligi A.S.	80,452	559,276	0.02%	Agility Global plc	1,227,949	397,838	0.01%
Peker Gayrimenkul Yatirim Ortakligi A.S.	88,699	21,104	0.00%	Air Arabia PJSC	970,563	607,758	0.02%
Petkim Petrokimya Holding A.S.	491,956	326,235	0.01%	AL Seer Marine Supplies & Equipment Co. LLC	96,514	108,260	0.00%
Polisan Holding A.S.	104,279	43,737	0.00%	Aldar Properties PJSC	1,487,557	2,535,286	0.09%
Politeknik Metal Sanayi ve Ticaret A.S.	240	61,531	0.00%	Alpha Dhabi Holding PJSC	557,861	1,792,203	0.06%
Qua Granite Hayal	257,653	26,407	0.00%	Americana Restaurants International plc	1,184,839	1,029,033	0.04%
Reeder Teknoloji Sanayi VE Ticaret A.S.	79,196	86,000	0.00%	Apex Investment Co. PSC	197,890	79,738	0.00%
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	127,993	139,380	0.01%	Borouge plc	1,028,787	652,620	0.02%
Sasa Polyester Sanayi A.S.	535,846	717,218	0.03%	Dana Gas PJSC	2,124,004	367,205	0.01%
Selcuk Ecza Deposu Ticaret ve Sanayi A.S..	43,634	59,495	0.00%	Dubai Electricity & Water Authority PJSC	3,416,400	2,046,305	0.07%
Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S.	60,399	97,092	0.00%	Dubai Financial Market PJSC	658,339	227,632	0.01%
Sok Marketler Ticaret A.S.	112,511	216,384	0.01%	Dubai Investments PJSC	915,443	525,888	0.02%
TAB Gida Sanayi Ve Ticaret A.S.	9,055	57,893	0.00%	Dubai Islamic Bank PJSC	1,205,382	1,883,717	0.07%
TAV Havalimanlari Holding A.S.	70,566	558,570	0.02%	Emaar Development PJSC	355,244	773,741	0.03%
Tekfen Holding A.S.	60,880	97,866	0.00%	Emaar Properties PJSC	2,652,863	5,922,537	0.21%
Tofas Turk Otomobil Fabrikasi A.S.	50,716	525,979	0.02%	Emirates Central Cooling Systems Corp.	824,379	327,687	0.01%
Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	44,554	72,912	0.00%	Emirates NBD Bank PJSC	725,459	3,258,936	0.11%
Turk Hava Yollari AO	215,155	2,026,297	0.07%	Emirates Telecommunications Group Co. PJSC	1,390,868	6,096,644	0.21%
Turk Telekomunikasyon A.S.	197,259	290,622	0.01%	Fertiglobe plc	446,946	293,259	0.01%
Turk Traktor ve Ziraat Makineleri A.S.	9,507	270,564	0.01%	First Abu Dhabi Bank PJSC	1,768,439	5,999,115	0.21%
Turkcell Iletisim Hizmetleri A.S.	484,717	1,487,411	0.05%	Ghitha Holding PJSC	15,489	131,570	0.00%
Turkiye Garanti Bankasi A.S.	235,326	806,828	0.03%	Multiply Group PJSC	1,923,313	1,073,453	0.04%
Turkiye Halk Bankasi A.S.	213,125	118,643	0.01%	National Marine Dredging Co.	82,668	542,417	0.02%
Turkiye Is Bankasi A.S. Class C	3,146,424	1,521,217	0.05%	Pure Health Holding PJSC	851,996	981,199	0.03%
Turkiye Petrol Rafinerileri A.S.	361,716	1,826,040	0.06%	Q Holding PJSC	1,139,480	871,750	0.03%
Turkiye Sigorta A.S.	41,964	100,163	0.00%	Salik Co. PJSC	775,295	709,227	0.02%
Turkiye Sinai Kalkinma Bankasi A.S.	464,843	166,180	0.01%			<b>46,827,440</b>	<b>1.62%</b>
Turkiye Sise ve Cam Fabrikalari A.S.	591,718	906,073	0.03%	<b>United States 0.00% (30 June 2023: 0.00%)</b>			
Turkiye Vakiflar Bankasi TAO Class D	256,021	172,120	0.01%	XP, Inc.	3	53	0.00%
Ulker Biskuvi Sanayi A.S.	62,416	323,851	0.01%			53	0.00%
				<b>Total Equities</b>		<b>2,886,738,441</b>	<b>99.96%</b>
				<b>Total Transferable Securities</b>		<b>2,886,738,441</b>	<b>99.96%</b>

			Number of Contracts Long/ (Short)		Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: (0.01%))</b>							
<b>Futures 0.00% (30 June 2023: (0.01%))</b>							
MSCI Emerging Markets Index September 2024				79	\$4,289,165	9,225	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>						<b>9,225</b>	<b>0.00%</b>
<b>OTC Financial Derivative Instruments (0.00%) (30 June 2023: (0.00%))</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.00%) (30 June 2023: (0.00%))</b>							
INR	1,199,184,930	USD	(14,313,892)	State Street Bank & Trust Co.	18/9/2024	31,198	0.00%
INR	1,199,184,930	USD	(14,324,099)	HSBC Bank	18/9/2024	20,990	0.00%
INR	200,000,000	USD	(2,391,944)	Morgan Stanley	18/9/2024	529	0.00%
USD	2,315,466	HKD	(18,041,446)	JPMorgan Chase Bank	19/9/2024	(511)	(0.00%)
USD	1,901,229	HKD	(14,816,760)	Bank of America	19/9/2024	(796)	(0.00%)
BRL	8,631,101	USD	(1,592,577)	Barclays Bank plc	18/9/2024	(52,214)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(804)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>2,886,746,862</b>	<b>99.96%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>1,153,341</b>	<b>0.04%</b>
<b>Net Assets</b>						<b>2,887,900,203</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					2,886,245,724	98.48%
(b)	Transferable securities dealt in on another regulated market					492,717	0.02%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					9,225	0.00%
(e)	Total OTC Financial Derivative Instruments					52,717	0.00%
(f)	Other Assets					44,061,488	1.50%
<b>Total Assets</b>						<b>2,930,861,871</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,886,738,441	2,509,269,279
Financial Derivative Instruments	3,17	61,942	112,263
Cash	3	32,487,616	26,431,419
Unrealised Appreciation on Spot Currency Contracts		1,845	—
Receivables:			
Interest and Dividends		10,378,669	13,188,352
Capital Shares Issued		1,030,705	495,248
Investments Sold		49	174,169
Margin Cash Due from Broker	3	162,604	974,662
Cash Collateral		—	210,000
<b>Total Current Assets</b>		<b>2,930,861,871</b>	<b>2,550,855,392</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	53,521	366,028
Unrealised Depreciation on Spot Currency Contracts		—	15
Payables and Other Liabilities:			
Capital Shares Redeemed		1,024,791	495,245
Investments Purchased		318,194	71,206
Management Fees Payable	12	480,471	458,815
Deferred Capital Gains Tax	5	41,084,691	19,496,441
<b>Total Current Liabilities</b>		<b>42,961,668</b>	<b>20,887,750</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,887,900,203</b>	<b>2,529,967,642</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$568,245,440	\$369,059,926	\$212,548,406
Number of Shares Outstanding	9,398,743	6,861,505	3,966,734
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$60.46</b>	<b>\$53.79</b>	<b>\$53.58</b>
<b>USD Distributing</b>			
Net Assets	\$2,319,654,763	\$2,160,907,716	\$2,007,226,076
Number of Shares Outstanding	38,929,728	39,704,259	35,963,964
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$59.59</b>	<b>\$54.43</b>	<b>\$55.81</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		1,351,852	932,835
Dividend Income		81,019,956	84,796,868
Securities Lending Income		589,129	375,855
Net Gain/(Loss) on Financial Instruments		268,226,399	(49,062,513)
<b>Total Investment Income</b>		<b>351,187,336</b>	<b>37,043,045</b>
<b>Expenses</b>			
Management Fees	12	5,835,147	5,112,583
Transaction Fees and Commissions		733,911	782,250
Other Expenses		38,718	9,213
<b>Total Expenses</b>		<b>6,607,776</b>	<b>5,904,046</b>
<b>Finance Costs</b>			
Interest Expense		2,214	583
Distributions	6	59,552,487	59,059,697
<b>Total Finance Costs</b>		<b>59,554,701</b>	<b>59,060,280</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>285,024,859</b>	<b>(27,921,281)</b>
Taxation	5	(32,050,184)	(15,990,841)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>252,974,675</b>	<b>(43,912,122)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	252,974,675	(43,912,122)
<b>Capital Transactions</b>		
Subscriptions	341,871,319	530,968,294
Redemptions	(236,913,433)	(176,863,012)
Total Capital Transactions	104,957,886	354,105,282
<b>Total Increase for the Year</b>	<b>357,932,561</b>	<b>310,193,160</b>
<b>Net Assets</b>		
Beginning of Year	2,529,967,642	2,219,774,482
<b>End of Year</b>	<b>2,887,900,203</b>	<b>2,529,967,642</b>

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



# Vanguard FTSE Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 12.26% for the fiscal year.
- Ten of the benchmark's 11 industry sectors posted positive results. Financials, industrials, technology and consumer discretionary contributed the most. Health care was the sole detractor.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Japan Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	29.16%	—	15.43%
Benchmark	29.63	—	15.84
Tracking Difference*	-0.47		
USD Accumulating	12.16%	—	5.45%
Benchmark	12.26	—	5.56
Tracking Difference*	-0.10		
USD Distributing	12.16%	6.24%	5.36%
Benchmark	12.26	6.35	5.52
Tracking Difference*	-0.10		
USD-Hedged Accumulating	31.20%	—	17.46%
Benchmark	31.72	—	17.77
Tracking Difference*	-0.52		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Toyota Motor Corp.	2,522,600	52,008,528	Toyota Motor Corp.	1,105,800	23,048,482
Sony Group Corp.	246,700	21,490,524	Mitsui & Co., Ltd.	265,400	12,134,476
Mitsubishi Corp.	787,700	19,512,221	Mitsubishi UFJ Financial Group, Inc.	1,184,600	11,442,226
Mitsubishi UFJ Financial Group, Inc.	2,059,200	18,888,917	Sony Group Corp.	117,700	9,594,820
Tokyo Electron Ltd.	93,200	18,169,536	Tokyo Electron Ltd.	42,000	8,511,790
Keyence Corp.	41,800	17,984,732	Keyence Corp.	17,600	7,715,579
Shin-Etsu Chemical Co., Ltd.	399,700	15,037,981	Hitachi Ltd.	81,600	6,866,766
Hitachi Ltd.	184,400	14,424,556	Mitsubishi Corp.	261,900	6,592,625
Recruit Holdings Co., Ltd.	352,300	13,919,513	Sumitomo Mitsui Financial Group, Inc.	117,100	6,523,627
Sumitomo Mitsui Financial Group, Inc.	251,600	13,318,169	Shin-Etsu Chemical Co., Ltd.	177,500	6,495,993
ITOCHU Corp.	305,900	12,760,664	Daiichi Sankyo Co., Ltd.	174,100	5,524,455
Daiichi Sankyo Co., Ltd.	407,600	12,373,030	Recruit Holdings Co., Ltd.	128,800	5,367,687
Tokio Marine Holdings, Inc.	433,200	12,165,188	ITOCHU Corp.	121,500	5,247,010
Mitsui & Co., Ltd.	275,300	11,236,897	Honda Motor Co., Ltd.	437,980	5,012,601
SoftBank Group Corp.	217,800	11,186,617	Tokio Marine Holdings, Inc.	169,800	4,969,262
Nintendo Co., Ltd.	223,400	11,014,140	Nintendo Co., Ltd.	94,900	4,704,743
Honda Motor Co., Ltd.	766,260	10,759,181	KDDI Corp.	158,400	4,638,631
Oriental Land Co., Ltd.	311,500	10,371,171	SoftBank Group Corp.	89,300	4,527,380
Mizuho Financial Group, Inc.	547,700	10,030,466	Mizuho Financial Group, Inc.	233,000	4,394,780
Denso Corp.	530,018	9,884,733	Takeda Pharmaceutical Co., Ltd.	140,600	3,879,768
Takeda Pharmaceutical Co., Ltd.	339,500	9,881,566			
Hoya Corp.	80,700	9,513,735			

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.26% (30 June 2023: 98.81%)</b>							
<b>Equities 99.26% (30 June 2023: 98.81%)</b>							
<b>Basic Materials 4.80% (30 June 2023: 5.04%)</b>							
Air Water, Inc.	132,200	1,787,897	0.05%	Fast Retailing Co., Ltd.	112,100	28,265,423	0.88%
Asahi Kasei Corp.	897,900	5,752,120	0.18%	Food & Life Cos Ltd.	72,800	1,178,259	0.04%
Daicel Corp.	175,200	1,680,007	0.05%	Fuji Kyuko Co., Ltd.	26,300	521,553	0.02%
Daido Steel Co., Ltd.	124,600	1,150,261	0.04%	Fuji Media Holdings, Inc.	33,300	379,971	0.01%
Daio Paper Corp.	53,000	293,302	0.01%	Fuyo General Lease Co., Ltd.	13,300	1,017,385	0.03%
Denka Co., Ltd.	61,300	824,459	0.02%	Goldwin, Inc.	25,000	1,369,825	0.04%
DIC Corp.	57,800	1,096,281	0.03%	GS Yuasa Corp.	61,900	1,226,379	0.04%
Dowa Holdings Co., Ltd.	32,200	1,142,794	0.03%	Hakuhodo DY Holdings, Inc.	169,000	1,234,459	0.04%
JFE Holdings, Inc.	428,800	6,172,364	0.19%	Haseko Corp.	182,200	2,013,873	0.06%
Kaneka Corp.	33,000	866,747	0.03%	Heiwa Corp.	36,000	463,708	0.01%
Kobe Steel Ltd.	240,900	2,989,910	0.09%	Honda Motor Co., Ltd.	3,469,780	37,100,719	1.15%
Kuraray Co., Ltd.	244,500	2,811,157	0.09%	Iida Group Holdings Co., Ltd.	100,200	1,318,995	0.04%
Maruichi Steel Tube Ltd.	42,700	990,387	0.03%	Isetan Mitsukoshi Holdings Ltd.	252,100	4,732,948	0.15%
Mitsubishi Chemical Group Corp.	926,900	5,146,179	0.16%	Izumi Co., Ltd.	27,000	539,966	0.02%
Mitsubishi Gas Chemical Co., Inc.	130,800	2,494,681	0.08%	J Front Retailing Co., Ltd.	178,200	1,858,327	0.06%
Mitsui Chemicals, Inc.	123,400	3,406,042	0.11%	Japan Airlines Co., Ltd.	106,044	1,673,459	0.05%
Mitsui Mining & Smelting Co., Ltd.	39,900	1,274,687	0.04%	JTEKT Corp.	168,600	1,173,366	0.04%
Nagase & Co., Ltd.	71,100	1,391,856	0.04%	Kadokawa Corp.	65,800	1,055,148	0.03%
Nippon Kayaku Co., Ltd.	112,200	856,182	0.03%	Katitas Co., Ltd.	32,300	349,987	0.01%
Nippon Sanso Holdings Corp.	131,500	3,890,392	0.12%	Keio Corp.	82,100	1,905,255	0.06%
Nippon Shokubai Co., Ltd.	85,000	848,890	0.03%	Koei Tecmo Holdings Co., Ltd.	105,526	911,200	0.03%
Nippon Steel Corp.	593,998	12,558,667	0.39%	Koito Manufacturing Co., Ltd.	157,000	2,165,753	0.07%
Nissan Chemical Corp.	91,700	2,905,601	0.09%	Konami Group Corp.	69,000	4,967,176	0.15%
Nitto Denko Corp.	101,800	8,043,504	0.25%	Kose Corp.	23,800	1,514,317	0.05%
NOF Corp.	160,200	2,187,986	0.07%	K's Holdings Corp.	105,000	987,272	0.03%
Oji Holdings Corp.	627,900	2,477,875	0.08%	Kyushu Railway Co.	104,201	2,257,494	0.07%
Resonac Holdings Corp.	130,415	2,855,412	0.09%	Makita Corp.	175,600	4,772,617	0.15%
Shin-Etsu Chemical Co., Ltd.	1,386,100	53,751,659	1.67%	Marui Group Co., Ltd.	129,700	1,829,475	0.06%
Sumitomo Chemical Co., Ltd.	1,109,700	2,377,929	0.07%	Mazda Motor Corp.	414,800	4,012,364	0.12%
Sumitomo Metal Mining Co., Ltd.	172,300	5,224,912	0.16%	McDonald's Holdings Co. Japan Ltd.	62,100	2,447,557	0.08%
Teijin Ltd.	132,700	1,102,534	0.03%	Mitsubishi Motors Corp.	457,900	1,261,602	0.04%
Tokai Carbon Co., Ltd.	148,100	847,483	0.03%	MonotaRO Co., Ltd.	168,290	1,978,344	0.06%
Tokyo Ohka Kogyo Co., Ltd.	79,300	2,150,358	0.07%	Nexon Co., Ltd.	236,100	4,366,514	0.14%
Toray Industries, Inc.	1,102,000	5,216,791	0.16%	NHK Spring Co., Ltd.	110,100	1,097,509	0.03%
Tosoh Corp.	203,100	2,648,911	0.08%	Nifco, Inc.	58,600	1,397,788	0.04%
UBE Corp.	70,800	1,246,680	0.04%	Nikon Corp.	224,000	2,264,230	0.07%
Yamato Kogyo Co., Ltd.	23,700	1,153,029	0.04%	Nintendo Co., Ltd.	757,600	40,296,069	1.25%
Zeon Corp.	105,200	873,070	0.03%	Nissan Motor Co., Ltd.	1,265,900	4,296,002	0.13%
		<b>154,488,996</b>	<b>4.80%</b>	Niterra Co., Ltd.	127,300	3,695,704	0.11%
<b>Consumer Discretionary 21.60% (30 June 2023: 22.39%)</b>							
ABC-Mart, Inc.	56,300	988,732	0.03%	Nitori Holdings Co., Ltd.	54,300	5,735,155	0.18%
Aisin Corp.	125,600	4,093,751	0.13%	Noevir Holdings Co., Ltd.	10,300	361,134	0.01%
ANA Holdings, Inc.	115,657	2,135,046	0.07%	NOK Corp.	70,300	935,017	0.03%
Asics Corp.	442,400	6,768,285	0.21%	NSK Ltd.	303,800	1,476,318	0.05%
ASKUL Corp.	31,067	421,990	0.01%	Odakyu Electric Railway Co., Ltd.	233,300	2,256,713	0.07%
Bandai Namco Holdings, Inc.	421,500	8,227,714	0.26%	Oriental Land Co., Ltd.	784,000	21,844,386	0.68%
Bic Camera, Inc.	105,900	1,009,230	0.03%	Pan Pacific International Holdings Corp.	290,900	6,806,836	0.21%
Bridgestone Corp.	407,800	16,027,052	0.50%	Panasonic Holdings Corp.	1,485,400	12,161,332	0.38%
Capcom Co., Ltd.	257,060	4,846,842	0.15%	Pola Orbis Holdings, Inc.	50,300	408,848	0.01%
Casio Computer Co., Ltd.	143,600	1,072,581	0.03%	Resorttrust, Inc.	49,300	731,256	0.02%
Daiichikoshio Co., Ltd.	53,600	551,961	0.02%	Rinnai Corp.	74,900	1,704,178	0.05%
Daiwa House Industry Co., Ltd.	428,500	10,860,341	0.34%	Ryohin Keikaku Co., Ltd.	171,900	2,857,520	0.09%
Denso Corp.	1,484,294	23,049,648	0.72%	Sankyo Co., Ltd.	118,400	1,285,132	0.04%
Dentsu Group, Inc.	149,898	3,776,803	0.12%	Sanrio Co., Ltd.	146,900	2,701,294	0.08%
Descente Ltd.	29,500	618,939	0.02%	Sega Sammy Holdings, Inc.	114,200	1,695,678	0.05%
Fandl Corp.	51,000	871,876	0.03%	Seibu Holdings, Inc.	150,411	2,072,990	0.06%
				Sekisui Chemical Co., Ltd.	284,700	3,939,713	0.12%
				Sekisui House Ltd.	395,600	8,762,419	0.27%
				Shimamura Co., Ltd.	31,100	1,414,058	0.04%
				Shimano, Inc.	55,000	8,494,809	0.26%
				Shiseido Co., Ltd.	282,300	8,051,675	0.25%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Skylark Holdings Co., Ltd.	162,252	2,158,014	0.07%	Nissin Foods Holdings Co., Ltd.	146,700	3,722,674	0.12%
Sony Group Corp.	873,300	74,050,802	2.30%	PALTAC Corp.	21,900	596,443	0.02%
Sotetsu Holdings, Inc.	57,800	875,839	0.03%	Pigeon Corp.	77,400	699,853	0.02%
Square Enix Holdings Co., Ltd.	57,100	1,715,201	0.05%	Sapporo Holdings Ltd.	45,000	1,578,049	0.05%
Stanley Electric Co., Ltd.	79,000	1,409,486	0.04%	Seven & i Holdings Co., Ltd.	1,661,300	20,242,124	0.63%
Subaru Corp.	434,000	9,200,174	0.29%	Sugi Holdings Co., Ltd.	63,800	878,113	0.03%
Sumitomo Electric Industries Ltd.	546,800	8,506,571	0.26%	Sundrug Co., Ltd.	48,200	1,214,738	0.04%
Sumitomo Forestry Co., Ltd.	101,600	3,231,923	0.10%	Suntory Beverage & Food Ltd.	91,700	3,253,338	0.10%
Sumitomo Rubber Industries Ltd.	127,800	1,273,154	0.04%	Suzuken Co., Ltd.	55,140	1,675,864	0.05%
Suzuki Motor Corp.	1,305,900	15,026,861	0.47%	Takara Holdings, Inc.	117,900	799,633	0.02%
Takashimaya Co., Ltd.	95,100	1,600,667	0.05%	Toyo Suisan Kaisha Ltd.	65,400	3,876,595	0.12%
TBS Holdings, Inc.	23,300	587,207	0.02%	Tsuruha Holdings, Inc.	29,500	1,679,846	0.05%
Toei Animation Co., Ltd.	39,000	604,178	0.02%	Unicharm Corp.	279,200	8,968,211	0.28%
Toho Co., Ltd.	78,600	2,298,486	0.07%	Welcia Holdings Co., Ltd.	75,016	935,485	0.03%
Tokyo Century Corp.	176,800	1,658,530	0.05%	Yakult Honsha Co., Ltd.	211,124	3,775,321	0.12%
Tokyu Corp.	351,600	3,873,152	0.12%	Yamazaki Baking Co., Ltd.	93,200	1,913,132	0.06%
Toridoll Holdings Corp.	30,400	699,431	0.02%	Yaoko Co., Ltd.	18,300	1,108,284	0.03%
Toyo Tire Corp.	73,200	1,168,806	0.04%			<b>176,849,151</b>	<b>5.50%</b>
Toyoda Gosei Co., Ltd.	46,300	814,121	0.03%	<b>Energy 0.86% (30 June 2023: 0.66%)</b>			
Toyota Boshoku Corp.	50,300	666,195	0.02%	Cosmo Energy Holdings Co., Ltd.	45,269	2,279,491	0.07%
Toyota Industries Corp.	116,300	9,807,345	0.31%	ENEOS Holdings, Inc.	2,022,750	10,394,163	0.32%
Toyota Motor Corp.	8,631,020	176,526,519	5.49%	Idemitsu Kosan Co., Ltd.	885,910	5,735,890	0.18%
TS Tech Co., Ltd.	70,635	836,721	0.03%	Inpex Corp.	620,900	9,136,332	0.29%
USS Co., Ltd.	298,200	2,509,099	0.08%			<b>27,545,876</b>	<b>0.86%</b>
Workman Co., Ltd.	30,600	713,353	0.02%	<b>Financials 13.54% (30 June 2023: 10.44%)</b>			
Yamada Holdings Co., Ltd.	415,500	1,115,852	0.03%	Acom Co., Ltd.	280,600	713,449	0.02%
Yamaha Corp.	95,100	2,226,449	0.07%	AEON Financial Service Co., Ltd.	82,100	673,193	0.02%
Yamaha Motor Co., Ltd.	643,300	5,954,704	0.19%	Aozora Bank Ltd.	84,600	1,381,863	0.04%
Yokohama Rubber Co., Ltd.	97,000	2,144,902	0.07%	Chiba Bank Ltd.	484,200	4,310,421	0.13%
Zensho Holdings Co., Ltd.	65,300	2,496,550	0.08%	Chugin Financial Group, Inc.	123,300	1,292,711	0.04%
ZOZO, Inc.	79,700	1,995,720	0.06%	Concordia Financial Group Ltd.	783,863	4,610,787	0.14%
		<b>694,661,256</b>	<b>21.60%</b>	Dai-ichi Life Holdings, Inc.	656,300	17,535,605	0.55%
<b>Consumer Staples 5.50% (30 June 2023: 6.22%)</b>				Daiwa Securities Group, Inc.	970,700	7,404,258	0.23%
Aeon Co., Ltd.	516,800	11,048,584	0.34%	Fukuoka Financial Group, Inc.	117,100	3,130,237	0.10%
Ajinomoto Co., Inc.	329,900	11,568,854	0.36%	Hachijuni Bank Ltd.	318,000	2,074,730	0.06%
Asahi Group Holdings Ltd.	330,018	11,642,746	0.36%	Hirogin Holdings, Inc.	201,700	1,558,579	0.05%
Calbee, Inc.	51,400	987,036	0.03%	Iyogin Holdings, Inc.	193,100	1,788,030	0.06%
Coca-Cola Bottlers Japan Holdings, Inc.	101,900	1,277,709	0.04%	Japan Exchange Group, Inc.	378,600	8,830,705	0.27%
Cosmos Pharmaceutical Corp.	12,588	1,015,351	0.03%	Japan Post Bank Co., Ltd.	1,051,084	9,928,647	0.31%
Ezaki Glico Co., Ltd.	35,800	930,497	0.03%	Japan Post Holdings Co., Ltd.	1,265,494	12,547,948	0.39%
Fuji Oil Holdings, Inc.	34,100	595,785	0.02%	Japan Post Insurance Co., Ltd.	135,300	2,625,086	0.08%
House Foods Group, Inc.	52,000	920,005	0.03%	Kyoto Financial Group, Inc.	206,600	3,665,525	0.11%
Ito En Ltd.	40,200	870,175	0.03%	Kyushu Financial Group, Inc.	264,300	1,549,719	0.05%
Itoham Yonekyu Holdings, Inc.	18,380	490,750	0.01%	Matsui Securities Co., Ltd.	81,200	424,021	0.01%
Japan Tobacco, Inc.	861,500	23,286,100	0.72%	Mebuki Financial Group, Inc.	691,700	2,693,528	0.08%
Kagome Co., Ltd.	58,000	1,178,317	0.04%	Mitsubishi HC Capital, Inc.	613,220	4,048,487	0.13%
Kao Corp.	330,200	13,391,923	0.42%	Mitsubishi UFJ Financial Group, Inc.	7,878,300	84,679,726	2.63%
Kewpie Corp.	76,600	1,523,333	0.05%	Mizuho Financial Group, Inc.	1,845,280	38,520,765	1.20%
Kikkoman Corp.	657,400	7,615,721	0.24%	MS&AD Insurance Group Holdings, Inc.	970,800	21,575,345	0.67%
Kirin Holdings Co., Ltd.	566,800	7,304,342	0.23%	Nihon M&A Center Holdings, Inc.	198,935	1,028,189	0.03%
Kobayashi Pharmaceutical Co., Ltd.	43,000	1,396,177	0.04%	Nomura Holdings, Inc.	2,045,800	11,725,896	0.37%
Kobe Bussan Co., Ltd.	102,800	2,290,409	0.07%	Orient Corp.	45,770	293,354	0.01%
Kotobuki Spirits Co., Ltd.	65,787	763,752	0.02%	ORIX Corp.	795,000	17,554,644	0.55%
Kusuri no Aoki Holdings Co., Ltd.	33,500	633,097	0.02%	Rakuten Bank Ltd.	60,300	1,091,967	0.03%
Lion Corp.	169,500	1,321,354	0.04%	Resona Holdings, Inc.	1,601,444	10,597,645	0.33%
MatsukiyoCocokara & Co.	262,922	3,775,642	0.12%	SBI Holdings, Inc.	196,800	4,975,666	0.16%
Medipal Holdings Corp.	142,600	2,170,116	0.07%	Seven Bank Ltd.	446,000	745,829	0.02%
MEIJI Holdings Co., Ltd.	187,400	4,041,344	0.12%	Shizuoka Financial Group, Inc.	322,700	3,097,406	0.10%
Morinaga & Co., Ltd.	53,900	833,999	0.03%	Sompo Holdings, Inc.	665,900	14,219,610	0.44%
Morinaga Milk Industry Co., Ltd.	53,100	1,112,770	0.03%	Sumitomo Mitsui Financial Group, Inc.	903,600	60,245,617	1.87%
NH Foods Ltd.	70,700	2,114,056	0.07%				
Nichirei Corp.	74,800	1,646,102	0.05%				
Nisshin Seifun Group, Inc.	190,075	2,185,402	0.07%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Trust Holdings, Inc.	510,400	11,644,710	0.36%	GMO Payment Gateway, Inc.	30,071	1,654,971	0.05%
T&D Holdings, Inc.	362,900	6,335,973	0.20%	Hankyu Hanshin Holdings, Inc.	158,000	4,198,011	0.13%
Tokio Marine Holdings, Inc.	1,383,000	51,628,217	1.61%	Harmonic Drive Systems, Inc.	34,300	970,191	0.03%
Yamaguchi Financial Group, Inc.	138,700	1,574,020	0.05%	Hino Motors Ltd.	191,600	497,879	0.02%
Zenkoku Hosho Co., Ltd.	37,200	1,370,429	0.04%	Hitachi Construction Machinery Co., Ltd.	78,500	2,102,313	0.07%
		<b>435,692,537</b>	<b>13.54%</b>	Hitachi Ltd.	3,224,500	72,183,417	2.24%
<b>Health Care 7.17% (30 June 2023: 8.56%)</b>				Horiba Ltd.	28,200	2,275,494	0.07%
Alfresa Holdings Corp.	112,800	1,544,812	0.05%	Hoshizaki Corp.	83,000	2,632,513	0.08%
Amvis Holdings, Inc.	26,200	374,449	0.01%	IHI Corp.	92,400	2,760,052	0.09%
As One Corp.	42,300	753,911	0.02%	INFRONEER Holdings, Inc.	135,424	1,098,226	0.03%
Asahi Intecc Co., Ltd.	144,060	2,019,939	0.06%	Isuzu Motors Ltd.	416,700	5,520,252	0.17%
Astellas Pharma, Inc.	1,305,100	12,900,093	0.40%	ITochu Corp.	985,100	48,097,572	1.50%
Chugai Pharmaceutical Co., Ltd.	473,100	16,811,138	0.52%	Japan Airport Terminal Co., Ltd.	49,200	1,678,232	0.05%
Daiichi Sankyo Co., Ltd.	1,367,400	46,957,091	1.46%	Japan Steel Works Ltd.	44,100	1,174,191	0.04%
Eisai Co., Ltd.	192,400	7,884,501	0.24%	Jeol Ltd.	29,900	1,350,946	0.04%
Hisamitsu Pharmaceutical Co., Inc.	42,300	977,428	0.03%	JGC Holdings Corp.	153,700	1,204,394	0.04%
Hoya Corp.	255,100	29,663,344	0.92%	JMDC, Inc.	21,500	443,874	0.01%
Kyowa Kirin Co., Ltd.	182,000	3,108,573	0.10%	Kajima Corp.	308,200	5,329,220	0.17%
M3, Inc.	308,276	2,938,836	0.09%	Kamigumi Co., Ltd.	64,700	1,332,532	0.04%
Mani, Inc.	44,300	546,658	0.02%	Kandenko Co., Ltd.	79,000	845,692	0.03%
Menicon Co., Ltd.	36,500	299,742	0.01%	Kansai Paint Co., Ltd.	136,000	2,189,730	0.07%
Nihon Kohden Corp.	104,600	1,511,192	0.05%	Kawasaki Heavy Industries Ltd.	106,400	4,041,427	0.13%
Nippon Shinyaku Co., Ltd.	36,000	728,459	0.02%	Kawasaki Kisen Kaisha Ltd.	303,300	4,412,048	0.14%
Nipro Corp.	88,000	690,116	0.02%	Keihan Holdings Co., Ltd.	72,600	1,298,911	0.04%
Olympus Corp.	791,424	12,759,904	0.40%	Keikyu Corp.	184,200	1,346,059	0.04%
Ono Pharmaceutical Co., Ltd.	309,900	4,231,601	0.13%	Keisei Electric Railway Co., Ltd.	100,000	3,217,705	0.10%
Otsuka Holdings Co., Ltd.	349,200	14,696,531	0.46%	Keyence Corp.	141,700	62,146,805	1.93%
PeptiDream, Inc.	65,600	1,015,850	0.03%	Kinden Corp.	89,100	1,774,135	0.05%
Rohto Pharmaceutical Co., Ltd.	141,700	2,969,481	0.09%	Kintetsu Group Holdings Co., Ltd.	131,100	2,854,110	0.09%
Santen Pharmaceutical Co., Ltd.	219,900	2,247,393	0.07%	Kokuyo Co., Ltd.	67,600	1,133,391	0.04%
Sawai Group Holdings Co., Ltd.	28,400	1,154,114	0.04%	Komatsu Ltd.	666,300	19,347,801	0.60%
Shionogi & Co., Ltd.	172,300	6,723,406	0.21%	Kubota Corp.	712,100	9,960,369	0.31%
Ship Healthcare Holdings, Inc.	55,370	817,504	0.03%	Kurita Water Industries Ltd.	80,100	3,395,511	0.11%
Sumitomo Pharma Co., Ltd.	102,800	258,821	0.01%	Kyudenko Corp.	35,100	1,290,229	0.04%
Symex Corp.	411,000	6,620,048	0.21%	Lixil Corp.	192,000	2,021,335	0.06%
Takeda Pharmaceutical Co., Ltd.	1,116,700	28,962,280	0.90%	Marubishi Motor Co., Ltd.	70,700	1,049,336	0.03%
Terumo Corp.	1,038,200	17,122,620	0.53%	Marubeni Corp.	1,152,500	21,318,313	0.66%
Tsumura & Co.	48,200	1,230,020	0.04%	MINEBEA MITSUMI, Inc.	294,400	6,030,387	0.19%
		<b>230,519,855</b>	<b>7.17%</b>	MISUMI Group, Inc.	200,600	3,430,003	0.11%
<b>Industrials 25.30% (30 June 2023: 26.13%)</b>				Mitsubishi Corp.	2,728,400	53,394,276	1.66%
AGC, Inc.	128,200	4,149,007	0.13%	Mitsubishi Electric Corp.	1,401,300	22,366,267	0.70%
Aica Kogyo Co., Ltd.	38,600	839,381	0.03%	Mitsubishi Heavy Industries Ltd.	2,143,500	22,959,409	0.71%
Amada Co., Ltd.	228,900	2,528,629	0.08%	Mitsubishi Logistics Corp.	45,100	1,480,343	0.05%
Amano Corp.	47,800	1,234,373	0.04%	Mitsubishi Materials Corp.	89,600	1,643,725	0.05%
Azbil Corp.	91,300	2,543,300	0.08%	Mitsui & Co., Ltd.	1,811,000	41,103,823	1.28%
AZ-COM MARUWA Holdings, Inc.	36,900	268,159	0.01%	Mitsui OSK Lines Ltd.	245,500	7,353,096	0.23%
BayCurrent Consulting, Inc.	96,100	1,935,621	0.06%	Miura Co., Ltd.	68,900	1,395,047	0.04%
Central Japan Railway Co.	658,586	14,219,005	0.44%	Nabtesco Corp.	83,800	1,421,151	0.04%
COMSYS Holdings Corp.	80,400	1,544,924	0.05%	Nagoya Railroad Co., Ltd.	138,700	1,511,939	0.05%
Credit Saison Co., Ltd.	110,500	2,286,112	0.07%	Nankai Electric Railway Co., Ltd.	79,800	1,325,039	0.04%
Dai Nippon Printing Co., Ltd.	160,300	5,393,159	0.17%	NGK Insulators Ltd.	178,100	2,280,778	0.07%
Daifuku Co., Ltd.	206,500	3,864,012	0.12%	Nidec Corp.	375,900	16,790,013	0.52%
Daikin Industries Ltd.	192,800	26,811,737	0.83%	Nippon Electric Glass Co., Ltd.	54,600	1,241,958	0.04%
DMG Mori Co., Ltd.	90,700	2,355,178	0.07%	Nippon Express Holdings, Inc.	49,500	2,281,751	0.07%
East Japan Railway Co.	784,900	13,001,157	0.40%	Nippon Paint Holdings Co., Ltd.	708,528	4,616,047	0.14%
Ebara Corp.	332,000	5,249,546	0.16%	Nippon Yusen KK	320,500	9,328,491	0.29%
EXEO Group, Inc.	139,900	1,391,086	0.04%	Nishi-Nippon Railroad Co., Ltd.	55,800	894,097	0.03%
FANUC Corp.	688,400	18,868,305	0.59%	Obayashi Corp.	488,500	5,806,366	0.18%
FP Corp.	34,400	515,808	0.02%	OKUMA Corp.	17,700	797,523	0.02%
Fuji Electric Co., Ltd.	90,985	5,176,518	0.16%	OSG Corp.	59,500	724,423	0.02%
Fujikura Ltd.	192,000	3,790,824	0.12%				
Fujitsu General Ltd.	39,400	511,176	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Park24 Co., Ltd.	96,300	959,348	0.03%	Japan Logistics Fund, Inc. REIT	656	1,084,769	0.03%
Penta-Ocean Construction Co., Ltd.	213,200	877,399	0.03%	Japan Metropolitan Fund Invest REIT	5,003	2,814,693	0.09%
Persol Holdings Co., Ltd.	1,258,232	1,741,939	0.05%	Japan Prime Realty Investment Corp. REIT	651	1,311,227	0.04%
Recruit Holdings Co., Ltd.	1,029,162	55,066,501	1.71%	Japan Real Estate Investment Corp. REIT	969	3,060,127	0.10%
Rengo Co., Ltd.	159,100	1,032,083	0.03%	KDX Realty Investment Corp. REIT Class A	2,929	2,849,611	0.09%
Sankyu, Inc.	35,600	1,214,552	0.04%	LaSalle Logiport REIT	1,376	1,262,574	0.04%
Sanwa Holdings Corp.	142,400	2,603,939	0.08%	Mitsubishi Estate Co., Ltd.	783,500	12,274,151	0.38%
Secom Co., Ltd.	148,400	8,761,375	0.27%	Mitsui Fudosan Co., Ltd.	1,948,900	17,791,618	0.55%
Seino Holdings Co., Ltd.	88,800	1,198,187	0.04%	Mitsui Fudosan Logistics Park, Inc. REIT	419	1,129,159	0.04%
SG Holdings Co., Ltd.	307,000	2,829,339	0.09%	Mori Hills Investment Corp. REIT Class A	1,094	895,004	0.03%
Shimadzu Corp.	195,000	4,879,243	0.15%	Nippon Accommodations Fund, Inc. REIT Class A	340	1,350,615	0.04%
Shimizu Corp.	400,900	2,251,729	0.07%	Nippon Building Fund, Inc. REIT	1,109	3,881,431	0.12%
SHO-BOND Holdings Co., Ltd.	31,600	1,131,715	0.04%	Nippon Prologis, Inc. REIT	1,799	2,807,093	0.09%
SMC Corp.	40,200	19,077,881	0.59%	Nomura Real Estate Holdings, Inc.	77,700	1,947,089	0.06%
SMS Co., Ltd.	34,600	439,222	0.01%	Nomura Real Estate Master Fund, Inc. REIT	3,269	2,899,952	0.09%
Sohgo Security Services Co., Ltd.	292,800	1,710,275	0.05%	Open House Group Co., Ltd.	56,200	1,721,706	0.05%
Sojitz Corp.	154,500	3,754,448	0.12%	Orix JREIT, Inc. REIT	1,883	1,863,568	0.06%
Sumitomo Bakelite Co., Ltd.	46,500	1,359,213	0.04%	Relo Group, Inc.	76,100	809,917	0.03%
Sumitomo Corp.	741,800	18,524,248	0.58%	Sekisui House, Inc. REIT	3,006	1,478,146	0.05%
Sumitomo Heavy Industries Ltd.	80,200	2,084,522	0.06%	Sumitomo Realty & Development Co., Ltd.	287,100	8,425,955	0.26%
Taiheiyo Cement Corp.	82,600	2,073,473	0.06%	Tokyo Tatemono Co., Ltd.	143,300	2,261,835	0.07%
Taisei Corp.	121,700	4,502,280	0.14%	Tokyo Fudosan Holdings Corp.	436,271	2,911,457	0.09%
THK Co., Ltd.	86,700	1,548,753	0.05%	United Urban Investment Corp. REIT	2,103	1,868,200	0.06%
Tobu Railway Co., Ltd.	147,900	2,490,284	0.08%			<b>103,452,718</b>	<b>3.21%</b>
Toda Corp.	180,400	1,179,789	0.04%				
TOPPAN Holdings, Inc.	201,131	5,542,793	0.17%	<b>Technology 11.82% (30 June 2023: 10.65%)</b>			
TOTO Ltd.	106,300	2,509,806	0.08%	Advantest Corp.	537,273	21,459,524	0.67%
Toyo Seikan Group Holdings Ltd.	108,500	1,703,111	0.05%	Alps Alpine Co., Ltd.	146,000	1,394,561	0.04%
Toyota Tsusho Corp.	485,700	9,456,747	0.29%	BIPROGY, Inc.	47,800	1,324,707	0.04%
Ulvac, Inc.	35,400	2,312,906	0.07%	Brother Industries Ltd.	168,300	2,961,938	0.09%
Ushio, Inc.	68,600	892,150	0.03%	Canon Marketing Japan, Inc.	31,500	876,110	0.03%
West Japan Railway Co.	335,132	6,239,714	0.19%	Canon, Inc.	683,300	18,494,891	0.57%
Yamato Holdings Co., Ltd.	200,900	2,208,701	0.07%	CyberAgent, Inc.	300,570	1,882,533	0.06%
Yaskawa Electric Corp.	187,200	6,722,954	0.21%	Dentsu Soken, Inc.	15,700	515,330	0.02%
Yokogawa Electric Corp.	171,400	4,144,884	0.13%	Disco Corp.	60,700	23,033,246	0.72%
		<b>813,825,659</b>	<b>25.30%</b>	FUJIFILM Holdings Corp.	838,400	19,607,490	0.61%
<b>Information Technology 0.16% (30 June 2023: 0.00%)</b>				Fujitsu Ltd.	1,181,400	18,485,539	0.57%
Fuji Soft, Inc.	43,200	1,949,720	0.06%	GMO internet group, Inc.	40,900	624,459	0.02%
Kokusai Electric Corp.	59,200	1,726,023	0.06%	Hamamatsu Photonics KK	93,200	2,495,994	0.08%
Maruwa Co., Ltd.	5,800	1,386,361	0.04%	Hirose Electric Co., Ltd.	21,298	2,352,763	0.07%
		<b>5,062,104</b>	<b>0.16%</b>	Ibiden Co., Ltd.	78,800	3,207,649	0.10%
<b>Real Estate 3.21% (30 June 2023: 3.38%)</b>				Japan Aviation Electronics Industry Ltd.	22,400	360,661	0.01%
Activia Properties, Inc. REIT	491	1,114,105	0.03%	Justsystems Corp.	23,600	441,601	0.01%
Advance Residence Investment Corp. REIT	957	1,948,387	0.06%	Kakaku.com, Inc.	80,600	1,056,478	0.03%
AEON Investment Corp. REIT	1,254	1,038,374	0.03%	Konica Minolta, Inc.	334,900	926,877	0.03%
AEON Mall Co., Ltd.	65,760	774,886	0.02%	Kyocera Corp.	868,000	9,990,688	0.31%
Daito Trust Construction Co., Ltd.	41,800	4,309,667	0.13%	Lasertec Corp.	62,400	13,999,851	0.44%
Daiwa House Investment Corp. REIT Class A	1,628	2,487,644	0.08%	LY Corp.	1,897,500	4,587,453	0.14%
Daiwa Office Investment Corp. REIT Class A	391	688,856	0.02%	Macnica Holdings, Inc.	32,100	1,346,979	0.04%
Daiwa Securities Living Investments Corp. REIT Class A	1,437	937,990	0.03%	Mercari, Inc.	84,000	1,043,081	0.03%
Frontier Real Estate Investment Corp. REIT	370	1,010,910	0.03%	Mitsui High-Tec, Inc.	16,800	656,397	0.02%
GLP J-Reit REIT	3,396	2,771,943	0.09%	Money Forward, Inc.	33,800	1,133,601	0.04%
Hulic Co., Ltd.	302,559	2,679,319	0.08%	Murata Manufacturing Co., Ltd.	1,223,062	25,258,063	0.79%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,702	1,339,508	0.04%	NEC Corp.	186,400	15,347,930	0.48%
Invincible Investment Corp. REIT	4,985	2,020,527	0.06%	NEC Networks & System Integration Corp.	46,400	704,682	0.02%
Japan Hotel Investment Corp. REIT Class A	3,376	1,630,705	0.05%	NET One Systems Co., Ltd.	56,700	1,039,112	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Research Institute Ltd.	302,803	8,510,334	0.26%	<b>Telecommunications 3.86% (30 June 2023: 4.01%)</b>			
NS Solutions Corp.	44,000	744,822	0.02%	Anritsu Corp.	92,100	705,951	0.02%
NTT Data Group Corp.	457,100	6,711,862	0.21%	Hikari Tsushin, Inc.	17,900	3,334,412	0.10%
OBIC Business Consultants Co., Ltd.	20,663	864,105	0.03%	Internet Initiative Japan, Inc.	80,200	1,181,362	0.04%
Obic Co., Ltd.	48,300	6,227,415	0.19%	KDDI Corp.	1,117,900	29,563,264	0.92%
Omron Corp.	131,800	4,530,164	0.14%	Nippon Telegraph & Telephone Corp.	20,399,400	19,250,460	0.60%
Oracle Corp. Japan	23,700	1,635,397	0.05%	SoftBank Corp.	1,988,388	24,283,154	0.75%
Otsuka Corp.	147,800	2,840,046	0.09%	SoftBank Group Corp.	712,400	46,014,149	1.43%
Rakus Co., Ltd.	71,600	926,936	0.03%			<b>124,332,752</b>	<b>3.86%</b>
Rakuten Group, Inc.	1,013,200	5,227,245	0.16%	<b>Utilities 1.44% (30 June 2023: 1.33%)</b>			
Renesas Electronics Corp.	1,102,607	20,625,043	0.64%	Chubu Electric Power Co., Inc.	478,200	5,651,238	0.17%
Ricoh Co., Ltd.	407,900	3,487,918	0.11%	Chugoku Electric Power Co., Inc.	222,900	1,463,968	0.04%
Rohm Co., Ltd.	234,407	3,133,004	0.10%	Electric Power Development Co., Ltd.	118,200	1,844,717	0.06%
Sanken Electric Co., Ltd.	14,200	607,865	0.02%	Iwatani Corp.	36,600	2,128,288	0.07%
SCREEN Holdings Co., Ltd.	57,580	5,190,290	0.16%	Kansai Electric Power Co., Inc.	527,800	8,865,570	0.27%
SCSK Corp.	106,500	2,127,219	0.07%	Kyushu Electric Power Co., Inc.	306,500	3,157,221	0.10%
Seiko Epson Corp.	189,900	2,950,144	0.09%	Osaka Gas Co., Ltd.	267,700	5,896,190	0.18%
Sharp Corp.	146,004	844,202	0.03%	Shikoku Electric Power Co., Inc.	108,900	934,241	0.03%
SHIFT, Inc.	7,800	706,975	0.02%	Toho Gas Co., Ltd.	64,300	1,560,132	0.05%
Shinko Electric Industries Co., Ltd.	47,100	1,651,399	0.05%	Tohoku Electric Power Co., Inc.	344,400	3,107,650	0.10%
Socionext, Inc.	130,800	3,097,210	0.10%	Tokyo Electric Power Co. Holdings, Inc.	1,065,200	5,735,896	0.18%
SUMCO Corp.	242,975	3,497,505	0.11%	Tokyo Gas Co., Ltd.	279,200	5,996,742	0.19%
Taiyo Yuden Co., Ltd.	90,500	2,298,788	0.07%			<b>46,341,853</b>	<b>1.44%</b>
TDK Corp.	261,500	16,036,911	0.50%	<b>Total Equities</b>		<b>3,192,890,640</b>	<b>99.26%</b>
TechnoPro Holdings, Inc.	75,068	1,229,667	0.04%	<b>Total Transferable Securities</b>		<b>3,192,890,640</b>	<b>99.26%</b>
TIS, Inc.	162,800	3,155,604	0.10%				
Tokyo Electron Ltd.	319,600	69,340,047	2.16%				
Tokyo Seimitsu Co., Ltd.	26,600	2,033,116	0.06%				
Trend Micro, Inc.	80,700	3,276,462	0.10%				
		<b>380,117,883</b>	<b>11.82%</b>				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.01%)</b>				
<b>Futures 0.00% (30 June 2023: 0.01%)</b>				
TOPIX Index September 2024	134	¥3,749,122,351	105,357	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>105,357</b>	<b>0.00%</b>

<b>OTC Financial Derivative Instruments 0.05% (30 June 2023: 0.19%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts (0.03%) (30 June 2023: (0.00%))</b>							
USD	32,810,833	JPY	(5,169,140,000)	State Street Bank & Trust Co.	18/9/2024	283,776	0.01%
USD	783,068	JPY	(123,484,801)	BNP Paribas	18/9/2024	6,034	0.00%
JPY	391,090,000	USD	(2,460,120)	JPMorgan Chase Bank	18/9/2024	832	0.00%
USD	906,661	EUR	(842,841)	UBS AG	18/9/2024	(124)	(0.00%)
JPY	251,685,000	USD	(1,586,048)	UBS AG	18/9/2024	(2,308)	(0.00%)
JPY	445,680,000	USD	(2,809,414)	JPMorgan Chase Bank	18/9/2024	(4,952)	(0.00%)
JPY	107,735,855	USD	(687,593)	BNP Paribas	18/9/2024	(9,660)	(0.00%)
JPY	6,142,154,685	USD	(39,706,340)	Toronto-Dominion Bank	18/9/2024	(1,056,543)	(0.04%)
						<b>(782,945)</b>	<b>(0.03%)</b>

<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.08% (30 June 2023: 0.19%)</b>							
USD	64,181,284	JPY	(10,021,603,861)	HSBC Bank	2/7/2024	1,881,123	0.06%
EUR	30,050,631	JPY	(5,111,134,529)	Toronto-Dominion Bank	2/7/2024	432,972	0.01%
USD	6,334,122	JPY	(991,147,634)	JPMorgan Chase Bank	2/7/2024	172,568	0.01%
USD	62,882,745	JPY	(10,044,271,576)	State Street Bank & Trust Co.	2/8/2024	136,459	0.00%
EUR	31,974,737	JPY	(5,474,880,770)	State Street Bank & Trust Co.	2/8/2024	119,192	0.00%
EUR	1,577,025	JPY	(266,807,202)	HSBC Bank	2/7/2024	31,547	0.00%
USD	1,880,016	JPY	(300,000,000)	JPMorgan Chase Bank	2/7/2024	15,040	0.00%
EUR	995,304	JPY	(170,000,000)	State Street Bank & Trust Co.	2/7/2024	9,898	0.00%
EUR	817,430	JPY	(140,000,000)	UBS AG	2/7/2024	5,759	0.00%
USD	328,670	EUR	(306,666)	Brown Brothers Harriman & Co.	2/7/2024	—	0.00%
JPY	873,414,919	USD	(5,429,659)	JPMorgan Chase Bank	2/7/2024	—	0.00%
USD	5,455,293	JPY	(873,414,919)	JPMorgan Chase Bank	2/8/2024	(906)	(0.00%)
JPY	213,060,961	EUR	(1,263,183)	State Street Bank & Trust Co.	2/7/2024	(29,305)	(0.00%)
JPY	395,065,000	USD	(2,527,209)	State Street Bank & Trust Co.	2/7/2024	(71,254)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
JPY	5,474,880,770	EUR	(31,870,540)	State Street Bank & Trust Co.	2/7/2024	(122,201)	(0.00%)
JPY	10,044,271,576	USD	(62,586,591)	State Street Bank & Trust Co.	2/7/2024	(145,514)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>2,435,378</b>	<b>0.08%</b>
<b>Total Investments</b>						<b>3,194,648,430</b>	<b>99.31%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>21,930,667</b>	<b>0.69%</b>
<b>Net Assets</b>						<b>3,216,579,097</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					3,192,890,640	99.21%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					105,357	0.00%
(e)	Total OTC Financial Derivative Instruments					3,095,200	0.10%
(f)	Other Assets					22,307,825	0.69%
<b>Total Assets</b>						<b>3,218,399,022</b>	<b>100.00%</b>



## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,192,890,640	2,431,396,662
Financial Derivative Instruments	3,17	3,200,557	5,531,297
Cash	3	14,852,459	21,187,396
Unrealised Appreciation on Spot Currency Contracts		—	3,979
Receivables:			
Interest and Dividends		3,488,136	2,996,185
Capital Shares Issued		1,767,730	5,709
Investments Sold		170,209	—
Margin Cash Due from Broker	3	989,291	506,454
Cash Collateral		1,040,000	140,000
<b>Total Current Assets</b>		<b>3,218,399,022</b>	<b>2,461,767,682</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,442,767	502,480
Bank Overdraft		1,659	2,708
Payables and Other Liabilities:			
Investments Purchased		—	349,468
Management Fees Payable	12	375,499	297,678
<b>Total Current Liabilities</b>		<b>1,819,925</b>	<b>1,152,334</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,216,579,097</b>	<b>2,460,615,348</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR-Hedged Accumulating</b>			
US (\$) Equivalent	\$34,859,325	\$90,990,782	\$38,578,913
Net Assets	€32,527,236	€83,401,267	€36,901,730
Number of Shares Outstanding	690,827	2,288,409	1,279,571
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€47.08</b>	<b>€36.45</b>	<b>€28.84</b>
<b>USD Accumulating</b>			
Net Assets	\$731,731,672	\$289,739,506	\$163,577,572
Number of Shares Outstanding	22,726,262	10,092,919	6,681,490
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$32.20</b>	<b>\$28.71</b>	<b>\$24.48</b>
<b>USD Distributing</b>			
Net Assets	\$2,380,229,040	\$2,077,132,412	\$1,545,895,374
Number of Shares Outstanding	67,073,020	64,443,199	55,116,948
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$35.49</b>	<b>\$32.23</b>	<b>\$28.05</b>
<b>USD-Hedged Accumulating</b>			
Net Assets	\$69,759,060	\$2,752,648	\$2,681,563
Number of Shares Outstanding	1,371,669	71,034	89,791
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$50.86</b>	<b>\$38.75</b>	<b>\$29.86</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		1,886,028	469,894
Dividend Income		68,127,684	49,816,910
Securities Lending Income		1,166,102	752,743
Net Gain on Financial Instruments		279,112,029	272,944,505
<b>Total Investment Income</b>		<b>350,291,843</b>	<b>323,984,052</b>
<b>Expenses</b>			
Management Fees	12	4,385,715	2,900,216
Transaction Fees and Commissions		103,456	63,562
<b>Total Expenses</b>		<b>4,489,171</b>	<b>2,963,778</b>
<b>Finance Costs</b>			
Interest Expense		17,529	41,819
Distributions	6	42,896,316	37,291,923
<b>Total Finance Costs</b>		<b>42,913,845</b>	<b>37,333,742</b>
<b>Net Investment Income After Finance Costs</b>		<b>302,888,827</b>	<b>283,686,532</b>
Taxation	5	(10,211,607)	(7,467,579)
<b>Net Increase in Net Assets</b>		<b>292,677,220</b>	<b>276,218,953</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	292,677,220	276,218,953
<b>Capital Transactions</b>		
Subscriptions	1,237,093,544	831,368,746
Redemptions	(773,807,015)	(397,705,773)
Total Capital Transactions	463,286,529	433,662,973
<b>Total Increase for the Year</b>	<b>755,963,749</b>	<b>709,881,926</b>
<b>Net Assets</b>		
Beginning of Year	2,460,615,348	1,750,733,422
<b>End of Year</b>	<b>3,216,579,097</b>	<b>2,460,615,348</b>

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

# Vanguard FTSE North America UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period up 18.81%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed, thanks in part to strong returns from tech stocks. Outside the US, emerging markets fared a little better than Europe and Asia-Pacific.
- In this environment, the ETF's benchmark index returned 23.47% for the 12 months, largely because of the positive performance of US stocks, which made up more than 95% of the index.
- All 11 industry sectors posted positive results. Technology – which had by far the largest weighting and the best returns in the index – led the way, followed by financials and consumer discretionary.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE North America Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	23.69%	—	13.95%
Benchmark	23.47	—	13.77
Tracking Difference*	0.22		
USD Distributing	23.69%	14.27%	12.15%
Benchmark	23.47	14.09	11.95
Tracking Difference*	0.22		

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

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	90,407	34,647,736	Apple, Inc.	50,050	9,496,619
Apple, Inc.	174,652	31,551,910	Microsoft Corp.	14,227	5,396,073
Amazon.com, Inc.	129,906	21,321,472	Alphabet, Inc. Class C	21,737	3,322,484
NVIDIA Corp.	38,728	19,414,442	NVIDIA Corp.	9,150	2,493,671
Meta Platforms, Inc. Class A	26,868	10,840,102	Amazon.com, Inc.	16,219	2,448,063
Alphabet, Inc. Class A	71,689	10,367,393	Alphabet, Inc. Class A	15,723	2,401,899
Broadcom, Inc.	6,728	8,616,125	Meta Platforms, Inc. Class A	5,658	2,283,229
Alphabet, Inc. Class C	58,319	8,525,521	Exxon Mobil Corp.	16,840	1,847,939
Berkshire Hathaway, Inc. Class B	21,295	8,171,626	Kenvue, Inc.	63,439	1,470,143
Tesla, Inc.	34,875	7,325,973	Visa, Inc. Class A	5,519	1,439,807
Eli Lilly & Co.	10,559	7,200,627	JPMorgan Chase & Co.	8,561	1,429,584
JPMorgan Chase & Co.	34,446	5,922,177	Johnson & Johnson	8,709	1,398,170
UnitedHealth Group, Inc.	11,251	5,632,649	Wells Fargo & Co.	24,306	1,253,874
Exxon Mobil Corp.	50,375	5,568,314	UnitedHealth Group, Inc.	2,442	1,231,171
Visa, Inc. Class A	18,800	4,944,695	RTX Corp.	11,795	1,175,464
Johnson & Johnson	29,161	4,533,729	Berkshire Hathaway, Inc. Class B	3,166	1,159,754
Procter & Gamble Co.	28,573	4,426,321	Tesla, Inc.	4,971	1,134,414
Mastercard, Inc. Class A	9,751	4,261,762	Home Depot, Inc.	2,946	1,005,421
Home Depot, Inc.	11,797	3,993,498	Marathon Petroleum Corp.	6,290	998,036
Chevron Corp.	23,058	3,615,564	Broadcom, Inc.	928	976,726

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.48% (30 June 2023: 99.88%)</b>							
<b>Equities 99.48% (30 June 2023: 99.88%)</b>							
<b>Basic Materials 1.82% (30 June 2023: 2.06%)</b>							
Agnico Eagle Mines Ltd.	37,336	2,441,499	0.07%	Estee Lauder Cos, Inc. Class A	17,200	1,830,080	0.05%
Air Products & Chemicals, Inc.	16,670	4,301,693	0.12%	Etsy, Inc.	8,718	514,188	0.01%
Albemarle Corp.	8,732	834,081	0.02%	Expedia Group, Inc.	9,476	1,193,881	0.03%
Avery Dennison Corp.	6,043	1,321,302	0.03%	Ford Motor Co.	293,719	3,683,236	0.10%
Barrick Gold Corp.	131,322	2,190,060	0.06%	Fox Corp. Class A	18,925	650,452	0.02%
Celanese Corp. Class A	8,342	1,125,252	0.03%	Fox Corp. Class B	9,052	289,845	0.01%
CF Industries Holdings, Inc.	14,024	1,039,459	0.03%	Garmin Ltd.	11,662	1,899,973	0.05%
Dow, Inc.	52,925	2,807,671	0.08%	General Motors Co.	85,023	3,950,169	0.11%
Eastman Chemical Co.	8,720	854,298	0.02%	Genuine Parts Co.	10,369	1,434,240	0.04%
Ecolab, Inc.	18,686	4,447,268	0.12%	Hilton Worldwide Holdings, Inc.	18,409	4,016,844	0.11%
Fastenal Co.	42,989	2,701,429	0.07%	Home Depot, Inc.	74,386	25,606,637	0.70%
FMC Corp.	9,501	546,783	0.01%	Interpublic Group of Cos, Inc.	28,209	820,600	0.02%
Franco-Nevada Corp.	14,294	1,694,367	0.05%	Las Vegas Sands Corp.	26,846	1,187,936	0.03%
Freepport-McMoRan, Inc.	107,298	5,214,683	0.14%	Lear Corp.	4,185	477,969	0.01%
International Flavors & Fragrances, Inc.	19,255	1,833,269	0.05%	Lennar Corp. Class A	18,033	2,702,606	0.07%
International Paper Co.	25,775	1,112,191	0.03%	Lennar Corp. Class B	900	125,487	0.00%
Linde plc	36,021	15,806,375	0.43%	Liberty Media Corp.-Liberty Formula One Class A	965	61,982	0.00%
LyondellBasell Industries NV Class A	19,470	1,862,500	0.05%	Liberty Media Corp.-Liberty Formula One Class C	15,328	1,101,164	0.03%
Mosaic Co.	23,725	685,652	0.02%	Liberty Media Corp.-Liberty SiriusXM	12,295	272,457	0.01%
Newmont Corp.	86,335	3,614,846	0.10%	Liberty Media Corp.-Liberty SiriusXM Class A	7,110	157,487	0.00%
Nucor Corp.	17,980	2,842,278	0.08%	Live Nation Entertainment, Inc.	11,799	1,106,038	0.03%
Nutrien Ltd.	37,041	1,885,414	0.05%	LKQ Corp.	20,136	837,456	0.02%
Southern Copper Corp.	6,542	704,835	0.02%	Lowe's Cos, Inc.	42,942	9,466,993	0.26%
Steel Dynamics, Inc.	11,151	1,444,054	0.04%	Lucid Group, Inc.	66,639	173,928	0.00%
Teck Resources Ltd. Class B	33,794	1,619,129	0.04%	Lululemon Athletica, Inc.	9,041	2,700,547	0.07%
Westlake Corp.	2,518	364,657	0.01%	Magna International, Inc.	20,209	846,848	0.02%
Wheaton Precious Metals Corp.	34,101	1,787,602	0.05%	Marriott International, Inc. Class A	17,613	4,258,295	0.12%
		<b>67,082,647</b>	<b>1.82%</b>	McDonald's Corp.	54,031	13,769,260	0.37%
<b>Consumer Discretionary 13.38% (30 June 2023: 14.24%)</b>							
Airbnb, Inc. Class A	32,760	4,967,399	0.13%	MercadoLibre, Inc.	3,531	5,802,845	0.16%
Alimentation Couche-Tard, Inc.	54,305	3,046,731	0.08%	MGM Resorts International	18,291	812,852	0.02%
Amazon.com, Inc.	696,533	134,605,002	3.66%	Netflix, Inc.	32,086	21,654,200	0.59%
American Airlines Group, Inc.	13,056	147,924	0.00%	News Corp. Class A	26,564	732,369	0.02%
Aptiv plc	20,482	1,442,342	0.04%	News Corp. Class B	10,281	291,878	0.01%
Autoliv, Inc.	5,390	576,676	0.02%	NIKE, Inc. Class B	90,192	6,797,771	0.18%
AutoZone, Inc.	1,296	3,841,474	0.10%	NVR, Inc.	223	1,692,249	0.05%
Bath & Body Works, Inc.	16,937	661,390	0.02%	Omnicom Group, Inc.	14,495	1,300,202	0.03%
Best Buy Co., Inc.	16,149	1,361,199	0.04%	O'Reilly Automotive, Inc.	4,390	4,636,103	0.13%
Booking Holdings, Inc.	2,555	10,121,633	0.27%	Paramount Global Class B	43,876	455,872	0.01%
BorgWarner, Inc.	17,498	564,136	0.02%	Pool Corp.	2,792	858,065	0.02%
Burlington Stores, Inc.	4,752	1,140,480	0.03%	PulteGroup, Inc.	15,674	1,725,707	0.05%
Caesars Entertainment, Inc.	16,146	641,642	0.02%	Restaurant Brands International, Inc.	23,535	1,658,036	0.04%
CarMax, Inc.	11,671	855,951	0.02%	Rivian Automotive, Inc. Class A	61,658	827,450	0.02%
Carnival Corp.	74,724	1,398,833	0.04%	ROBLOX Corp. Class A	38,295	1,424,957	0.04%
Chipotle Mexican Grill, Inc. Class A	102,400	6,415,360	0.17%	Rollins, Inc.	20,929	1,021,126	0.03%
Copart, Inc.	65,360	3,539,898	0.10%	Ross Stores, Inc.	24,644	3,581,266	0.10%
Costco Wholesale Corp.	33,248	28,260,468	0.77%	Royal Caribbean Cruises Ltd.	17,770	2,833,071	0.08%
Coupang, Inc. Class A	86,762	1,817,664	0.05%	Sirius XM Holdings, Inc.	21,428	60,641	0.00%
Darden Restaurants, Inc.	8,863	1,341,149	0.04%	Southwest Airlines Co.	10,908	312,078	0.01%
Delta Air Lines, Inc.	12,182	577,914	0.02%	Spotify Technology SA	10,879	3,413,721	0.09%
Dollar General Corp.	16,518	2,184,175	0.06%	Starbucks Corp.	84,952	6,613,513	0.18%
Dollar Tree, Inc.	15,345	1,638,386	0.04%	Take-Two Interactive Software, Inc.	12,572	1,954,820	0.05%
Dollarama, Inc.	20,399	1,862,125	0.05%	Target Corp.	34,691	5,135,656	0.14%
Domino's Pizza, Inc.	2,595	1,339,876	0.04%	Tesla, Inc.	208,413	41,240,764	1.12%
DR Horton, Inc.	22,227	3,132,451	0.08%	TJX Cos, Inc.	84,948	9,352,775	0.25%
eBay, Inc.	37,940	2,038,137	0.06%	Tractor Supply Co.	8,102	2,187,540	0.06%
Electronic Arts, Inc.	20,031	2,790,919	0.08%	Trade Desk, Inc. Class A	33,176	3,240,300	0.09%





	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
American Express Co.	42,570	9,857,084	0.27%	Otis Worldwide Corp.	30,250	2,911,865	0.08%
AMETEK, Inc.	17,343	2,891,252	0.08%	PACCAR, Inc.	38,512	3,964,425	0.11%
Automatic Data Processing, Inc.	30,813	7,354,755	0.20%	Packaging Corp. of America	6,683	1,220,048	0.03%
Axon Enterprise, Inc.	5,381	1,583,305	0.04%	Parker-Hannifin Corp.	9,600	4,855,776	0.13%
Ball Corp.	23,395	1,404,168	0.04%	Paychex, Inc.	24,159	2,864,291	0.08%
BILL Holdings, Inc.	7,785	409,647	0.01%	PayPal Holdings, Inc.	78,444	4,552,105	0.12%
Block, Inc. Class A	41,640	2,685,364	0.07%	Pentair plc	12,467	955,845	0.03%
Boeing Co.	43,575	7,931,086	0.22%	PPG Industries, Inc.	17,577	2,212,769	0.06%
Builders FirstSource, Inc.	8,993	1,244,721	0.03%	Quanta Services, Inc.	10,885	2,765,770	0.08%
Canadian National Railway Co.	42,164	4,981,351	0.14%	Robert Half, Inc.	7,530	481,769	0.01%
Canadian Pacific Kansas City Ltd.	69,887	5,502,704	0.15%	Rockwell Automation, Inc.	8,576	2,360,801	0.06%
Capital One Financial Corp.	28,323	3,921,319	0.11%	RTX Corp.	99,744	10,013,300	0.27%
Carrier Global Corp.	62,905	3,968,047	0.11%	Sherwin-Williams Co.	17,581	5,246,698	0.14%
Caterpillar, Inc.	36,674	12,216,109	0.33%	Snap-on, Inc.	3,904	1,020,467	0.03%
CH Robinson Worldwide, Inc.	8,694	766,115	0.02%	Stanley Black & Decker, Inc.	11,509	919,454	0.02%
Cintas Corp.	6,477	4,535,584	0.12%	Synchrony Financial	30,175	1,423,958	0.04%
CNH Industrial NV	65,412	662,624	0.02%	Teledyne Technologies, Inc.	3,522	1,366,466	0.04%
CSX Corp.	146,441	4,898,451	0.13%	Textron, Inc.	14,238	1,222,475	0.03%
Cummins, Inc.	10,270	2,844,071	0.08%	Trane Technologies plc	16,969	5,581,613	0.15%
Deere & Co.	19,100	7,136,333	0.19%	TransDigm Group, Inc.	4,080	5,212,649	0.14%
Dover Corp.	10,258	1,851,056	0.05%	TransUnion	14,537	1,078,064	0.03%
DuPont de Nemours, Inc.	31,349	2,523,281	0.07%	Trimble, Inc.	18,162	1,015,619	0.03%
Eaton Corp. plc	29,949	9,390,509	0.25%	Union Pacific Corp.	45,787	10,359,767	0.28%
Emerson Electric Co.	42,753	4,709,670	0.13%	United Parcel Service, Inc. Class B	54,662	7,480,495	0.20%
Equifax, Inc.	9,210	2,233,057	0.06%	United Rentals, Inc.	4,981	3,221,362	0.09%
Expeditors International of Washington, Inc.	10,569	1,318,906	0.04%	Veralto Corp.	18,493	1,765,527	0.05%
Fair Isaac Corp.	1,800	2,679,588	0.07%	Verisk Analytics, Inc. Class A	10,650	2,870,708	0.08%
FedEx Corp.	16,971	5,088,585	0.14%	Visa, Inc. Class A	118,129	31,005,319	0.84%
Fidelity National Information Services, Inc.	42,131	3,174,992	0.09%	Vulcan Materials Co.	9,950	2,474,366	0.07%
Fiserv, Inc.	43,634	6,503,211	0.18%	Waters Corp.	4,441	1,288,423	0.03%
Fortive Corp.	26,382	1,954,906	0.05%	Westinghouse Air Brake Technologies Corp.	13,094	2,069,507	0.06%
Fortune Brands Innovations, Inc.	9,276	602,383	0.02%	Westrock Co.	19,216	965,796	0.03%
GE Vernova, Inc.	20,425	3,503,092	0.10%	WW Grainger, Inc.	3,260	2,941,302	0.08%
Generac Holdings, Inc.	4,413	583,487	0.02%	Xylem, Inc.	18,100	2,454,903	0.07%
General Dynamics Corp.	20,449	5,933,073	0.16%	Zebra Technologies Corp. Class A	3,858	1,191,852	0.03%
General Electric Co.	81,625	12,975,926	0.35%			395,229,547	10.73%
Global Payments, Inc.	19,062	1,843,295	0.05%	<b>Real Estate 2.10% (30 June 2023: 2.41%)</b>			
HEICO Corp.	3,441	769,442	0.02%	Alexandria Real Estate Equities, Inc. REIT	13,055	1,527,043	0.04%
HEICO Corp. Class A	5,879	1,043,640	0.03%	American Tower Corp. REIT	35,025	6,808,159	0.19%
Honeywell International, Inc.	48,867	10,435,059	0.28%	AvalonBay Communities, Inc. REIT	10,666	2,206,689	0.06%
Howmet Aerospace, Inc.	30,356	2,356,536	0.06%	Boston Properties, Inc. REIT	11,654	717,420	0.02%
Hubbell, Inc. Class B	3,997	1,460,824	0.04%	CBRE Group, Inc. Class A	22,998	2,049,352	0.06%
Huntington Ingalls Industries, Inc.	2,992	737,019	0.02%	CoStar Group, Inc.	30,364	2,251,187	0.06%
IDEX Corp.	5,709	1,148,651	0.03%	Crown Castle, Inc. REIT	32,592	3,184,238	0.09%
Illinois Tool Works, Inc.	22,189	5,257,905	0.14%	Digital Realty Trust, Inc. REIT	24,208	3,680,826	0.10%
Ingersoll Rand, Inc.	30,236	2,746,638	0.07%	Equinix, Inc. REIT	7,108	5,377,913	0.15%
Jack Henry & Associates, Inc.	5,412	898,500	0.02%	Equity LifeStyle Properties, Inc. REIT	13,794	898,403	0.02%
Jacobs Solutions, Inc.	9,335	1,304,193	0.04%	Equity Residential REIT	28,319	1,963,639	0.05%
JB Hunt Transport Services, Inc.	6,252	1,000,320	0.03%	Essex Property Trust, Inc. REIT	4,752	1,293,494	0.04%
Johnson Controls International plc	51,048	3,393,161	0.09%	Extra Space Storage, Inc. REIT	15,635	2,429,835	0.07%
Keysight Technologies, Inc.	13,022	1,780,759	0.05%	Federal Realty Investment Trust REIT	6,175	623,490	0.02%
L3Harris Technologies, Inc.	14,240	3,198,019	0.09%	Healthpeak Properties, Inc. REIT	53,238	1,043,465	0.03%
Lockheed Martin Corp.	16,001	7,474,067	0.20%	Host Hotels & Resorts, Inc. REIT	52,351	941,271	0.03%
Martin Marietta Materials, Inc.	4,591	2,487,404	0.07%	Invitation Homes, Inc. REIT	45,989	1,650,545	0.04%
Masco Corp.	16,464	1,097,655	0.03%	Iron Mountain, Inc. REIT	21,872	1,960,169	0.05%
Mastercard, Inc. Class A	61,959	27,333,832	0.74%	Kimco Realty Corp. REIT	49,325	959,865	0.03%
Mettler-Toledo International, Inc.	1,583	2,212,385	0.06%	Mid-America Apartment Communities, Inc. REIT	8,687	1,238,853	0.03%
Norfolk Southern Corp.	16,944	3,637,707	0.10%	NET Lease Office Properties REIT	6	148	0.00%
Northrop Grumman Corp.	10,463	4,561,345	0.12%	Prologis, Inc. REIT	69,276	7,780,388	0.21%
Old Dominion Freight Line, Inc.	14,727	2,600,788	0.07%	Public Storage REIT	11,857	3,410,666	0.09%
				Realty Income Corp. REIT	64,594	3,411,855	0.09%



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Regency Centers Corp. REIT	13,785	857,427	0.02%	Micron Technology, Inc.	82,658	10,872,007	0.30%
SBA Communications Corp. REIT Class A	8,004	1,571,185	0.04%	Microsoft Corp.	557,718	249,272,060	6.77%
Simon Property Group, Inc. REIT	24,297	3,688,285	0.10%	MongoDB, Inc. Class A	5,067	1,266,547	0.03%
Sun Communities, Inc. REIT	9,246	1,112,664	0.03%	Monolithic Power Systems, Inc.	3,521	2,893,135	0.08%
UDR, Inc. REIT	24,427	1,005,171	0.03%	NetApp, Inc.	15,519	1,998,847	0.05%
Ventas, Inc. REIT	30,137	1,544,823	0.04%	NVIDIA Corp.	1,783,420	220,323,707	5.98%
VICI Properties, Inc. REIT Class A	78,159	2,238,474	0.06%	NXP Semiconductors NV	19,178	5,160,608	0.14%
Welltower, Inc. REIT	44,349	4,623,383	0.13%	Okta, Inc. Class A	11,558	1,081,944	0.03%
Weyerhaeuser Co. REIT	54,375	1,543,706	0.04%	ON Semiconductor Corp.	32,176	2,205,665	0.06%
WP Carey, Inc. REIT	16,173	890,324	0.02%	Oracle Corp.	117,777	16,630,112	0.45%
Zillow Group, Inc. Class A	3,303	148,767	0.00%	Palantir Technologies, Inc. Class A	150,761	3,818,776	0.10%
Zillow Group, Inc. Class C	12,115	562,015	0.02%	Palo Alto Networks, Inc.	23,090	7,827,741	0.21%
		77,195,137	2.10%	Paycom Software, Inc.	3,868	553,279	0.01%
<b>Technology 36.38% (30 June 2023: 31.05%)</b>				Pinterest, Inc. Class A	44,369	1,955,342	0.05%
Adobe, Inc.	33,597	18,664,477	0.51%	PTC, Inc.	8,858	1,609,233	0.04%
Advanced Micro Devices, Inc.	120,713	19,580,856	0.53%	Qorvo, Inc.	7,190	834,328	0.02%
Akamai Technologies, Inc.	11,327	1,020,336	0.03%	QUALCOMM, Inc.	83,730	16,677,341	0.45%
Alphabet, Inc. Class A	440,874	80,305,199	2.18%	Roper Technologies, Inc.	8,001	4,509,844	0.12%
Alphabet, Inc. Class C	369,371	67,750,029	1.84%	Salesforce, Inc.	70,345	18,085,700	0.49%
Amdocs Ltd.	8,467	668,216	0.02%	Seagate Technology Holdings plc	14,550	1,502,579	0.04%
Amphenol Corp. Class A	88,488	5,961,437	0.16%	ServiceNow, Inc.	15,397	12,112,358	0.33%
Analog Devices, Inc.	37,157	8,481,457	0.23%	Shopify, Inc. Class A	90,553	5,983,043	0.16%
ANSYS, Inc.	6,532	2,100,038	0.06%	Skyworks Solutions, Inc.	12,048	1,284,076	0.03%
Apple, Inc.	1,090,192	229,616,239	6.24%	Snowflake, Inc. Class A	23,721	3,204,470	0.09%
Applied Materials, Inc.	62,391	14,723,652	0.40%	SS&C Technologies Holdings, Inc.	16,057	1,006,292	0.03%
Atlassian Corp. Class A	11,766	2,081,170	0.06%	Synopsys, Inc.	11,396	6,781,304	0.18%
Autodesk, Inc.	16,150	3,996,317	0.11%	TE Connectivity Ltd.	22,956	3,453,271	0.09%
Broadcom, Inc.	34,089	54,730,912	1.49%	Teradyne, Inc.	11,475	1,701,628	0.05%
Cadence Design Systems, Inc.	20,436	6,289,179	0.17%	Texas Instruments, Inc.	68,257	13,278,034	0.36%
CDW Corp.	10,103	2,261,456	0.06%	Twilio, Inc. Class A	13,061	741,995	0.02%
CGI, Inc.	15,279	1,524,718	0.04%	Tyler Technologies, Inc.	3,178	1,597,835	0.04%
Check Point Software Technologies Ltd.	6,157	1,015,905	0.03%	UiPath, Inc. Class A	29,744	377,154	0.01%
Cloudflare, Inc. Class A	22,481	1,862,101	0.05%	Unity Software, Inc.	22,644	368,191	0.01%
Cognizant Technology Solutions Corp. Class A	37,309	2,537,012	0.07%	VeriSign, Inc.	6,499	1,155,522	0.03%
Constellation Software, Inc.	1,491	4,295,204	0.12%	Western Digital Corp.	24,353	1,845,227	0.05%
Constellation Software, Inc. - Warrants 31/3/2040	1,232	—	0.00%	Workday, Inc. Class A	15,858	3,545,214	0.10%
Corning, Inc.	57,565	2,236,400	0.06%	Zoom Video Communications, Inc. Class A	18,684	1,105,906	0.03%
Crowdstrike Holdings, Inc. Class A	16,353	6,266,306	0.17%	Zscaler, Inc.	6,861	1,318,616	0.04%
Datadog, Inc. Class A	22,392	2,904,018	0.08%			1,339,604,884	36.38%
Dayforce, Inc.	11,270	558,992	0.02%	<b>Telecommunications 1.97% (30 June 2023: 2.25%)</b>			
DocuSign, Inc. Class A	15,111	808,438	0.02%	Arista Networks, Inc.	19,311	6,768,119	0.19%
DoorDash, Inc. Class A	25,986	2,826,757	0.08%	AT&T, Inc.	537,920	10,279,651	0.28%
EPAM Systems, Inc.	4,138	778,399	0.02%	BCE, Inc.	22,811	738,667	0.02%
F5, Inc.	4,406	758,845	0.02%	Charter Communications, Inc. Class A	7,036	2,103,483	0.06%
Flex Ltd.	31,413	926,369	0.02%	Cisco Systems, Inc.	303,986	14,442,375	0.39%
Fortinet, Inc.	47,319	2,851,916	0.08%	Comcast Corp. Class A	291,836	11,428,298	0.31%
Gartner, Inc.	5,628	2,527,310	0.07%	Juniper Networks, Inc.	24,193	882,077	0.03%
Gen Digital, Inc.	41,840	1,045,163	0.03%	Liberty Broadband Corp. Class A	1,287	70,270	0.00%
GLOBALFOUNDRIES, Inc.	7,389	373,588	0.01%	Liberty Broadband Corp. Class C	8,233	451,333	0.01%
GoDaddy, Inc. Class A	10,660	1,489,309	0.04%	Liberty Global Ltd. Class A	7,073	123,282	0.00%
Hewlett Packard Enterprise Co.	96,929	2,051,987	0.06%	Liberty Global Ltd. Class C	18,284	326,369	0.01%
HP, Inc.	73,271	2,565,950	0.07%	Motorola Solutions, Inc.	12,372	4,776,211	0.13%
HubSpot, Inc.	3,663	2,160,401	0.06%	TELUS Corp.	37,003	560,041	0.02%
Intel Corp.	319,554	9,896,587	0.27%	T-Mobile US, Inc.	36,272	6,390,401	0.17%
International Business Machines Corp.	68,790	11,897,231	0.32%	Ubiquiti, Inc.	307	44,718	0.00%
Intuit, Inc.	20,476	13,457,032	0.37%	Verizon Communications, Inc.	315,900	13,027,716	0.35%
KLA Corp.	10,100	8,327,551	0.23%			72,413,011	1.97%
Lam Research Corp.	9,795	10,430,206	0.28%	<b>Utilities 2.53% (30 June 2023: 2.83%)</b>			
Leidos Holdings, Inc.	10,085	1,471,200	0.04%	AES Corp.	53,178	934,338	0.02%
Marvell Technology, Inc.	64,241	4,490,446	0.12%	Alliant Energy Corp.	19,398	987,358	0.03%
Match Group, Inc.	20,100	610,638	0.02%	Ameren Corp.	19,876	1,413,382	0.04%
Meta Platforms, Inc. Class A	164,324	82,855,447	2.25%				
Microchip Technology, Inc.	39,711	3,633,557	0.10%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
American Electric Power Co., Inc.	39,623	3,476,522	0.09%	Fortis, Inc.	37,137	1,443,033	0.04%
American Water Works Co., Inc.	14,633	1,889,998	0.05%	Hydro One Ltd.	24,042	700,167	0.02%
Atmos Energy Corp.	11,229	1,309,863	0.04%	NextEra Energy, Inc.	154,179	10,917,415	0.30%
Avangrid, Inc.	5,618	199,608	0.01%	NiSource, Inc.	33,331	960,266	0.03%
CenterPoint Energy, Inc.	47,682	1,477,188	0.04%	NRG Energy, Inc.	16,015	1,246,928	0.03%
CMS Energy Corp.	22,140	1,317,994	0.04%	PG&E Corp.	160,016	2,793,879	0.08%
Consolidated Edison, Inc.	25,990	2,324,026	0.06%	Pinnacle West Capital Corp.	8,635	659,541	0.02%
Constellation Energy Corp.	23,609	4,728,174	0.13%	PPL Corp.	55,055	1,522,271	0.04%
Dominion Energy, Inc.	62,886	3,081,414	0.08%	Public Service Enterprise Group, Inc.	37,428	2,758,444	0.07%
DTE Energy Co.	15,516	1,722,431	0.05%	Republic Services, Inc. Class A	15,353	2,983,702	0.08%
Duke Energy Corp.	57,795	5,792,793	0.16%	Sempra	47,373	3,603,190	0.10%
Edison International	28,601	2,053,838	0.06%	Southern Co.	82,062	6,365,549	0.17%
Entergy Corp.	15,939	1,705,473	0.05%	Vistra Corp.	25,822	2,220,176	0.06%
Evergy, Inc.	16,815	890,691	0.02%	Waste Connections, Inc.	19,359	3,395,872	0.09%
Eversource Energy	26,209	1,486,312	0.04%	Waste Management, Inc.	30,041	6,408,947	0.17%
Exelon Corp.	75,204	2,602,811	0.07%	WEC Energy Group, Inc.	23,690	1,858,717	0.05%
FirstEnergy Corp.	43,065	1,648,098	0.04%	Xcel Energy, Inc.	41,766	2,230,722	0.06%
						<b>93,111,131</b>	<b>2.53%</b>
				<b>Total Equities</b>		<b>3,663,072,580</b>	<b>99.48%</b>
				<b>Total Transferable Securities</b>		<b>3,663,072,580</b>	<b>99.48%</b>
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)</b>							
<b>Futures 0.00% (30 June 2023: 0.00%)</b>							
S&P 500 E-mini September 2024	69	\$19,015,235	33,940	0.00%			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>33,940</b>	<b>0.00%</b>			
<b>Total Investments</b>			<b>3,663,106,520</b>	<b>99.48%</b>			
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>			<b>19,067,429</b>	<b>0.52%</b>			
<b>Net Assets</b>			<b>3,682,173,949</b>	<b>100.00%</b>			
						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a) Transferable securities admitted to an official stock exchange listing			3,641,473,989	98.88%			
(b) Transferable securities dealt in on another regulated market			21,598,591	0.59%			
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market			—	0.00%			
(d) Total Financial Derivative Instruments dealt in on a regulated market			33,940	0.00%			
(e) Total OTC Financial Derivative Instruments			—	0.00%			
(f) Other Assets			19,622,474	0.53%			
<b>Total Assets</b>			<b>3,682,728,994</b>	<b>100.00%</b>			

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,663,072,580	2,608,262,592
Financial Derivative Instruments	3,17	33,940	59,511
Cash	3	10,550,370	1,606,030
Unrealised Appreciation on Spot Currency Contracts		—	7
Receivables:			
Interest and Dividends		1,802,344	1,604,155
Capital Shares Issued		6,875,287	5,514,286
Investments Sold		—	18,379,419
Margin Cash Due from Broker	3	394,473	99,364
<b>Total Current Assets</b>		<b>3,682,728,994</b>	<b>2,635,525,364</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	3,907
Payables and Other Liabilities:			
Capital Shares Redeemed		277,474	23,852,101
Investments Purchased		—	10
Management Fees Payable	12	277,571	211,022
<b>Total Current Liabilities</b>		<b>555,045</b>	<b>24,067,040</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,682,173,949</b>	<b>2,611,458,324</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$1,245,779,032	\$745,570,192	\$631,215,914
Number of Shares Outstanding	9,336,577	6,911,309	6,938,960
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$133.43</b>	<b>\$107.88</b>	<b>\$90.97</b>
<b>USD Distributing</b>			
Net Assets	\$2,436,394,917	\$1,865,888,132	\$1,621,398,114
Number of Shares Outstanding	18,465,526	17,286,116	17,561,954
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$131.94</b>	<b>\$107.94</b>	<b>\$92.32</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		503,507	239,179
Dividend Income		46,771,998	42,653,399
Securities Lending Income		436,086	386,957
Net Gain on Financial Instruments		631,386,870	377,612,360
<b>Total Investment Income</b>		<b>679,098,461</b>	<b>420,891,895</b>
<b>Expenses</b>			
Management Fees	12	2,988,545	2,415,286
Transaction Fees and Commissions		27,557	9,339
<b>Total Expenses</b>		<b>3,016,102</b>	<b>2,424,625</b>
<b>Finance Costs</b>			
Interest Expense		729	4
Distributions	6	25,349,667	24,524,052
<b>Total Finance Costs</b>		<b>25,350,396</b>	<b>24,524,056</b>
<b>Net Investment Income After Finance Costs</b>		<b>650,731,963</b>	<b>393,943,214</b>
Taxation	5	(7,162,224)	(6,368,048)
<b>Net Increase in Net Assets</b>		<b>643,569,739</b>	<b>387,575,166</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	643,569,739	387,575,166
<b>Capital Transactions</b>		
Subscriptions	658,147,437	402,195,974
Redemptions	(231,001,551)	(430,926,844)
Total Capital Transactions	427,145,886	(28,730,870)
<b>Total Increase for the Year</b>	<b>1,070,715,625</b>	<b>358,844,296</b>
<b>Net Assets</b>		
Beginning of Year	2,611,458,324	2,252,614,028
<b>End of Year</b>	<b>3,682,173,949</b>	<b>2,611,458,324</b>

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

# Vanguard Germany All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period with double-digit gains. In this environment, the ETF's benchmark index returned 11.50% for the period.
- Seven of the index's 11 sectors produced positive returns. Technology, financials and industrials contributed most to returns. Health care detracted the most.
- The fund's return differed from that of its benchmark during the period owing in part to the treatment of withholding tax.

Benchmark returns in the commentary above are in euros.

### Benchmark: FTSE Germany All Cap Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Distributing	11.83%	5.94%	4.51%
Benchmark <sup>2</sup>	11.50	5.64	4.22
Tracking Difference*	0.33		

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

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

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

<sup>1</sup> Since-inception returns: 17 July 2018.

<sup>2</sup> DAX Index through 18 September 2020, FTSE Germany All Cap Index thereafter.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
SAP SE	25,532	4,040,358	SAP SE	31,457	4,936,243
Siemens AG	21,831	3,398,818	Siemens AG	20,902	3,464,054
Allianz SE	8,984	2,206,998	Allianz SE	11,880	2,934,416
Deutsche Telekom AG	88,882	1,934,014	Deutsche Telekom AG	111,372	2,454,348
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	3,063	1,283,035	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	4,412	1,830,267
Mercedes-Benz Group AG	19,401	1,243,298	Mercedes-Benz Group AG	26,426	1,710,143
Deutsche Post AG	27,185	1,112,298	Infineon Technologies AG	37,353	1,325,148
Infineon Technologies AG	29,778	1,064,751	Deutsche Post AG	27,954	1,172,925
BASF SE	20,715	948,156	BASF SE	25,524	1,171,172
Deutsche Boerse AG	4,423	785,851	Bayerische Motoren Werke AG	10,477	992,748
Adidas AG	3,849	783,541	Deutsche Boerse AG	5,275	969,629
Bayer AG	22,885	739,674	Adidas AG	4,741	942,528
Bayerische Motoren Werke AG	6,967	662,667	Bayer AG	28,198	931,089
Deutsche Bank AG	50,185	659,239	Deutsche Bank AG	67,417	888,061
Daimler Truck Holding AG	18,336	642,043	Volkswagen AG	7,512	835,474
E.ON SE	51,692	628,213	E.ON SE	63,520	777,853
RWE AG	16,573	603,999	RWE AG	20,420	737,229
Volkswagen AG - Preference Shares	4,544	516,452	Merck KGaA	3,718	588,768
Merck KGaA	3,018	486,365	Daimler Truck Holding AG	16,581	586,263
Vonovia SE	17,674	457,887	Vonovia SE	19,659	516,317
Rheinmetall AG	1,014	405,784	Brenntag SE	6,648	505,443
Siemens Energy AG	24,002	353,612	Rheinmetall AG	1,245	501,372
Siemens Healthineers AG	6,566	343,040	Siemens Healthineers AG	7,925	419,770

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.17% (30 June 2023: 99.24%)</b>				<b>Energy 1.09% (30 June 2023: 0.84%)</b>			
<b>Equities 99.17% (30 June 2023: 99.24%)</b>				<b>Equities 1.09% (30 June 2023: 0.84%)</b>			
<b>Basic Materials 6.42% (30 June 2023: 6.93%)</b>				<b>Financials 18.59% (30 June 2023: 16.09%)</b>			
Aurubis AG	3,206	234,839	0.16%	Nordex SE	14,658	167,687	0.11%
BASF SE	93,902	4,242,962	2.81%	Siemens Energy AG	56,848	1,381,975	0.92%
Brenntag SE	13,746	865,448	0.57%	SMA Solar Technology AG	911	24,014	0.02%
Covestro AG	19,937	1,092,548	0.72%	Thyssenkrupp Nucera AG & Co. KGaA	3,227	29,253	0.02%
Eckert & Ziegler SE	1,472	67,506	0.04%	Verbio SE	2,082	36,310	0.02%
Evonik Industries AG	24,147	460,000	0.31%			<b>1,639,239</b>	<b>1.09%</b>
FUCHS SE	3,132	104,296	0.07%	<b>Financials 18.59% (30 June 2023: 16.09%)</b>			
FUCHS SE - Preference Shares	6,929	295,730	0.20%	Allianz SE	41,212	10,694,514	7.09%
K+S AG	18,788	236,259	0.16%	Commerzbank AG	108,792	1,543,215	1.02%
Kloeckner & Co. SE	5,919	32,673	0.02%	Deutsche Bank AG	206,497	3,078,457	2.04%
LANXESS AG	9,063	208,268	0.14%	Deutsche Beteiligungs AG	1,472	37,095	0.03%
Salzgitter AG	4,012	72,416	0.05%	Deutsche Boerse AG	19,557	3,737,343	2.48%
SGL Carbon SE	5,089	32,264	0.02%	Deutsche Pfandbriefbank AG	12,789	64,649	0.04%
Symrise AG Class A	13,750	1,571,625	1.04%	DWS Group GmbH & Co. KGaA	3,317	109,925	0.07%
Wacker Chemie AG	1,574	160,233	0.11%	flatexDEGIRO AG	8,845	117,196	0.08%
		<b>9,677,067</b>	<b>6.42%</b>	Hannover Rueck SE	6,336	1,499,731	1.00%
<b>Consumer Discretionary 14.49% (30 June 2023: 17.86%)</b>				Hypoport SE	454	135,837	0.09%
About You Holding SE	5,008	16,001	0.01%	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	13,933	6,506,711	4.31%
Adidas AG	17,430	3,886,890	2.58%	Talanx AG	6,357	473,914	0.31%
Auto1 Group SE	9,832	59,828	0.04%	Wuestenrot & Wuerttembergische AG	3,252	42,796	0.03%
Bayerische Motoren Werke AG	31,125	2,750,828	1.82%			<b>28,041,383</b>	<b>18.59%</b>
Bayerische Motoren Werke AG - Preference Shares	6,018	496,184	0.33%	<b>Health Care 7.33% (30 June 2023: 10.30%)</b>			
Ceconomy AG	18,934	56,234	0.04%	Bayer AG	103,799	2,738,218	1.82%
Continental AG	11,414	603,801	0.40%	Carl Zeiss Meditec AG	3,886	255,116	0.17%
CTS Eventim AG & Co. KGaA	6,205	483,370	0.32%	CompuGroup Medical SE & Co. KGaA	2,541	60,476	0.04%
Delivery Hero SE Class A	21,015	465,482	0.31%	Dermapharm Holding SE	1,782	64,152	0.04%
Deutsche Lufthansa AG	63,221	360,992	0.24%	Draegerwerk AG & Co. KGaA	328	14,530	0.01%
ElringKlinger AG	2,900	14,427	0.01%	Draegerwerk AG & Co. KGaA - Preference Shares	915	45,475	0.03%
Fielmann Group AG	2,556	109,652	0.07%	Evotec SE	16,513	148,204	0.10%
GRENKE AG	2,783	57,469	0.04%	Fresenius Medical Care AG	21,475	767,946	0.51%
Henkel AG & Co. KGaA	10,387	762,925	0.50%	Fresenius SE & Co. KGaA	43,441	1,211,135	0.80%
Henkel AG & Co. KGaA - Preference Shares	17,168	1,428,721	0.95%	Gerresheimer AG	3,657	366,797	0.24%
Hornbach Holding AG & Co. KGaA	930	73,191	0.05%	Merck KGaA	13,649	2,112,183	1.40%
HUGO BOSS AG	6,012	251,121	0.17%	MorphoSys AG	420	28,392	0.02%
Mercedes-Benz Group AG	88,368	5,705,922	3.78%	QIAGEN NV	23,350	900,143	0.60%
ProSiebenSat.1 Media SE	17,635	116,656	0.08%	Sartorius AG	255	45,747	0.03%
Puma SE	10,535	451,635	0.30%	Sartorius AG - Preference Shares	2,647	579,693	0.38%
RTL Group SA	3,895	110,618	0.07%	Schott Pharma AG & Co. KGaA	3,644	111,506	0.07%
Sixt SE	1,374	91,027	0.06%	Siemens Healthineers AG	29,370	1,580,106	1.05%
Sixt SE - Preference Shares	1,740	89,436	0.06%	STRATEC SE	738	33,653	0.02%
Stroer SE & Co. KGaA	3,286	196,667	0.13%			<b>11,063,472</b>	<b>7.33%</b>
TUI AG	47,314	312,462	0.21%	<b>Industrials 18.81% (30 June 2023: 17.86%)</b>			
Vitesco Technologies Group AG	450	27,068	0.02%	Basler AG	1,487	15,792	0.01%
Volkswagen AG	3,005	336,860	0.22%	BayWa AG	1,322	26,770	0.02%
Volkswagen AG - Preference Shares	19,353	2,039,806	1.35%	Bilfinger SE	2,718	133,454	0.09%
Zalando SE	23,170	507,191	0.33%	Daimler Truck Holding AG	55,240	2,053,271	1.36%
		<b>21,862,464</b>	<b>14.49%</b>	Deutsche Post AG	103,829	3,923,698	2.60%
<b>Consumer Staples 1.19% (30 June 2023: 1.47%)</b>				Deutz AG	13,224	79,741	0.05%
Beiersdorf AG	10,393	1,419,164	0.94%	Duerr AG	5,135	101,673	0.07%
HelloFresh SE	16,972	76,714	0.05%	Fraport AG Frankfurt Airport Services Worldwide	3,733	179,931	0.12%
KWS Saat SE & Co. KGaA	1,082	64,487	0.04%	GEA Group AG	18,073	703,040	0.46%
METRO AG	13,740	58,189	0.04%	Hamburger Hafen und Logistik AG	2,626	42,016	0.03%
Redcare Pharmacy NV	836	95,304	0.06%	Heidelberg Materials AG	14,412	1,395,370	0.92%
Suedzucker AG	6,204	84,374	0.06%	Hensoldt AG	6,039	207,379	0.14%
		<b>1,798,232</b>	<b>1.19%</b>				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets	
Hochtief AG	2,228	236,613	0.16%	Cancom SE	3,520	113,555	0.08%	
Indus Holding AG	2,014	48,437	0.03%	Elmos Semiconductor SE	898	68,338	0.05%	
KION Group AG	7,610	297,475	0.20%	GFT Technologies SE	1,752	43,712	0.03%	
Knorr-Bremse AG	6,986	498,102	0.33%	Infineon Technologies AG	137,068	4,702,118	3.12%	
Krones AG	1,525	178,730	0.12%	Ionos SE	2,228	56,591	0.04%	
MTU Aero Engines AG	5,682	1,356,862	0.90%	Jenoptik AG	5,350	144,557	0.10%	
Norma Group SE	3,359	58,043	0.04%	Kontron AG	4,311	82,857	0.05%	
Rational AG	504	391,860	0.26%	Nagarro SE	898	68,158	0.04%	
Rheinmetall AG	4,588	2,182,511	1.45%	Nemetschek SE	5,714	524,831	0.35%	
Siemens AG	78,442	13,626,944	9.03%	New Work SE	291	19,119	0.01%	
Stabilus SE	2,559	109,397	0.07%	SAP SE	115,838	21,953,618	14.55%	
Takkt AG	3,503	41,756	0.03%	Scout24 SE	7,749	551,729	0.37%	
thyssenkrupp AG	52,317	211,256	0.14%	Secunet Security Networks AG	161	20,189	0.01%	
Traton SE	5,436	166,070	0.11%	Siltronic AG	2,180	157,832	0.10%	
Varta AG	2,247	19,774	0.01%	TeamViewer SE	14,813	155,166	0.10%	
Vossloh AG	906	42,401	0.03%	United Internet AG	8,407	169,149	0.11%	
Wacker Neuson SE	2,589	39,922	0.03%					
		<b>28,368,288</b>	<b>18.81%</b>			<b>29,542,456</b>	<b>19.58%</b>	
<b>Real Estate 2.11% (30 June 2023: 1.60%)</b>				<b>Telecommunications 5.78% (30 June 2023: 5.59%)</b>				
Aroundtown SA	72,171	141,852	0.09%	1&1 AG	4,793	76,400	0.05%	
Deutsche EuroShop AG	1,910	42,211	0.03%	Adtran Networks SE	1,879	37,167	0.02%	
Deutsche Wohnen SE	5,219	93,733	0.06%	Deutsche Telekom AG	353,176	8,292,573	5.50%	
Grand City Properties SA	10,487	113,260	0.08%	Freenet AG	12,600	312,480	0.21%	
LEG Immobilien SE	7,833	597,345	0.40%			<b>8,718,620</b>	<b>5.78%</b>	
PATRIZIA SE	4,419	31,463	0.02%	<b>Utilities 3.78% (30 June 2023: 4.44%)</b>				
TAG Immobilien AG	15,871	216,956	0.14%	Befesa SA	4,199	130,421	0.09%	
Vonovia SE	73,511	1,951,717	1.29%	E.ON SE	233,980	2,867,425	1.90%	
		<b>3,188,537</b>	<b>2.11%</b>	Encavis AG	11,333	193,398	0.13%	
<b>Technology 19.58% (30 June 2023: 16.26%)</b>				Energiekontor AG	720	45,072	0.03%	
Adesso SE	382	32,012	0.02%	PNE AG	4,580	62,196	0.04%	
Aixtron SE	11,303	207,241	0.14%	RWE AG	75,171	2,401,713	1.59%	
Atoss Software SE	812	90,944	0.06%			<b>5,700,225</b>	<b>3.78%</b>	
Bechtle AG	8,665	380,740	0.25%	<b>Total Equities</b>		<b>149,599,983</b>	<b>99.17%</b>	
				<b>Total Transferable Securities</b>		<b>149,599,983</b>	<b>99.17%</b>	
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: (0.01%))</b>								
<b>Futures 0.01% (30 June 2023: (0.01%))</b>								
Micro DAX September 2024				67	€1,224,511	8,490	0.01%	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>							<b>8,490</b>	<b>0.01%</b>
<b>Total Investments</b>							<b>149,608,473</b>	<b>99.18%</b>
						<b>Fair Value EUR (€)</b>	<b>% of Total Net Assets</b>	
<b>Other Assets and Liabilities</b>							<b>1,244,183</b>	<b>0.82%</b>
<b>Net Assets</b>							<b>150,852,656</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>							<b>EUR (€)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					149,599,983	99.16%	
(b)	Transferable securities dealt in on another regulated market					—	0.00%	
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%	
(d)	Total Financial Derivative Instruments dealt in on a regulated market					8,490	0.01%	
(e)	Total OTC Financial Derivative Instruments					—	0.00%	
(f)	Other Assets					1,256,173	0.83%	
<b>Total Assets</b>							<b>150,864,646</b>	<b>100.00%</b>



## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	149,599,983	144,758,413
Financial Derivative Instruments	3,17	8,490	—
Cash	3	1,136,355	948,644
Receivables:			
Interest and Dividends		26,939	24,505
Margin Cash Due from Broker	3	92,879	168,175
<b>Total Current Assets</b>		<b>150,864,646</b>	<b>145,899,737</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	14,628
Payables and Other Liabilities:			
Investments Purchased		—	18
Management Fees Payable	12	11,990	12,027
<b>Total Current Liabilities</b>		<b>11,990</b>	<b>26,673</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>150,852,656</b>	<b>145,873,064</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Distributing</b>			
Net Assets	€150,852,656	€145,873,064	€106,391,859
Number of Shares Outstanding	5,521,870	5,816,870	5,036,870
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€27.32</b>	<b>€25.08</b>	<b>€21.12</b>

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		39,002	13,432
Dividend Income		4,612,745	5,117,869
Securities Lending Income		24,849	23,904
Net Gain on Financial Instruments		13,157,824	22,150,379
<b>Total Investment Income</b>		<b>17,834,420</b>	<b>27,305,584</b>
<b>Expenses</b>			
Management Fees	12	148,121	128,783
Transaction Fees and Commissions		4,924	3,968
<b>Total Expenses</b>		<b>153,045</b>	<b>132,751</b>
<b>Finance Costs</b>			
Interest Expense		227	724
Distributions	6	3,951,530	4,355,084
<b>Total Finance Costs</b>		<b>3,951,757</b>	<b>4,355,808</b>
<b>Net Investment Income After Finance Costs</b>		<b>13,729,618</b>	<b>22,817,025</b>
Taxation	5	(622,725)	(700,378)
<b>Net Increase in Net Assets</b>		<b>13,106,893</b>	<b>22,116,647</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	13,106,893	22,116,647
<b>Capital Transactions</b>		
Subscriptions	29,177,004	24,217,633
Redemptions	(37,304,305)	(6,853,075)
Total Capital Transactions	(8,127,301)	17,364,558
<b>Total Increase for the Year</b>	<b>4,979,592</b>	<b>39,481,205</b>
<b>Net Assets</b>		
Beginning of Year	145,873,064	106,391,859
<b>End of Year</b>	<b>150,852,656</b>	<b>145,873,064</b>

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

# Vanguard S&P 500 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Global bonds gave back some of their gains in 2024 as progress on inflation slowed, delaying expectations that central banks would cut rates. However, stocks kept rising, with a number of major market indices reaching record highs. Labour markets and consumer spending remained on solid footing, and the US economy continued to perform better than expected.
- Global stocks finished the period up 18.81%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed thanks in part to strong returns from tech stocks. Outside the US, emerging markets fared a little better than Europe and Asia-Pacific.
- In this environment, the ETF's benchmark index returned 24.00% for the 12 months.
- All of the index's 11 industry sectors contributed positively to results, led by information technology, which had by far the largest weighting. Communication services and financials were also leading contributors. Real estate and utilities, while positive, trailed the other sectors.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: S&P 500 Index<sup>1</sup>

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>2</sup>
USD Accumulating	24.21%	14.71%	15.19%
Benchmark	24.00	14.48	14.96
Tracking Difference*	0.21		
USD Distributing	24.21%	14.71%	12.47%
Benchmark	24.00	14.48	12.23
Tracking Difference*	0.21		

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

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

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

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

<sup>2</sup> Since-inception returns: USD Accumulating, 14 May 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Microsoft Corp.	1,726,423	640,767,945	Apple, Inc.	2,036,040	382,088,074
Apple, Inc.	3,385,573	617,119,010	Microsoft Corp.	833,958	324,823,817
Amazon.com, Inc.	2,329,122	352,806,069	NVIDIA Corp.	760,670	220,590,660
NVIDIA Corp.	736,143	344,598,092	Amazon.com, Inc.	983,420	162,651,978
Alphabet, Inc. Class A	1,397,219	197,229,374	Alphabet, Inc. Class C	829,661	125,333,695
Meta Platforms, Inc. Class A	516,757	191,762,994	Meta Platforms, Inc. Class A	274,333	114,571,224
Berkshire Hathaway, Inc. Class B	459,640	170,179,705	Alphabet, Inc. Class A	704,049	107,519,626
Uber Technologies, Inc.	2,587,047	161,575,494	Berkshire Hathaway, Inc. Class B	213,350	81,872,578
Alphabet, Inc. Class C	1,129,896	161,397,618	Broadcom, Inc.	57,873	70,126,330
Tesla, Inc.	717,002	159,281,699	Exxon Mobil Corp.	624,489	68,736,207
Broadcom, Inc.	129,848	135,735,552	JPMorgan Chase & Co.	380,320	66,366,933
Eli Lilly & Co.	193,773	122,789,481	Johnson & Johnson	413,821	65,341,213
JPMorgan Chase & Co.	673,344	110,783,501	Tesla, Inc.	298,525	61,749,242
UnitedHealth Group, Inc.	215,097	110,089,778	Eli Lilly & Co.	86,559	60,228,870
Exxon Mobil Corp.	983,541	106,309,493	Visa, Inc. Class A	225,591	59,168,926
Blackstone, Inc.	908,241	103,588,884	UnitedHealth Group, Inc.	115,453	58,509,687
CrowdStrike Holdings, Inc. Class A	272,094	103,549,870	Mastercard, Inc. Class A	109,112	47,210,361
Visa, Inc. Class A	369,150	94,350,314	Home Depot, Inc.	134,920	45,736,225
Johnson & Johnson	562,768	87,884,301	Chevron Corp.	269,200	41,839,124
KKR & Co., Inc.	785,052	85,430,953	Procter & Gamble Co.	264,383	41,657,220

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

# Financial Statements

## Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.53% (30 June 2023: 99.31%)</b>							
<b>Equities 99.53% (30 June 2023: 99.31%)</b>							
<b>Communication Services 9.30% (30 June 2023: 8.34%)</b>							
Alphabet, Inc. Class A	6,841,695	1,246,214,744	2.32%	McDonald's Corp.	839,503	213,938,945	0.40%
Alphabet, Inc. Class C	5,693,728	1,044,343,590	1.95%	MGM Resorts International	292,435	12,995,811	0.02%
AT&T, Inc.	8,352,340	159,613,217	0.30%	Mohawk Industries, Inc.	61,609	6,998,166	0.01%
Charter Communications, Inc. Class A	114,127	34,119,408	0.06%	NIKE, Inc. Class B	1,411,434	106,379,781	0.20%
Comcast Corp. Class A	4,559,689	178,557,421	0.33%	Norwegian Cruise Line Holdings Ltd.	496,373	9,326,849	0.02%
Electronic Arts, Inc.	283,286	39,470,238	0.07%	NVR, Inc.	3,685	27,963,844	0.05%
Fox Corp. Class A	270,911	9,311,211	0.02%	O'Reilly Automotive, Inc.	68,612	72,458,389	0.14%
Fox Corp. Class B	151,941	4,865,151	0.01%	Pool Corp.	44,672	13,729,046	0.03%
Interpublic Group of Cos, Inc.	439,611	12,788,284	0.02%	PulteGroup, Inc.	245,215	26,998,171	0.05%
Live Nation Entertainment, Inc.	165,917	15,553,059	0.03%	Ralph Lauren Corp. Class A	45,529	7,970,307	0.01%
Match Group, Inc.	309,663	9,407,562	0.02%	Ross Stores, Inc.	390,674	56,772,746	0.11%
Meta Platforms, Inc. Class A	2,552,812	1,287,178,867	2.40%	Royal Caribbean Cruises Ltd.	275,846	43,978,128	0.08%
Netflix, Inc.	502,001	338,790,435	0.63%	Starbucks Corp.	1,320,230	102,779,905	0.19%
News Corp. Class A	527,827	14,552,190	0.03%	Tapestry, Inc.	266,258	11,393,180	0.02%
News Corp. Class B	48,261	1,370,130	0.00%	Tesla, Inc.	3,232,098	639,567,552	1.19%
Omnicom Group, Inc.	228,066	20,457,520	0.04%	TJX Cos, Inc.	1,319,364	145,261,976	0.27%
Paramount Global Class B	575,833	5,982,905	0.01%	Tractor Supply Co.	125,343	33,842,610	0.06%
Take-Two Interactive Software, Inc.	184,738	28,724,912	0.05%	Ulta Beauty, Inc.	55,903	21,571,291	0.04%
T-Mobile US, Inc.	600,643	105,821,284	0.20%	Wynn Resorts Ltd.	109,845	9,831,127	0.02%
Verizon Communications, Inc.	4,903,307	202,212,381	0.38%	Yum! Brands, Inc.	328,263	43,481,717	0.08%
Walt Disney Co.	2,123,668	210,858,996	0.39%			<b>5,316,076,886</b>	<b>9.91%</b>
Warner Bros Discovery, Inc.	2,602,652	19,363,731	0.04%	<b>Consumer Staples 5.74% (30 June 2023: 6.62%)</b>			
		<b>4,989,557,236</b>	<b>9.30%</b>	Altria Group, Inc.	2,001,002	91,145,641	0.17%
<b>Consumer Discretionary 9.91% (30 June 2023: 10.58%)</b>				Archer-Daniels-Midland Co.	576,006	34,819,563	0.06%
Airbnb, Inc. Class A	514,303	77,983,764	0.15%	Brown-Forman Corp. Class B	207,798	8,974,796	0.02%
Amazon.com, Inc.	10,667,968	2,061,584,816	3.84%	Bunge Global SA	164,973	17,614,167	0.03%
Aptiv plc	317,038	22,325,816	0.04%	Campbell Soup Co.	230,289	10,406,760	0.02%
AutoZone, Inc.	20,181	59,818,502	0.11%	Church & Dwight Co., Inc.	284,943	29,542,890	0.05%
Bath & Body Works, Inc.	260,627	10,177,484	0.02%	Clorox Co.	145,132	19,806,164	0.04%
Best Buy Co., Inc.	225,017	18,966,683	0.04%	Coca-Cola Co.	4,517,168	287,517,743	0.54%
Booking Holdings, Inc.	39,492	156,447,558	0.29%	Colgate-Palmolive Co.	955,937	92,764,127	0.17%
BorgWarner, Inc.	263,896	8,508,007	0.02%	Conagra Brands, Inc.	555,619	15,790,692	0.03%
Caesars Entertainment, Inc.	250,416	9,951,532	0.02%	Constellation Brands, Inc. Class A	187,285	48,184,685	0.09%
CarMax, Inc.	184,171	13,507,101	0.03%	Costco Wholesale Corp.	516,656	439,152,433	0.82%
Carnival Corp.	1,173,945	21,976,250	0.04%	Dollar General Corp.	255,560	33,792,699	0.06%
Chipotle Mexican Grill, Inc. Class A	1,600,398	100,264,935	0.19%	Dollar Tree, Inc.	241,220	25,755,059	0.05%
Darden Restaurants, Inc.	139,027	21,037,566	0.04%	Estee Lauder Cos, Inc. Class A	271,108	28,845,891	0.05%
Deckers Outdoor Corp.	29,880	28,922,346	0.05%	General Mills, Inc.	657,667	41,604,014	0.08%
Domino's Pizza, Inc.	40,643	20,985,200	0.04%	Hershey Co.	171,959	31,611,223	0.06%
DR Horton, Inc.	345,353	48,670,598	0.09%	Hormel Foods Corp.	337,252	10,282,814	0.02%
eBay, Inc.	589,431	31,664,233	0.06%	J M Smucker Co.	124,298	13,553,454	0.02%
Etsy, Inc.	136,230	8,034,845	0.01%	Kellanova	307,252	17,722,295	0.03%
Expedia Group, Inc.	147,935	18,638,331	0.03%	Kenvue, Inc.	2,230,463	40,549,817	0.08%
Ford Motor Co.	4,567,934	57,281,892	0.11%	Keurig Dr Pepper, Inc.	1,215,810	40,608,054	0.08%
Garmin Ltd.	178,613	29,099,630	0.05%	Kimberly-Clark Corp.	392,131	54,192,504	0.10%
General Motors Co.	1,329,034	61,746,920	0.12%	Kraft Heinz Co.	919,210	29,616,946	0.05%
Genuine Parts Co.	162,033	22,412,405	0.04%	Kroger Co.	779,917	38,941,256	0.07%
Hasbro, Inc.	152,676	8,931,546	0.02%	Lamb Weston Holdings, Inc.	168,429	14,161,510	0.03%
Hilton Worldwide Holdings, Inc.	291,337	63,569,733	0.12%	McCormick & Co., Inc.	292,366	20,740,444	0.04%
Home Depot, Inc.	1,154,195	397,320,087	0.74%	Molson Coors Beverage Co. Class B	211,978	10,774,842	0.02%
Las Vegas Sands Corp.	425,397	18,823,817	0.04%	Mondelez International, Inc. Class A	1,562,425	102,245,092	0.19%
Lennar Corp. Class A	285,349	42,765,255	0.08%	Monster Beverage Corp.	826,334	41,275,383	0.08%
LKQ Corp.	311,597	12,959,319	0.02%	PepsiCo, Inc.	1,601,299	264,102,244	0.49%
Lowe's Cos, Inc.	666,612	146,961,281	0.27%	Philip Morris International, Inc.	1,810,984	183,507,009	0.34%
Lululemon Athletica, Inc.	133,600	39,906,320	0.07%	Procter & Gamble Co.	2,749,265	453,408,784	0.84%
Marriott International, Inc. Class A	279,578	67,593,573	0.13%	Sysco Corp.	579,792	41,391,351	0.08%
				Target Corp.	538,920	79,781,717	0.15%
				Tyson Foods, Inc. Class A	333,842	19,075,732	0.04%
				Walgreens Boots Alliance, Inc.	834,744	10,096,229	0.02%

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Walmart, Inc.	4,976,301	336,945,341	0.63%	Invesco Ltd.	521,462	7,801,072	0.01%
		<b>3,080,301,365</b>	<b>5.74%</b>	Jack Henry & Associates, Inc.	84,832	14,083,809	0.03%
<b>Energy 3.63% (30 June 2023: 4.08%)</b>				JPMorgan Chase & Co.	3,345,212	676,602,579	1.26%
APA Corp.	420,591	12,382,199	0.02%	KeyCorp	1,099,869	15,629,138	0.03%
Baker Hughes Co. Class A	1,161,656	40,855,441	0.08%	KKR & Co., Inc.	774,252	81,482,280	0.15%
Chevron Corp.	1,996,549	312,300,195	0.58%	Loews Corp.	211,464	15,804,819	0.03%
ConocoPhillips	1,362,291	155,818,845	0.29%	M&T Bank Corp.	194,295	29,408,491	0.06%
Coterra Energy, Inc.	866,602	23,112,275	0.04%	MarketAxess Holdings, Inc.	44,212	8,865,832	0.02%
Devon Energy Corp.	735,896	34,881,470	0.07%	Marsh & McLennan Cos, Inc.	574,096	120,973,509	0.23%
Diamondback Energy, Inc.	207,724	41,584,268	0.08%	Mastercard, Inc. Class A	956,429	421,938,218	0.79%
EOG Resources, Inc.	669,396	84,256,874	0.16%	MetLife, Inc.	695,953	48,848,941	0.09%
EQT Corp.	514,283	19,018,185	0.04%	Moody's Corp.	182,968	77,016,720	0.14%
Exxon Mobil Corp.	5,225,514	601,561,172	1.12%	Morgan Stanley	1,457,646	141,668,615	0.26%
Halliburton Co.	1,030,706	34,817,249	0.06%	MSCI, Inc. Class A	92,235	44,434,211	0.08%
Hess Corp.	321,988	47,499,670	0.09%	Nasdaq, Inc.	442,312	26,653,721	0.05%
Kinder Morgan, Inc.	2,248,206	44,671,853	0.08%	Northern Trust Corp.	239,109	20,080,374	0.04%
Marathon Oil Corp.	656,977	18,835,531	0.04%	PayPal Holdings, Inc.	1,218,564	70,713,269	0.13%
Marathon Petroleum Corp.	410,427	71,200,876	0.13%	PNC Financial Services Group, Inc.	463,171	72,013,827	0.13%
Occidental Petroleum Corp.	774,481	48,815,537	0.09%	Principal Financial Group, Inc.	251,299	19,714,407	0.04%
ONEOK, Inc.	680,401	55,486,701	0.10%	Progressive Corp.	682,213	141,702,462	0.26%
Phillips 66	493,882	69,721,322	0.13%	Prudential Financial, Inc.	418,197	49,008,506	0.09%
Schlumberger NV	1,666,198	78,611,222	0.15%	Raymond James Financial, Inc.	217,364	26,868,364	0.05%
Targa Resources Corp.	258,288	33,262,329	0.06%	Regions Financial Corp.	1,066,217	21,366,989	0.04%
Valero Energy Corp.	380,949	59,717,565	0.11%	S&P Global, Inc.	372,934	166,328,564	0.31%
Williams Cos, Inc.	1,421,122	60,397,685	0.11%	State Street Corp.	350,000	25,900,000	0.05%
		<b>1,948,808,464</b>	<b>3.63%</b>	Synchrony Financial	467,827	22,076,756	0.04%
<b>Financials 12.36% (30 June 2023: 12.34%)</b>				T Rowe Price Group, Inc.	260,513	30,039,754	0.06%
Aflac, Inc.	602,512	53,810,347	0.10%	Travelers Cos, Inc.	266,886	54,268,599	0.10%
Allstate Corp.	307,467	49,090,181	0.09%	Truist Financial Corp.	1,558,700	60,555,495	0.11%
American Express Co.	661,970	153,279,153	0.29%	US Bancorp	1,817,521	72,155,584	0.13%
American International Group, Inc.	773,311	57,410,609	0.11%	Visa, Inc. Class A	1,833,794	481,315,911	0.90%
Ameriprise Financial, Inc.	115,767	49,454,505	0.09%	Wells Fargo & Co.	4,061,323	241,201,973	0.45%
Aon plc Class A	253,333	74,373,502	0.14%	Willis Towers Watson plc	118,899	31,168,184	0.06%
Arch Capital Group Ltd.	435,759	43,963,726	0.08%	WR Berkley Corp.	235,060	18,471,015	0.03%
Arthur J Gallagher & Co.	254,571	66,012,806	0.12%			<b>6,629,985,466</b>	<b>12.36%</b>
Assurant, Inc.	60,433	10,046,986	0.02%	<b>Health Care 11.66% (30 June 2023: 13.33%)</b>			
Bank of America Corp.	7,925,586	315,200,555	0.59%	Abbott Laboratories	2,026,515	210,575,174	0.39%
Bank of New York Mellon Corp.	871,158	52,173,653	0.10%	AbbVie, Inc.	2,056,690	352,763,469	0.66%
Berkshire Hathaway, Inc. Class B	2,108,941	857,917,199	1.60%	Agilent Technologies, Inc.	341,474	44,265,275	0.08%
BlackRock, Inc. Class A	162,696	128,093,815	0.24%	Align Technology, Inc.	81,614	19,704,068	0.04%
Blackstone, Inc.	832,479	103,060,900	0.19%	Amgen, Inc.	624,858	195,236,882	0.36%
Brown & Brown, Inc.	276,098	24,685,922	0.05%	Baxter International, Inc.	592,703	19,825,915	0.04%
Capital One Financial Corp.	445,088	61,622,434	0.12%	Becton Dickinson & Co.	336,413	78,623,082	0.15%
Cboe Global Markets, Inc.	122,750	20,874,865	0.04%	Biogen, Inc.	169,646	39,327,336	0.07%
Charles Schwab Corp.	1,739,129	128,156,416	0.24%	Bio-Rad Laboratories, Inc. Class A	23,761	6,489,367	0.01%
Chubb Ltd.	473,075	120,671,971	0.23%	Bio-Techne Corp.	183,329	13,135,523	0.02%
Cincinnati Financial Corp.	181,844	21,475,776	0.04%	Boston Scientific Corp.	1,712,730	131,897,337	0.25%
Citigroup, Inc.	2,221,922	141,003,170	0.26%	Bristol-Myers Squibb Co.	2,361,454	98,071,185	0.18%
Citizens Financial Group, Inc.	529,608	19,081,776	0.04%	Cardinal Health, Inc.	283,334	27,857,399	0.05%
CME Group, Inc. Class A	419,130	82,400,958	0.15%	Catalent, Inc.	210,164	11,817,522	0.02%
Comerica, Inc.	216	11,025	0.00%	Cencora, Inc.	192,810	43,440,093	0.08%
Corpay, Inc.	81,819	21,797,400	0.04%	Centene Corp.	620,806	41,159,438	0.08%
Discover Financial Services	291,872	38,179,776	0.07%	Charles River Laboratories International, Inc.	60,000	12,394,800	0.02%
Everest Group Ltd.	50,509	19,244,939	0.04%	Cigna Group	331,017	109,424,290	0.20%
FactSet Research Systems, Inc.	44,525	18,178,222	0.03%	Cooper Cos, Inc.	231,691	20,226,624	0.04%
Fidelity National Information Services, Inc.	648,107	48,841,344	0.09%	CVS Health Corp.	1,462,494	86,374,896	0.16%
Fifth Third Bancorp	797,946	29,117,050	0.05%	Danaher Corp.	768,015	191,888,548	0.36%
Fiserv, Inc.	681,693	101,599,525	0.19%	DaVita, Inc.	60,326	8,359,374	0.02%
Franklin Resources, Inc.	350,691	7,837,944	0.01%	Dexcom, Inc.	463,261	52,524,532	0.10%
Global Payments, Inc.	297,325	28,751,327	0.05%	Edwards Lifesciences Corp.	701,970	64,840,969	0.12%
Globe Life, Inc.	97,914	8,056,364	0.02%	Elevance Health, Inc.	270,829	146,751,402	0.27%
Goldman Sachs Group, Inc.	375,654	169,915,817	0.32%	Eli Lilly & Co.	930,009	842,011,548	1.57%
Hartford Financial Services Group, Inc.	344,744	34,660,562	0.06%	GE HealthCare Technologies, Inc.	494,892	38,561,985	0.07%
Huntington Bancshares, Inc.	1,692,308	22,304,619	0.04%	Gilead Sciences, Inc.	1,451,037	99,555,648	0.19%
Intercontinental Exchange, Inc.	668,174	91,466,339	0.17%	HCA Healthcare, Inc.	225,851	72,561,409	0.14%
				Henry Schein, Inc.	149,341	9,572,758	0.02%

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Hologic, Inc.	271,553	20,162,810	0.04%	GE Vernova, Inc.	319,291	54,761,599	0.10%
Humana, Inc.	140,440	52,475,406	0.10%	Generac Holdings, Inc.	70,613	9,336,451	0.02%
IDEXX Laboratories, Inc.	96,228	46,882,281	0.09%	General Dynamics Corp.	264,830	76,837,776	0.14%
Illumina, Inc.	262	27,347	0.00%	General Electric Co.	1,275,130	202,707,416	0.38%
Incyte Corp.	185,164	11,224,642	0.02%	Honeywell International, Inc.	758,637	161,999,345	0.30%
Insulet Corp.	81,750	16,497,150	0.03%	Howmet Aerospace, Inc.	451,692	35,064,850	0.07%
Intuitive Surgical, Inc.	413,215	183,818,693	0.34%	Hubbell, Inc. Class B	62,525	22,851,637	0.04%
IQVIA Holdings, Inc.	211,929	44,810,268	0.08%	Huntington Ingalls Industries, Inc.	46,151	11,368,376	0.02%
Johnson & Johnson	2,803,582	409,771,545	0.76%	IDEX Corp.	87,888	17,683,066	0.03%
Labcorp Holdings, Inc.	97,979	19,939,706	0.04%	Illinois Tool Works, Inc.	316,533	75,005,660	0.14%
McKesson Corp.	151,438	88,445,849	0.16%	Ingersoll Rand, Inc.	469,803	42,676,905	0.08%
Medtronic plc	1,546,810	121,749,415	0.23%	Jacobs Solutions, Inc.	145,524	20,331,158	0.04%
Merck & Co., Inc.	2,950,536	365,276,357	0.68%	JB Hunt Transport Services, Inc.	94,926	15,188,160	0.03%
Mettler-Toledo International, Inc.	24,880	34,772,039	0.06%	Johnson Controls International plc	784,853	52,169,179	0.10%
Moderna, Inc.	388,423	46,125,231	0.09%	L3Harris Technologies, Inc.	220,858	49,600,290	0.09%
Molina Healthcare, Inc.	68,293	20,303,509	0.04%	Leidos Holdings, Inc.	157,606	22,991,563	0.04%
Pfizer, Inc.	6,601,157	184,700,373	0.34%	Lockheed Martin Corp.	248,752	116,192,059	0.22%
Quest Diagnostics, Inc.	129,363	17,707,207	0.03%	Masco Corp.	255,679	17,046,119	0.03%
Regeneron Pharmaceuticals, Inc.	123,593	129,899,951	0.24%	Nordson Corp.	63,416	14,708,707	0.03%
ResMed, Inc.	171,342	32,798,286	0.06%	Norfolk Southern Corp.	263,344	56,537,323	0.11%
Revvity, Inc.	143,216	15,017,630	0.03%	Northrop Grumman Corp.	162,041	70,641,774	0.13%
Solvium Corp.	160,782	8,502,152	0.02%	Old Dominion Freight Line, Inc.	207,586	36,659,688	0.07%
STERIS plc	114,964	25,239,196	0.05%	Otis Worldwide Corp.	470,541	45,294,277	0.08%
Stryker Corp.	394,971	134,388,883	0.25%	PACCAR, Inc.	611,176	62,914,457	0.12%
Teleflex, Inc.	55,036	11,575,722	0.02%	Parker-Hannifin Corp.	149,751	75,745,553	0.14%
Thermo Fisher Scientific, Inc.	444,682	245,909,146	0.46%	Paychex, Inc.	372,994	44,222,169	0.08%
UnitedHealth Group, Inc.	1,072,136	545,995,979	1.02%	Paycom Software, Inc.	55,956	8,003,946	0.01%
Universal Health Services, Inc. Class B	69,575	12,866,505	0.02%	Pentair plc	193,012	14,798,230	0.03%
Vertex Pharmaceuticals, Inc.	300,614	140,903,794	0.26%	Quanta Services, Inc.	170,519	43,327,173	0.08%
Viatis, Inc.	1,385,662	14,729,587	0.03%	Republic Services, Inc. Class A	238,352	46,321,328	0.09%
Waters Corp.	69,199	20,076,014	0.04%	Robert Half, Inc.	168	10,749	0.00%
West Pharmaceutical Services, Inc.	84,863	27,953,023	0.05%	Rockwell Automation, Inc.	132,812	36,560,487	0.07%
Zimmer Biomet Holdings, Inc.	239,711	26,015,835	0.05%	Rollins, Inc.	326,451	15,927,544	0.03%
Zoetis, Inc. Class A	531,555	92,150,375	0.17%	RTX Corp.	1,548,764	155,480,418	0.29%
		<b>6,257,949,754</b>	<b>11.66%</b>	Snap-on, Inc.	61,191	15,994,716	0.03%
<b>Industrials 8.09% (30 June 2023: 8.53%)</b>				Southwest Airlines Co.	699,005	19,998,533	0.04%
3M Co.	644,123	65,822,929	0.12%	Stanley Black & Decker, Inc.	178,811	14,285,211	0.03%
A O Smith Corp.	140,827	11,516,832	0.02%	Textron, Inc.	222,166	19,075,173	0.04%
Allegion plc	101,561	11,999,432	0.02%	Trane Technologies plc	263,682	86,732,920	0.16%
American Airlines Group, Inc.	759,592	8,606,177	0.02%	TransDigm Group, Inc.	65,157	83,245,235	0.15%
AMETEK, Inc.	269,625	44,949,184	0.08%	Uber Technologies, Inc.	2,434,065	176,907,844	0.33%
Automatic Data Processing, Inc.	476,882	113,826,965	0.21%	Union Pacific Corp.	710,574	160,774,473	0.30%
Axon Enterprise, Inc.	82,617	24,309,226	0.05%	United Airlines Holdings, Inc.	382,808	18,627,437	0.03%
Boeing Co.	672,235	122,353,492	0.23%	United Parcel Service, Inc. Class B	849,649	116,274,466	0.22%
Broadridge Financial Solutions, Inc.	137,530	27,093,410	0.05%	United Rentals, Inc.	77,572	50,168,140	0.09%
Builders FirstSource, Inc.	142,150	19,674,982	0.04%	Veralto Corp.	256,213	24,460,655	0.05%
Carrier Global Corp.	976,234	61,580,841	0.11%	Verisk Analytics, Inc. Class A	166,311	44,829,130	0.08%
Caterpillar, Inc.	569,770	189,790,387	0.35%	Waste Management, Inc.	425,368	90,748,009	0.17%
CH Robinson Worldwide, Inc.	135,829	11,969,251	0.02%	Westinghouse Air Brake Technologies Corp.	205,512	32,481,172	0.06%
Cintas Corp.	100,378	70,290,698	0.13%	WW Grainger, Inc.	50,937	45,957,399	0.09%
Copart, Inc.	1,018,114	55,141,054	0.10%	Xylem, Inc.	282,458	38,309,779	0.07%
CSX Corp.	2,277,525	76,183,211	0.14%			<b>4,341,827,259</b>	<b>8.09%</b>
Cummins, Inc.	159,283	44,110,241	0.08%	<b>Information Technology 32.30% (30 June 2023: 28.07%)</b>			
Dayforce, Inc.	184,033	9,128,037	0.02%	Accenture plc Class A	732,449	222,232,351	0.41%
Deere & Co.	301,580	112,679,335	0.21%	Adobe, Inc.	521,872	289,920,771	0.54%
Delta Air Lines, Inc.	751,887	35,669,519	0.07%	Advanced Micro Devices, Inc.	1,883,080	305,454,407	0.57%
Dover Corp.	160,094	28,888,962	0.05%	Akamai Technologies, Inc.	177,484	15,987,759	0.03%
Eaton Corp. plc	465,803	146,052,531	0.27%	Amphenol Corp. Class A	1,398,998	94,250,495	0.18%
Emerson Electric Co.	666,882	73,463,721	0.14%	Analog Devices, Inc.	577,485	131,816,726	0.25%
Equifax, Inc.	144,232	34,970,491	0.06%	ANSYS, Inc.	101,712	32,700,408	0.06%
Expeditors International of Washington, Inc.	164,585	20,538,562	0.04%	Apple, Inc.	16,791,122	3,536,546,116	6.59%
Fastenal Co.	667,085	41,919,621	0.08%	Applied Materials, Inc.	967,841	228,400,798	0.43%
FedEx Corp.	263,722	79,074,404	0.15%	Arista Networks, Inc.	295,709	103,640,090	0.19%
Fortive Corp.	410,095	30,388,040	0.06%	Autodesk, Inc.	249,177	61,658,849	0.11%
				Broadcom, Inc.	507,460	814,742,254	1.52%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Cadence Design Systems, Inc.	316,863	97,514,588	0.18%	CF Industries Holdings, Inc.	212,892	15,779,555	0.03%
CDW Corp.	156,840	35,107,066	0.07%	Corteva, Inc.	811,857	43,791,567	0.08%
Cisco Systems, Inc.	4,716,743	224,092,460	0.42%	Dow, Inc.	819,994	43,500,682	0.08%
Cognizant Technology Solutions Corp. Class A	579,924	39,434,832	0.07%	DuPont de Nemours, Inc.	486,960	39,195,410	0.07%
Corning, Inc.	899,455	34,943,827	0.07%	Eastman Chemical Co.	136,367	13,359,875	0.03%
CrowdStrike Holdings, Inc. Class A	268,374	102,838,233	0.19%	Ecolab, Inc.	296,160	70,486,080	0.13%
Enphase Energy, Inc.	158,733	15,827,267	0.03%	FMC Corp.	145,500	8,373,525	0.02%
EPAM Systems, Inc.	67,285	12,656,981	0.02%	Freeport-McMoRan, Inc.	1,673,325	81,323,595	0.15%
F5, Inc.	68,535	11,803,783	0.02%	International Flavors & Fragrances, Inc.	297,717	28,345,636	0.05%
Fair Isaac Corp.	28,822	42,906,159	0.08%	International Paper Co.	405,023	17,476,742	0.03%
First Solar, Inc.	124,808	28,139,212	0.05%	Linde plc	559,982	245,725,701	0.46%
Fortinet, Inc.	738,788	44,526,753	0.08%	LyondellBasell Industries NV Class A	299,593	28,659,066	0.05%
Gartner, Inc.	90,348	40,571,673	0.08%	Martin Marietta Materials, Inc.	71,923	38,967,881	0.07%
Gen Digital, Inc.	642,104	16,039,758	0.03%	Mosaic Co.	374,185	10,813,947	0.02%
GoDaddy, Inc. Class A	164,014	22,914,396	0.04%	Newmont Corp.	1,343,187	56,239,240	0.11%
Hewlett Packard Enterprise Co.	1,513,902	32,049,305	0.06%	Nucor Corp.	279,331	44,156,645	0.08%
HP, Inc.	1,005,664	35,218,353	0.07%	Packaging Corp. of America	104,220	19,026,403	0.04%
Intel Corp.	4,958,816	153,574,532	0.29%	PPG Industries, Inc.	274,528	34,560,330	0.07%
International Business Machines Corp.	1,070,154	185,083,134	0.35%	Sherwin-Williams Co.	271,673	81,075,373	0.15%
Intuit, Inc.	326,160	214,355,614	0.40%	Steel Dynamics, Inc.	172,049	22,280,346	0.04%
Jabil, Inc.	140,500	15,284,995	0.03%	Vulcan Materials Co.	153,922	38,277,323	0.07%
Juniper Networks, Inc.	378,668	13,806,235	0.03%	Westrock Co.	300,208	15,088,454	0.03%
Keysight Technologies, Inc.	203,470	27,824,523	0.05%			<b>1,150,912,460</b>	<b>2.15%</b>
KLA Corp.	156,860	129,332,639	0.24%	<b>Real Estate 2.14% (30 June 2023: 2.38%)</b>			
Lam Research Corp.	152,272	162,146,839	0.30%	Alexandria Real Estate Equities, Inc. REIT	183,759	21,494,290	0.04%
Microchip Technology, Inc.	629,071	57,559,997	0.11%	American Tower Corp. REIT	543,952	105,733,390	0.20%
Micron Technology, Inc.	1,289,959	169,668,307	0.32%	AvalonBay Communities, Inc. REIT	165,305	34,199,951	0.06%
Microsoft Corp.	8,657,878	3,869,638,572	7.21%	Boston Properties, Inc. REIT	169,153	10,413,059	0.02%
Monolithic Power Systems, Inc.	56,660	46,556,389	0.09%	Camden Property Trust REIT	123,900	13,518,729	0.02%
Motorola Solutions, Inc.	194,245	74,988,282	0.14%	CBRE Group, Inc. Class A	351,235	31,298,551	0.06%
NetApp, Inc.	239,874	30,895,771	0.06%	CoStar Group, Inc.	476,015	35,291,752	0.07%
NVIDIA Corp.	28,654,827	3,540,017,328	6.60%	Crown Castle, Inc. REIT	505,480	49,385,396	0.09%
NXP Semiconductors NV	297,809	80,137,424	0.15%	Digital Realty Trust, Inc. REIT	377,937	57,465,321	0.11%
ON Semiconductor Corp.	501,197	34,357,054	0.06%	Equinix, Inc. REIT	110,528	83,625,485	0.16%
Oracle Corp.	1,856,584	262,149,661	0.49%	Equity Residential REIT	402,092	27,881,059	0.05%
Palo Alto Networks, Inc.	376,369	127,592,855	0.24%	Essex Property Trust, Inc. REIT	74,634	20,315,375	0.04%
PTC, Inc.	139,284	25,303,724	0.05%	Extra Space Storage, Inc. REIT	246,493	38,307,477	0.07%
Qorvo, Inc.	112,737	13,082,001	0.02%	Federal Realty Investment Trust REIT	87,062	8,790,650	0.02%
QUALCOMM, Inc.	1,302,384	259,408,845	0.48%	Healthpeak Properties, Inc. REIT	822,989	16,130,584	0.03%
Roper Technologies, Inc.	124,790	70,339,131	0.13%	Host Hotels & Resorts, Inc. REIT	820,530	14,753,129	0.03%
Salesforce, Inc.	1,131,389	290,880,112	0.54%	Invitation Homes, Inc. REIT	672,366	24,131,216	0.04%
Seagate Technology Holdings plc	227,498	23,493,718	0.04%	Iron Mountain, Inc. REIT	341,505	30,605,678	0.06%
ServiceNow, Inc.	238,747	187,815,102	0.35%	Kimco Realty Corp. REIT	780,402	15,186,623	0.03%
Skyworks Solutions, Inc.	186,936	19,923,639	0.04%	Mid-America Apartment Communities, Inc. REIT	136,457	19,460,133	0.04%
Super Micro Computer, Inc.	58,633	48,040,949	0.09%	Prologis, Inc. REIT	1,078,375	121,112,296	0.23%
Synopsys, Inc.	177,634	105,702,888	0.20%	Public Storage REIT	184,332	53,023,100	0.10%
TE Connectivity Ltd.	356,659	53,652,213	0.10%	Realty Income Corp. REIT	1,013,775	53,547,595	0.10%
Teledyne Technologies, Inc.	55,435	21,507,671	0.04%	Regency Centers Corp. REIT	192,599	11,979,658	0.02%
Teradyne, Inc.	181,842	26,965,350	0.05%	SBA Communications Corp. REIT Class A	124,862	24,510,411	0.04%
Texas Instruments, Inc.	1,060,610	206,320,463	0.38%	Simon Property Group, Inc. REIT	379,437	57,598,537	0.11%
Trimble, Inc.	284,427	15,905,158	0.03%	UDR, Inc. REIT	354,371	14,582,367	0.03%
Tyler Technologies, Inc.	49,462	24,868,504	0.05%	Ventas, Inc. REIT	471,375	24,162,682	0.04%
VeriSign, Inc.	100,996	17,957,089	0.03%	VICI Properties, Inc. REIT Class A	1,214,090	34,771,538	0.06%
Western Digital Corp.	380,483	28,829,197	0.05%	Welltower, Inc. REIT	696,213	72,580,205	0.13%
Zebra Technologies Corp. Class A	59,810	18,477,103	0.03%	Weyerhaeuser Co. REIT	849,018	24,103,621	0.04%
		<b>17,327,378,678</b>	<b>32.30%</b>			<b>1,149,959,858</b>	<b>2.14%</b>
<b>Materials 2.15% (30 June 2023: 2.48%)</b>				<b>Utilities 2.25% (30 June 2023: 2.56%)</b>			
Air Products & Chemicals, Inc.	258,887	66,805,790	0.13%	AES Corp.	827,926	14,546,660	0.03%
Albemarle Corp.	136,865	13,073,345	0.02%	Alliant Energy Corp.	298,703	15,203,983	0.03%
Amcor plc	1,680,046	16,430,850	0.03%				
Avery Dennison Corp.	94,028	20,559,222	0.04%				
Ball Corp.	361,443	21,693,809	0.04%				
Celanese Corp. Class A	117,474	15,846,068	0.03%				



	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ameren Corp.	310,580	22,085,344	0.04%
American Electric Power Co., Inc.	614,135	53,884,205	0.10%
American Water Works Co., Inc.	226,574	29,264,298	0.05%
Atmos Energy Corp.	175,873	20,515,585	0.04%
CenterPoint Energy, Inc.	744,965	23,079,016	0.04%
CMS Energy Corp.	347,760	20,702,153	0.04%
Consolidated Edison, Inc.	403,234	36,057,184	0.07%
Constellation Energy Corp.	367,204	73,539,945	0.14%
Dominion Energy, Inc.	977,633	47,904,017	0.09%
DTE Energy Co.	241,216	26,777,388	0.05%
Duke Energy Corp.	899,028	90,109,576	0.17%
Edison International	448,276	32,190,699	0.06%
Entergy Corp.	248,773	26,618,711	0.05%
Evergy, Inc.	267,492	14,169,051	0.03%
Eversource Energy	410,335	23,270,098	0.04%
Exelon Corp.	1,164,980	40,319,958	0.08%
FirstEnergy Corp.	603,503	23,096,060	0.04%
NextEra Energy, Inc.	2,393,411	169,477,433	0.32%
NiSource, Inc.	521,827	15,033,836	0.03%
NRG Energy, Inc.	242,941	18,915,386	0.04%
PG&E Corp.	2,487,013	43,423,247	0.08%
Pinnacle West Capital Corp.	131,948	10,078,188	0.02%
PPL Corp.	858,910	23,748,861	0.04%
Public Service Enterprise Group, Inc.	580,458	42,779,755	0.08%
Sempra	737,028	56,058,350	0.10%
Southern Co.	1,273,851	98,812,622	0.18%
Vistra Corp.	380,561	32,720,635	0.06%
WEC Energy Group, Inc.	367,382	28,824,792	0.05%
Xcel Energy, Inc.	647,401	34,577,687	0.06%
		<b>1,207,784,723</b>	<b>2.25%</b>
<b>Total Equities</b>		<b>53,400,542,149</b>	<b>99.53%</b>
<b>Total Transferable Securities</b>		<b>53,400,542,149</b>	<b>99.53%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.02%)</b>				
<b>Futures 0.00% (30 June 2023: 0.02%)</b>				
S&P 500 E-mini September 2024	906	\$249,895,262	228,688	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>228,688</b>	<b>0.00%</b>

Currency	Notional Amount	Termination Date	Counterparty	Reference Entity	Floating Interest Rate Received (Paid)	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)</b>							
<b>Total Return Swap Contracts 0.00% (30 June 2023: 0.00%)</b>							
USD	100,461	29/8/2025	Bank of America	Home Depot Inc	USD-Overnight Bank Funding Rate + 0.65%	2,811	0.00%
<b>Total OTC Financial Derivative Instruments</b>						<b>2,811</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>53,400,773,648</b>	<b>99.53%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>250,816,163</b>	<b>0.47%</b>
<b>Net Assets</b>	<b>53,651,589,811</b>	<b>100.00%</b>

	US Dollars (\$)	% of Total Assets
<b>Analysis of Total Assets</b>		
(a) Transferable securities admitted to an official stock exchange listing	53,400,542,149	98.16%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	228,688	0.00%
(e) Total OTC Financial Derivative Instruments	2,811	0.00%
(f) Other Assets	999,079,290	1.84%
<b>Total Assets</b>	<b>54,399,852,938</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	53,400,542,149	38,811,574,025
Financial Derivative Instruments	3,17	231,499	8,420,278
Cash	3	212,891,279	235,970,527
Receivables:			
Interest and Dividends		24,251,342	21,850,787
Capital Shares Issued		62,658,638	187,294,358
Investments Sold		690,187,970	4,993,066
Margin Cash Due from Broker	3	9,090,061	8,341,222
<b>Total Current Assets</b>		<b>54,399,852,938</b>	<b>39,278,444,263</b>
<b>Current Liabilities</b>			
Payables and Other Liabilities:			
Interest		483	—
Capital Shares Redeemed		695,977,430	10,167,314
Investments Purchased		49,418,275	182,974,889
Management Fees Payable	12	2,866,939	2,181,189
<b>Total Current Liabilities</b>		<b>748,263,127</b>	<b>195,323,392</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>53,651,589,811</b>	<b>39,083,120,871</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$12,693,185,013	\$6,879,164,290	\$4,465,173,510
Number of Shares Outstanding	122,903,834	82,730,143	64,025,169
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$103.28</b>	<b>\$83.15</b>	<b>\$69.74</b>
<b>USD Distributing</b>			
Net Assets	\$40,958,404,798	\$32,203,956,581	\$27,664,084,150
Number of Shares Outstanding	395,823,015	381,987,563	385,737,725
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$103.48</b>	<b>\$84.31</b>	<b>\$71.72</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		9,590,704	6,926,597
Dividend Income		687,978,385	588,067,131
Securities Lending Income		558,436	108,896
Net Gain on Financial Instruments		9,855,758,339	5,784,597,223
<b>Total Investment Income</b>		<b>10,553,885,864</b>	<b>6,379,699,847</b>
<b>Expenses</b>			
Management Fees	12	31,588,516	24,003,696
Transaction Fees and Commissions		403,339	286,168
<b>Total Expenses</b>		<b>31,991,855</b>	<b>24,289,864</b>
<b>Finance Costs</b>			
Interest Expense		694	11
Distributions	6	445,934,074	411,346,543
<b>Total Finance Costs</b>		<b>445,934,768</b>	<b>411,346,554</b>
<b>Net Investment Income After Finance Costs</b>		<b>10,075,959,241</b>	<b>5,944,063,429</b>
Taxation	5	(97,393,941)	(82,641,814)
<b>Net Increase in Net Assets</b>		<b>9,978,565,300</b>	<b>5,861,421,615</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	9,978,565,300	5,861,421,615
<b>Capital Transactions</b>		
Subscriptions	11,947,610,949	8,776,507,563
Redemptions	(7,357,707,309)	(7,684,065,967)
Total Capital Transactions	4,589,903,640	1,092,441,596
<b>Total Increase for the Year</b>	<b>14,568,468,940</b>	<b>6,953,863,211</b>
<b>Net Assets</b>		
Beginning of Year	39,083,120,871	32,129,257,660
<b>End of Year</b>	<b>53,651,589,811</b>	<b>39,083,120,871</b>

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

# Vanguard ESG EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory.
- The ETF's benchmark index returned 6.44% for the 12 months ended 30 June 2024.
- Among the largest constituents in the index, Sweden, Switzerland, the Netherlands and Italy outperformed. Among the laggards were the United States and France.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, results were mixed.

Benchmark returns in the commentary above are in euros.

### Benchmark: Bloomberg MSCI EUR Corporate Liquid Bond Screened Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	6.33%	4.82%
Benchmark	6.44	4.94
Tracking Difference*	-0.11	
EUR Distributing	6.33%	4.82%
Benchmark	6.44	4.94
Tracking Difference*	-0.11	
GBP-Hedged Accumulating	7.68%	6.17%
Benchmark	7.85	6.38
Tracking Difference*	-0.17	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: 15 November 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	700,000	704,140	Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	659,000	654,818
Banco Bilbao Vizcaya Argentaria SA 4.63% 13/1/2031	400,000	414,425	ELO SACA 2.88% 29/1/2026	400,000	385,856
DH Europe Finance Sarl 1.20% 30/6/2027	400,000	373,909	UBS Group 0.25% AG 29/1/2026	400,000	384,040
Stellantis NV 0.63% 30/3/2027	350,000	317,374	Stellantis NV 0.63% 30/3/2027	350,000	322,293
JPMorgan Chase & Co. 4.46% 13/11/2031	300,000	313,465	UniCredit Bank Austria AG 5.85% 15/11/2027	300,000	313,060
Sartorius Finance BV 4.88% 14/9/2035	300,000	304,547	Banco Bilbao Vizcaya Argentaria SA 4.63% 13/1/2031	300,000	312,226
Intesa Sanpaolo SpA 4.50% 2/10/2025	300,000	302,021	Sartorius Finance BV 4.88% 14/9/2035	300,000	302,591
Banco Santander SA 3.88% 22/4/2029	300,000	299,873	Intesa Sanpaolo SpA 4.50% 2/10/2025	300,000	302,538
ING Groep NV 3.88% 12/8/2029	300,000	299,665	Assicurazioni Generali SpA 4.13% 4/5/2026	300,000	301,725
Novo Nordisk Finance Netherlands BV 3.38% 21/5/2026	300,000	298,836	DH Europe Finance Sarl 1.20% 30/6/2027	300,000	279,267
AXA SA 3.88% 8/10/2172	300,000	297,501	Mercedes-Benz International Finance BV 1.50% 9/3/2026	250,000	242,115
ING Groep NV 4.13% 24/8/2033	300,000	297,150	Credit Agricole SA 4.38% 27/11/2033	200,000	210,772
UBS Group AG 2.13% 13/10/2026	300,000	291,123	Intesa Sanpaolo SpA 5.13% 29/8/2031	200,000	209,961
ELO SACA 2.88% 29/1/2026	300,000	287,907	Terna - Rete Elettrica Nazionale 1.38% 26/7/2027	225,000	208,646
Mondelez International, Inc. 1.63% 8/3/2027	300,000	283,302	BPCE SA 0.00% 1/6/2033	200,000	208,000
Volkswagen Leasing GmbH 0.25% 12/1/2026	300,000	281,958	Danske Bank A/S 4.75% 21/6/2030	200,000	207,333
Telefonica Emisiones SA 1.20% 21/8/2027	300,000	277,743	UniCredit SpA 4.80% 17/1/2029	200,000	206,606
Banque Federative du Credit Mutuel SA 0.01% 11/5/2026	300,000	277,388	Suez SACA 4.63% 3/11/2028	200,000	205,363
ABN AMRO Bank NV 0.60% 15/1/2027	300,000	276,712	BNP Paribas SA 4.25% 13/4/2031	200,000	204,778
UBS Group AG 2.88% 2/4/2032	300,000	275,529	Anglo American Capital plc 4.50% 15/9/2028	200,000	204,671

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.89% (30 June 2023: 98.81%)</b>					
<b>Fixed Income 98.89% (30 June 2023: 98.81%)</b>					
<b>Australia 1.23% (30 June 2023: 1.72%)</b>					
Australia & New Zealand Banking Group Ltd.	100,000	3.65%	20/1/2026	99,968	0.11%
Australia & New Zealand Banking Group Ltd.	100,000	0.67%	5/5/2031	93,308	0.11%
Australia Pacific Airports Melbourne Pty Ltd.	100,000	4.00%	7/6/2034	99,985	0.11%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	96,392	0.11%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	95,628	0.11%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	92,211	0.11%
Sydney Airport Finance Co. Pty Ltd.	100,000	4.38%	3/5/2033	103,323	0.12%
Telstra Corp., Ltd.	100,000	1.13%	14/4/2026	95,972	0.11%
Telstra Corp., Ltd.	100,000	1.38%	26/3/2029	91,433	0.11%
Transurban Finance Co. Pty Ltd.	100,000	4.23%	26/4/2033	102,302	0.12%
Westpac Banking Corp.	100,000	3.70%	16/1/2026	100,128	0.11%
				<b>1,070,650</b>	<b>1.23%</b>
<b>Austria 0.55% (30 June 2023: 1.06%)</b>					
Erste Group Bank AG	200,000	4.00%	16/1/2031	204,391	0.23%
Raiffeisen Bank International AG	100,000	0.38%	25/9/2026	92,646	0.11%
Raiffeisen Bank International AG	100,000	4.75%	26/1/2027	100,841	0.12%
Raiffeisen Bank International AG	100,000	1.38%	17/6/2033	83,382	0.09%
				<b>481,260</b>	<b>0.55%</b>
<b>Belgium 1.43% (30 June 2023: 1.85%)</b>					
Argenta Spaarbank NV	100,000	1.00%	13/10/2026	96,339	0.11%
Argenta Spaarbank NV	100,000	1.00%	29/1/2027	92,452	0.11%
Argenta Spaarbank NV	100,000	1.38%	8/2/2029	90,675	0.10%
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	85,742	0.10%
Elia Transmission Belgium SA	100,000	3.75%	16/1/2036	98,519	0.11%
Groupe Bruxelles Lambert NV	100,000	3.13%	6/9/2029	97,920	0.11%
KBC Group NV	100,000	0.75%	24/1/2030	86,236	0.10%
KBC Group NV	100,000	4.38%	19/4/2030	102,485	0.12%
KBC Group NV	100,000	3.75%	27/3/2032	99,486	0.11%
KBC Group NV	100,000	4.88%	25/4/2033	101,498	0.12%
Lonza Finance International NV	100,000	3.88%	25/5/2033	100,188	0.12%
Solvay SA	100,000	3.88%	3/4/2028	99,951	0.11%
VGP NV	100,000	1.63%	17/1/2027	92,361	0.11%
				<b>1,243,852</b>	<b>1.43%</b>
<b>Canada 0.68% (30 June 2023: 0.63%)</b>					
Bank of Nova Scotia	100,000	0.13%	4/9/2026	92,742	0.11%
Magna International, Inc.	100,000	1.50%	25/9/2027	93,982	0.11%
Royal Bank of Canada	100,000	4.38%	2/10/2030	103,883	0.12%
Toronto-Dominion Bank	100,000	3.63%	13/12/2029	99,561	0.11%
Toronto-Dominion Bank	200,000	3.56%	16/4/2031	197,351	0.23%
				<b>587,519</b>	<b>0.68%</b>
<b>China 0.19% (30 June 2023: 0.13%)</b>					
Prosus NV	100,000	1.29%	13/7/2029	85,770	0.10%
Prosus NV	100,000	1.99%	13/7/2033	78,738	0.09%
				<b>164,508</b>	<b>0.19%</b>
<b>Czech Republic 0.12% (30 June 2023: 0.10%)</b>					
Ceska sporitelna A.S.	100,000	5.94%	29/6/2027	102,944	0.12%
				<b>102,944</b>	<b>0.12%</b>
<b>Denmark 2.09% (30 June 2023: 1.22%)</b>					
AP Moller-Maersk A/S	100,000	3.75%	5/3/2032	100,050	0.11%
Danske Bank A/S	100,000	4.75%	21/6/2030	104,019	0.12%
Danske Bank A/S	100,000	4.13%	10/1/2031	102,221	0.12%
Danske Bank A/S	100,000	4.63%	14/5/2034	101,054	0.12%
DSV A/S	100,000	0.38%	26/2/2027	92,284	0.11%
DSV Finance BV	100,000	3.50%	26/6/2029	99,617	0.11%
Heidelberg Materials Finance Luxembourg SA	50,000	4.88%	21/11/2033	52,971	0.06%
ISS Global A/S	100,000	0.88%	18/6/2026	94,574	0.11%
ISS Global A/S	100,000	3.88%	5/6/2029	100,357	0.11%
Jyske Bank A/S	100,000	0.05%	2/9/2026	95,568	0.11%
Jyske Bank A/S	100,000	5.00%	26/10/2028	103,042	0.12%
Novo Nordisk Finance Netherlands BV	200,000	3.38%	21/5/2026	200,046	0.23%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2034	99,692	0.11%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	94,880	0.11%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nykredit Realkredit A/S	100,000	0.75%	20/1/2027	93,098	0.11%
Nykredit Realkredit A/S	100,000	0.38%	17/1/2028	88,738	0.10%
Nykredit Realkredit A/S	100,000	0.88%	28/7/2031	93,618	0.11%
Vestas Wind Systems A/S	100,000	4.13%	15/6/2026	100,584	0.12%
				<b>1,816,413</b>	<b>2.09%</b>
<b>Finland 1.59% (30 June 2023: 1.95%)</b>					
Balder Finland OYJ	100,000	1.00%	18/1/2027	90,766	0.10%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	82,440	0.09%
Nokia OYJ	100,000	2.00%	11/3/2026	97,186	0.11%
Nordea Bank Abp	100,000	1.13%	27/9/2027	93,655	0.11%
Nordea Bank Abp	150,000	4.13%	5/5/2028	152,820	0.18%
Nordea Bank Abp	100,000	0.50%	2/11/2028	88,003	0.10%
Nordea Bank Abp	100,000	0.63%	18/8/2031	93,494	0.11%
Nordea Bank Abp	200,000	3.63%	15/3/2034	197,806	0.23%
OP Corporate Bank plc	100,000	0.50%	12/8/2025	96,688	0.11%
OP Corporate Bank plc	100,000	0.63%	27/7/2027	91,522	0.10%
OP Corporate Bank plc	100,000	4.00%	13/6/2028	102,175	0.12%
Sampo OYJ	100,000	3.38%	23/5/2049	94,839	0.11%
Stora Enso OYJ	100,000	4.25%	1/9/2029	101,634	0.12%
				<b>1,383,028</b>	<b>1.59%</b>
<b>France 20.86% (30 June 2023: 22.14%)</b>					
Accor SA	100,000	3.88%	11/3/2031	99,325	0.11%
Air Liquide Finance SA	100,000	1.00%	8/3/2027	94,194	0.11%
Air Liquide Finance SA	100,000	1.38%	2/4/2030	89,969	0.10%
Alstom SA	100,000	0.25%	14/10/2026	92,550	0.11%
APRR SA	100,000	1.25%	6/1/2027	94,739	0.11%
APRR SA	100,000	1.88%	3/1/2029	93,508	0.11%
APRR SA	100,000	1.63%	13/1/2032	87,524	0.10%
Arkema SA	100,000	1.50%	20/4/2027	94,788	0.11%
Arval Service Lease SA	100,000	4.75%	22/5/2027	102,423	0.12%
Autoroutes du Sud de la France SA	100,000	1.13%	20/4/2026	96,007	0.11%
Autoroutes du Sud de la France SA	100,000	1.00%	13/5/2026	95,607	0.11%
Autoroutes du Sud de la France SA	100,000	1.38%	21/2/2031	87,426	0.10%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	93,973	0.11%
AXA SA	200,000	3.88%	Perpetual	196,626	0.23%
AXA SA	100,000	3.75%	12/10/2030	101,871	0.12%
AXA SA	100,000	3.38%	31/5/2034	98,330	0.11%
AXA SA	100,000	1.88%	10/7/2042	82,702	0.09%
AXA SA	100,000	5.50%	11/7/2043	105,437	0.12%
Ayvens SA	100,000	3.88%	24/1/2028	99,886	0.11%
Ayvens SA	100,000	4.00%	24/1/2031	99,722	0.11%
Banque Federative du Credit Mutuel SA	200,000	0.01%	11/5/2026	187,185	0.21%
Banque Federative du Credit Mutuel SA	100,000	0.75%	8/6/2026	94,684	0.11%
Banque Federative du Credit Mutuel SA	100,000	1.88%	4/11/2026	95,517	0.11%
Banque Federative du Credit Mutuel SA	200,000	3.13%	14/9/2027	196,920	0.23%
Banque Federative du Credit Mutuel SA	300,000	0.63%	3/11/2028	261,918	0.30%
Banque Federative du Credit Mutuel SA	200,000	1.88%	18/6/2029	180,434	0.21%
Banque Federative du Credit Mutuel SA	200,000	4.38%	2/5/2030	204,302	0.23%
Banque Federative du Credit Mutuel SA	100,000	4.13%	18/9/2030	102,630	0.12%
Banque Federative du Credit Mutuel SA	100,000	4.75%	10/11/2031	104,404	0.12%
Banque Federative du Credit Mutuel SA	200,000	3.63%	14/9/2032	199,119	0.23%
Banque Federative du Credit Mutuel SA	100,000	4.13%	14/6/2033	102,567	0.12%
Banque Federative du Credit Mutuel SA	100,000	4.38%	11/1/2034	97,763	0.11%
Banque Stellantis France SACA	100,000	3.88%	19/1/2026	100,162	0.11%
BNP Paribas SA	100,000	1.50%	17/11/2025	97,047	0.11%
BNP Paribas SA	100,000	1.13%	11/6/2026	95,254	0.11%
BNP Paribas SA	200,000	0.13%	4/9/2026	185,969	0.21%
BNP Paribas SA	100,000	2.25%	11/1/2027	96,395	0.11%
BNP Paribas SA	100,000	0.50%	19/2/2028	91,697	0.11%
BNP Paribas SA	100,000	1.50%	23/5/2028	92,143	0.11%
BNP Paribas SA	100,000	4.38%	13/1/2029	101,727	0.12%
BNP Paribas SA	100,000	1.13%	17/4/2029	90,410	0.10%
BNP Paribas SA	100,000	0.88%	11/7/2030	85,949	0.10%
BNP Paribas SA	200,000	3.88%	10/1/2031	201,521	0.23%
BNP Paribas SA	100,000	1.63%	2/7/2031	84,506	0.10%
BNP Paribas SA	100,000	2.50%	31/3/2032	95,013	0.11%
BNP Paribas SA	100,000	4.13%	26/9/2032	102,259	0.12%
BNP Paribas SA	100,000	4.75%	13/11/2032	104,340	0.12%
BNP Paribas SA	200,000	4.10%	13/2/2034	201,279	0.23%
BPCE SA	200,000	0.38%	2/2/2026	189,791	0.22%
BPCE SA	200,000	3.63%	17/4/2026	200,110	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BPCE SA	100,000	1.75%	26/4/2027	95,258	0.11%
BPCE SA	100,000	0.50%	14/1/2028	91,817	0.11%
BPCE SA	100,000	1.63%	31/1/2028	92,881	0.11%
BPCE SA	100,000	4.13%	10/7/2028	101,937	0.12%
BPCE SA	100,000	4.38%	13/7/2028	101,840	0.12%
BPCE SA	100,000	0.25%	14/1/2031	80,333	0.09%
BPCE SA	100,000	2.25%	2/3/2032	94,607	0.11%
BPCE SA	100,000	2.38%	26/4/2032	90,756	0.10%
BPCE SA	100,000	4.50%	13/1/2033	103,389	0.12%
BPCE SA	200,000	4.13%	8/3/2033	200,127	0.23%
BPCE SA	100,000	5.13%	25/1/2035	102,023	0.12%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	87,970	0.10%
Capgemini SE	100,000	1.75%	18/4/2028	94,141	0.11%
Capgemini SE	100,000	2.38%	15/4/2032	91,945	0.11%
Carrefour SA	100,000	2.63%	15/12/2027	96,980	0.11%
Carrefour SA	100,000	4.38%	14/11/2031	102,777	0.12%
Cie de Saint-Gobain SA	100,000	3.75%	29/11/2026	100,447	0.12%
Cie de Saint-Gobain SA	100,000	3.50%	18/1/2029	99,635	0.11%
Cie de Saint-Gobain SA	200,000	3.88%	29/11/2030	201,799	0.23%
Cie Generale des Etablissements Michelin SCA	100,000	0.00%	2/11/2028	86,826	0.10%
Cie Generale des Etablissements Michelin SCA	100,000	0.63%	2/11/2040	64,090	0.07%
Covivio SA	100,000	1.13%	17/9/2031	82,161	0.09%
Credit Agricole Assurances SA	100,000	1.50%	6/10/2031	81,641	0.09%
Credit Agricole Assurances SA	100,000	4.75%	27/9/2048	100,297	0.12%
Credit Agricole SA	100,000	4.00%	12/10/2026	100,160	0.11%
Credit Agricole SA	100,000	1.88%	20/12/2026	95,945	0.11%
Credit Agricole SA	200,000	2.63%	17/3/2027	193,659	0.22%
Credit Agricole SA	200,000	1.38%	3/5/2027	188,494	0.22%
Credit Agricole SA	100,000	3.38%	28/7/2027	99,309	0.11%
Credit Agricole SA	100,000	1.75%	5/3/2029	91,355	0.10%
Credit Agricole SA	100,000	4.25%	11/7/2029	101,338	0.12%
Credit Agricole SA	100,000	0.50%	21/9/2029	87,009	0.10%
Credit Agricole SA	100,000	3.88%	20/4/2031	101,057	0.12%
Credit Agricole SA	100,000	0.88%	14/1/2032	80,560	0.09%
Credit Agricole SA	100,000	4.00%	18/1/2033	102,163	0.12%
Credit Agricole SA	100,000	5.50%	28/8/2033	104,147	0.12%
Credit Agricole SA	100,000	3.88%	28/11/2034	101,159	0.12%
Credit Agricole SA	100,000	4.13%	26/2/2036	100,444	0.12%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	94,486	0.11%
Credit Mutuel Arkea SA	100,000	0.88%	11/3/2033	77,805	0.09%
Credit Mutuel Arkea SA	100,000	3.63%	3/10/2033	98,499	0.11%
Credit Mutuel Arkea SA	100,000	4.81%	15/5/2035	100,153	0.11%
Danone SA	100,000	1.00%	Perpetual	92,586	0.11%
Danone SA	100,000	1.21%	3/11/2028	91,674	0.11%
Danone SA	100,000	0.40%	10/6/2029	86,914	0.10%
Danone SA	100,000	3.48%	3/5/2030	100,037	0.11%
Dassault Systemes SE	200,000	0.38%	16/9/2029	171,530	0.20%
Edenred SE	100,000	1.88%	30/3/2027	95,658	0.11%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	95,492	0.11%
EssilorLuxottica SA	200,000	0.38%	27/11/2027	181,735	0.21%
Gecina SA	100,000	0.88%	25/1/2033	78,409	0.09%
Gecina SA	100,000	0.88%	30/6/2036	69,433	0.08%
Holding d'Infrastructures de Transport SASU	100,000	0.63%	14/9/2028	87,681	0.10%
Holding d'Infrastructures de Transport SASU	100,000	4.25%	18/3/2030	100,958	0.12%
ICADE	100,000	1.50%	13/9/2027	93,109	0.11%
ICADE	100,000	1.63%	28/2/2028	91,539	0.10%
Imerys SA	100,000	1.50%	15/1/2027	94,536	0.11%
JCDecaux SE	100,000	1.63%	7/2/2030	88,051	0.10%
Kering SA	100,000	1.25%	10/5/2026	96,001	0.11%
Kering SA	100,000	0.75%	13/5/2028	90,463	0.10%
Kering SA	100,000	3.38%	11/3/2032	98,115	0.11%
Kering SA	100,000	3.88%	5/9/2035	100,148	0.11%
Klepierre SA	100,000	1.38%	16/2/2027	94,636	0.11%
Klepierre SA	100,000	2.00%	12/5/2029	92,435	0.11%
Legrand SA	100,000	3.50%	29/5/2029	100,653	0.12%
L'Oreal SA	100,000	2.88%	19/5/2028	98,674	0.11%
MMS USA Holdings, Inc.	200,000	1.25%	13/6/2028	183,249	0.21%
Orange SA	100,000	5.38%	Perpetual	103,505	0.12%
Orange SA	100,000	1.75%	Perpetual	92,989	0.11%
Orange SA	100,000	1.38%	20/3/2028	93,077	0.11%
Orange SA	100,000	0.13%	16/9/2029	84,640	0.10%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Orange SA	300,000	1.88%	12/9/2030	273,620	0.31%
Orange SA	50,000	8.13%	28/1/2033	66,567	0.08%
Orange SA	100,000	0.63%	16/12/2033	76,714	0.09%
Orange SA	100,000	0.75%	29/6/2034	76,524	0.09%
PSA Tresorerie GIE	20,000	6.00%	19/9/2033	22,869	0.03%
RCI Banque SA	50,000	1.63%	26/5/2026	48,045	0.05%
RCI Banque SA	100,000	4.63%	13/7/2026	101,277	0.12%
RCI Banque SA	100,000	4.63%	2/10/2026	101,518	0.12%
RCI Banque SA	31,000	4.50%	6/4/2027	31,511	0.04%
RCI Banque SA	50,000	4.75%	6/7/2027	51,336	0.06%
RCI Banque SA	70,000	4.88%	14/6/2028	72,207	0.08%
RCI Banque SA	50,000	4.88%	21/9/2028	51,684	0.06%
RCI Banque SA	25,000	4.13%	4/4/2031	24,850	0.03%
Sanofi SA	100,000	1.00%	21/3/2026	96,068	0.11%
Sanofi SA	200,000	1.75%	10/9/2026	193,243	0.22%
Sanofi SA	100,000	1.25%	6/4/2029	91,212	0.10%
Sanofi SA	100,000	1.38%	21/3/2030	90,209	0.10%
Sanofi SA	100,000	1.50%	1/4/2030	90,701	0.10%
SCOR SE	100,000	3.00%	8/6/2046	97,151	0.11%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	93,762	0.11%
Societe Generale SA	100,000	0.13%	24/2/2026	94,606	0.11%
Societe Generale SA	100,000	0.88%	1/7/2026	94,166	0.11%
Societe Generale SA	100,000	4.25%	28/9/2026	101,178	0.12%
Societe Generale SA	100,000	4.00%	16/11/2027	100,908	0.12%
Societe Generale SA	100,000	0.63%	2/12/2027	92,255	0.11%
Societe Generale SA	100,000	4.13%	21/11/2028	101,767	0.12%
Societe Generale SA	100,000	1.25%	12/6/2030	85,403	0.10%
Societe Generale SA	200,000	4.25%	6/12/2030	199,842	0.23%
Societe Generale SA	200,000	5.25%	6/9/2032	204,550	0.23%
Societe Generale SA	100,000	4.25%	16/11/2032	103,265	0.12%
Sodexo SA	100,000	1.00%	17/7/2028	91,293	0.10%
Sogecap SA	100,000	4.13%	Perpetual	98,393	0.11%
Suez SACA	100,000	1.88%	24/5/2027	94,888	0.11%
Suez SACA	200,000	2.38%	24/5/2030	184,121	0.21%
TDF Infrastructure SASU	100,000	1.75%	1/12/2029	87,732	0.10%
Teleperformance SE	100,000	5.25%	22/11/2028	102,290	0.12%
Unibail-Rodamco-Westfield SE	100,000	7.25%	Perpetual	104,990	0.12%
Unibail-Rodamco-Westfield SE	200,000	1.38%	9/3/2026	192,768	0.22%
Unibail-Rodamco-Westfield SE	200,000	1.13%	28/4/2027	187,350	0.22%
Unibail-Rodamco-Westfield SE	100,000	0.75%	25/10/2028	88,028	0.10%
Unibail-Rodamco-Westfield SE	100,000	1.50%	29/5/2029	90,492	0.10%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	88,023	0.10%
Unibail-Rodamco-Westfield SE	100,000	1.38%	4/12/2031	83,200	0.10%
Unibail-Rodamco-Westfield SE	100,000	1.38%	25/5/2033	79,692	0.09%
Verallia SA	100,000	1.63%	14/5/2028	91,524	0.10%
Wendel SE	100,000	2.50%	9/2/2027	96,907	0.11%
Worldline SA	100,000	0.88%	30/6/2027	90,515	0.10%
				<b>18,142,182</b>	<b>20.86%</b>
<b>Germany 11.53% (30 June 2023: 12.01%)</b>					
Aareal Bank AG	100,000	0.25%	23/11/2027	87,158	0.10%
Allianz Finance II BV	100,000	0.88%	15/1/2026	96,306	0.11%
Allianz Finance II BV	100,000	3.00%	13/3/2028	99,492	0.11%
Allianz Finance II BV	100,000	3.25%	4/12/2029	99,882	0.11%
Allianz Finance II BV	100,000	0.50%	14/1/2031	83,695	0.10%
Allianz SE	100,000	5.82%	25/7/2053	109,585	0.13%
Allianz SE	100,000	4.85%	26/7/2054	102,696	0.12%
Aroundtown SA	100,000	1.50%	28/5/2026	93,429	0.11%
Aroundtown SA	100,000	1.63%	31/1/2028	87,398	0.10%
Bayer AG	40,000	4.00%	26/8/2026	40,324	0.05%
Bayer AG	100,000	0.63%	12/7/2031	78,813	0.09%
Bayer AG	121,000	4.63%	26/5/2033	123,979	0.14%
Bayer AG	100,000	1.00%	12/1/2036	69,911	0.08%
Bayer Capital Corp. BV	100,000	1.50%	26/6/2026	95,688	0.11%
Berlin Hyp AG	100,000	0.50%	5/11/2029	84,966	0.10%
Bertelsmann SE & Co. KGaA	100,000	1.50%	15/5/2030	89,461	0.10%
BMW Finance NV	150,000	3.25%	22/11/2026	149,874	0.17%
BMW Finance NV	25,000	0.38%	14/1/2027	23,284	0.03%
BMW Finance NV	50,000	1.13%	10/1/2028	46,570	0.05%
BMW Finance NV	45,000	1.50%	6/2/2029	41,666	0.05%
BMW Finance NV	20,000	0.20%	11/1/2033	15,391	0.02%
BMW Finance NV	50,000	4.13%	4/10/2033	52,091	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BMW International Investment BV	50,000	3.25%	17/11/2028	49,801	0.06%
BMW US Capital LLC	20,000	3.00%	2/11/2027	19,782	0.02%
BMW US Capital LLC	55,000	3.38%	2/2/2034	53,732	0.06%
Bundesrepublik Deutschland Bundesanleihe	41,000	2.40%	15/11/2030	40,877	0.05%
Bundesrepublik Deutschland Bundesanleihe	19,700	1.80%	15/8/2053	16,241	0.02%
Commerzbank AG	200,000	1.13%	19/9/2025	194,182	0.22%
Commerzbank AG	100,000	0.50%	4/12/2026	93,361	0.11%
Commerzbank AG	100,000	3.00%	14/9/2027	98,050	0.11%
Commerzbank AG	30,000	1.50%	28/8/2028	27,789	0.03%
Commerzbank AG	100,000	4.63%	17/1/2031	101,955	0.12%
Continental AG	100,000	4.00%	1/6/2028	101,505	0.12%
Covestro AG	100,000	1.38%	12/6/2030	89,109	0.10%
Deutsche Bank AG	100,000	1.63%	20/1/2027	94,610	0.11%
Deutsche Bank AG	100,000	4.00%	29/11/2027	101,502	0.12%
Deutsche Bank AG	100,000	1.75%	17/1/2028	93,522	0.11%
Deutsche Bank AG	100,000	1.88%	23/2/2028	94,731	0.11%
Deutsche Bank AG	100,000	4.13%	4/4/2030	99,475	0.11%
Deutsche Bank AG	100,000	1.75%	19/11/2030	87,870	0.10%
Deutsche Bank AG	100,000	1.38%	17/2/2032	83,307	0.10%
Deutsche Bank AG	100,000	4.00%	24/6/2032	97,524	0.11%
Deutsche Boerse AG	100,000	1.13%	26/3/2028	92,691	0.11%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	102,753	0.12%
Deutsche Lufthansa AG	100,000	4.00%	21/5/2030	99,844	0.11%
Deutsche Pfandbriefbank AG	100,000	0.25%	27/10/2025	92,493	0.11%
Deutsche Post AG	100,000	0.38%	20/5/2026	94,830	0.11%
Deutsche Post AG	100,000	3.38%	3/7/2033	100,569	0.12%
Deutsche Telekom AG	100,000	1.75%	25/3/2031	91,398	0.10%
Deutsche Telekom AG	50,000	1.75%	9/12/2049	34,161	0.04%
Deutsche Telekom International Finance BV	100,000	2.00%	1/12/2029	94,139	0.11%
Deutsche Telekom International Finance BV	33,000	7.50%	24/1/2033	42,411	0.05%
Eurogrid GmbH	100,000	3.60%	1/2/2029	99,550	0.11%
Eurogrid GmbH	100,000	3.92%	1/2/2034	99,620	0.11%
Evonik Industries AG	100,000	0.63%	18/9/2025	96,310	0.11%
Evonik Industries AG	30,000	0.75%	7/9/2028	27,364	0.03%
Fresenius Finance Ireland plc	80,000	2.13%	1/2/2027	77,374	0.09%
Fresenius Medical Care AG	20,000	1.50%	11/7/2025	19,539	0.02%
Fresenius Medical Care AG	50,000	0.63%	30/11/2026	46,547	0.05%
Fresenius Medical Care AG	30,000	1.25%	29/11/2029	26,345	0.03%
Fresenius SE & Co. KGaA	100,000	4.25%	28/5/2026	100,968	0.12%
Fresenius SE & Co. KGaA	100,000	0.75%	15/1/2028	90,942	0.10%
Fresenius SE & Co. KGaA	100,000	5.00%	28/11/2029	105,273	0.12%
Fresenius SE & Co. KGaA	30,000	2.88%	24/5/2030	28,644	0.03%
Grand City Properties SA	100,000	1.50%	22/2/2027	92,263	0.11%
Hamburg Commercial Bank AG	100,000	0.38%	9/3/2026	93,521	0.11%
Hannover Rueck SE	100,000	1.38%	30/6/2042	81,365	0.09%
Hannover Rueck SE	100,000	5.88%	26/8/2043	110,916	0.13%
Heidelberg Materials AG	20,000	3.75%	31/5/2032	19,914	0.02%
Heidelberg Materials Finance Luxembourg SA	150,000	1.63%	7/4/2026	145,252	0.17%
Henkel AG & Co. KGaA	100,000	2.63%	13/9/2027	98,126	0.11%
Henkel AG & Co. KGaA	100,000	0.50%	17/11/2032	80,482	0.09%
Infineon Technologies AG	100,000	1.63%	24/6/2029	91,864	0.11%
LANXESS AG	100,000	0.00%	8/9/2027	88,730	0.10%
LEG Immobilien SE	100,000	1.50%	17/1/2034	78,183	0.09%
Mercedes-Benz Finance Canada, Inc.	100,000	3.00%	23/2/2027	99,084	0.11%
Mercedes-Benz Group AG	250,000	1.38%	11/5/2028	233,843	0.27%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	91,746	0.11%
Mercedes-Benz Group AG	50,000	0.75%	8/2/2030	43,440	0.05%
Mercedes-Benz Group AG	50,000	2.38%	22/5/2030	47,311	0.05%
Mercedes-Benz Group AG	35,000	2.00%	27/2/2031	32,367	0.04%
Mercedes-Benz Group AG	30,000	1.13%	6/11/2031	25,521	0.03%
Mercedes-Benz Group AG	35,000	0.75%	11/3/2033	27,916	0.03%
Mercedes-Benz Group AG	75,000	2.13%	3/7/2037	63,835	0.07%
Mercedes-Benz International Finance BV	100,000	1.00%	11/11/2025	96,755	0.11%
Mercedes-Benz International Finance BV	35,000	1.38%	26/6/2026	33,683	0.04%
Mercedes-Benz International Finance BV	125,000	3.00%	10/7/2027	123,793	0.14%
Merck Financial Services GmbH	100,000	2.38%	15/6/2030	94,874	0.11%
Merck KGaA	100,000	1.63%	9/9/2080	94,361	0.11%
Robert Bosch GmbH	100,000	3.63%	2/6/2027	100,492	0.12%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	101,687	0.12%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	101,356	0.12%
SAP SE	100,000	0.13%	18/5/2026	94,400	0.11%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SAP SE	100,000	1.25%	10/3/2028	93,517	0.11%
SAP SE	100,000	1.38%	13/3/2030	90,646	0.10%
Siemens Financieringsmaatschappij NV	100,000	0.63%	25/2/2027	93,554	0.11%
Siemens Financieringsmaatschappij NV	100,000	0.90%	28/2/2028	92,740	0.11%
Siemens Financieringsmaatschappij NV	100,000	3.00%	22/11/2028	99,429	0.11%
Siemens Financieringsmaatschappij NV	120,000	1.38%	6/9/2030	108,368	0.12%
Siemens Financieringsmaatschappij NV	100,000	0.50%	5/9/2034	75,321	0.09%
Siemens Financieringsmaatschappij NV	50,000	1.75%	28/2/2039	39,141	0.04%
Siemens Financieringsmaatschappij NV	100,000	3.63%	22/2/2044	96,752	0.11%
Talanx AG	100,000	1.75%	1/12/2042	83,006	0.09%
Volkswagen Bank GmbH	100,000	4.38%	3/5/2028	101,944	0.12%
Volkswagen Financial Services AG	50,000	0.88%	31/1/2028	45,472	0.05%
Volkswagen Financial Services AG	100,000	0.38%	12/2/2030	83,025	0.10%
Volkswagen Financial Services Overseas AG	150,000	3.75%	10/9/2026	150,228	0.17%
Volkswagen Leasing GmbH	300,000	0.25%	12/1/2026	284,566	0.33%
Volkswagen Leasing GmbH	20,000	3.63%	11/10/2026	19,979	0.02%
Volkswagen Leasing GmbH	134,000	3.88%	11/10/2028	134,396	0.15%
Volkswagen Leasing GmbH	50,000	4.00%	11/4/2031	50,231	0.06%
Volkswagen Leasing GmbH	20,000	4.75%	25/9/2031	20,970	0.02%
Vonovia SE	100,000	0.00%	1/12/2025	94,520	0.11%
Vonovia SE	100,000	0.25%	1/9/2028	85,954	0.10%
Vonovia SE	100,000	2.25%	7/4/2030	90,926	0.10%
Vonovia SE	100,000	1.00%	9/7/2030	83,747	0.10%
Vonovia SE	100,000	5.00%	23/11/2030	104,380	0.12%
Vonovia SE	100,000	0.75%	1/9/2032	76,946	0.09%
Vonovia SE	100,000	1.00%	16/6/2033	75,805	0.09%
Wurth Finance International BV	100,000	0.75%	22/11/2027	91,772	0.11%
				<b>1,028,764</b>	<b>11.53%</b>
<b>Hungary 0.11% (30 June 2023: 0.00%)</b>					
OTP Bank Nyrt	100,000	4.75%	12/6/2028	99,776	0.11%
				<b>99,776</b>	<b>0.11%</b>
<b>Ireland 1.68% (30 June 2023: 1.91%)</b>					
AIB Group plc	100,000	2.25%	3/7/2025	98,559	0.11%
AIB Group plc	150,000	0.50%	17/11/2027	138,626	0.16%
AIB Group plc	100,000	5.25%	23/10/2031	106,824	0.12%
Bank of Ireland Group plc	100,000	5.00%	4/7/2031	105,825	0.12%
Bank of Ireland Group plc	100,000	1.38%	11/8/2031	94,461	0.11%
CRH SMW Finance DAC	100,000	4.25%	11/7/2035	101,955	0.12%
Dell Bank International DAC	100,000	0.50%	27/10/2026	93,184	0.11%
DXC Capital Funding DAC	100,000	0.45%	15/9/2027	90,006	0.10%
Kerry Group Financial Services Unlimited Co.	100,000	0.63%	20/9/2029	86,929	0.10%
Linde plc	100,000	3.38%	12/6/2029	100,258	0.12%
Linde plc	100,000	0.38%	30/9/2033	76,642	0.09%
Linde plc	100,000	1.63%	31/3/2035	82,645	0.09%
Ryanair DAC	100,000	0.88%	25/5/2026	94,850	0.11%
Securitas Treasury Ireland DAC	100,000	4.38%	6/3/2029	102,081	0.12%
Smurfit Kappa Treasury ULC	100,000	0.50%	22/9/2029	85,263	0.10%
				<b>1,458,108</b>	<b>1.68%</b>
<b>Italy 3.91% (30 June 2023: 3.71%)</b>					
Assicurazioni Generali SpA	100,000	3.88%	29/1/2029	99,639	0.11%
Assicurazioni Generali SpA	100,000	2.12%	1/10/2030	88,484	0.10%
Assicurazioni Generali SpA	100,000	3.55%	15/1/2034	96,813	0.11%
Assicurazioni Generali SpA	100,000	5.50%	27/10/2047	103,089	0.12%
ASTM SpA	100,000	2.38%	25/11/2033	84,538	0.10%
Autostrade per l'Italia SpA	200,000	1.75%	26/6/2026	192,261	0.22%
Autostrade per l'Italia SpA	100,000	1.63%	25/1/2028	92,113	0.11%
Autostrade per l'Italia SpA	100,000	4.63%	28/2/2036	97,973	0.11%
Banco BPM SpA	150,000	6.00%	21/1/2028	156,889	0.18%
BPER Banca SpA	100,000	4.25%	20/2/2030	100,722	0.12%
Iccrea Banca SpA	100,000	6.88%	20/1/2028	106,680	0.12%
Intesa Sanpaolo SpA	100,000	4.00%	19/5/2026	100,538	0.12%
Intesa Sanpaolo SpA	100,000	4.38%	29/8/2027	101,904	0.12%
Intesa Sanpaolo SpA	200,000	4.75%	6/9/2027	205,602	0.24%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	93,413	0.11%
Intesa Sanpaolo SpA	150,000	4.88%	19/5/2030	158,088	0.18%
Intesa Sanpaolo SpA	100,000	3.63%	16/10/2030	98,734	0.11%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.13%	15/7/2025	97,265	0.11%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	95,671	0.11%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.00%	8/9/2027	91,951	0.11%
Mediobanca Banca di Credito Finanziario SpA	150,000	4.88%	13/9/2027	153,148	0.18%
Pirelli & C SpA	100,000	3.88%	2/7/2029	99,774	0.11%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Terna - Rete Elettrica Nazionale	100,000	1.38%	26/7/2027	93,877	0.11%
Terna - Rete Elettrica Nazionale	100,000	3.63%	21/4/2029	99,914	0.11%
Terna - Rete Elettrica Nazionale	100,000	3.50%	17/1/2031	98,296	0.11%
UniCredit SpA	100,000	4.80%	17/1/2029	103,336	0.12%
UniCredit SpA	150,000	4.45%	16/2/2029	152,177	0.18%
UniCredit SpA	100,000	0.80%	5/7/2029	89,081	0.10%
UniCredit SpA	150,000	4.30%	23/1/2031	150,529	0.17%
UniCredit SpA	100,000	4.00%	5/3/2034	98,753	0.11%
				<b>3,401,252</b>	<b>3.91%</b>
<b>Japan 1.43% (30 June 2023: 1.59%)</b>					
East Japan Railway Co.	100,000	2.61%	8/9/2025	98,815	0.11%
East Japan Railway Co.	100,000	4.39%	5/9/2043	103,457	0.12%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.34%	8/6/2027	188,065	0.22%
Mizuho Financial Group, Inc.	200,000	4.16%	20/5/2028	204,110	0.23%
Mizuho Financial Group, Inc.	100,000	0.69%	7/10/2030	83,236	0.10%
Mizuho Financial Group, Inc.	100,000	3.98%	21/5/2034	99,796	0.12%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	97,831	0.11%
NTT Finance Corp.	100,000	0.40%	13/12/2028	87,847	0.10%
Sumitomo Mitsui Financial Group, Inc.	100,000	4.49%	12/6/2030	104,381	0.12%
Takeda Pharmaceutical Co., Ltd.	100,000	2.25%	21/11/2026	97,158	0.11%
Takeda Pharmaceutical Co., Ltd.	100,000	2.00%	9/7/2040	75,846	0.09%
				<b>1,240,542</b>	<b>1.43%</b>
<b>Luxembourg 0.96% (30 June 2023: 0.48%)</b>					
Acef Holding SCA	100,000	0.75%	14/6/2028	87,975	0.10%
Aroundtown Finance Sarl	100,000	5.00%	Perpetual	57,874	0.07%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.00%	20/10/2026	92,711	0.11%
Blackstone Property Partners Europe Holdings Sarl	100,000	3.63%	29/10/2029	95,396	0.11%
Eurofins Scientific SE	100,000	4.00%	6/7/2029	97,054	0.11%
JAB Holdings BV	100,000	5.00%	12/6/2033	105,672	0.12%
JAB Holdings BV	100,000	4.38%	25/4/2034	100,448	0.12%
Nestle Finance International Ltd.	10,000	3.75%	14/11/2035	10,227	0.01%
Prologis International Funding II SA	100,000	4.38%	1/7/2036	99,589	0.11%
SES SA	100,000	0.88%	4/11/2027	90,370	0.10%
				<b>837,316</b>	<b>0.96%</b>
<b>Mexico 0.11% (30 June 2023: 0.00%)</b>					
America Movil SAB de CV	100,000	0.75%	26/6/2027	92,305	0.11%
				<b>92,305</b>	<b>0.11%</b>
<b>Netherlands 7.71% (30 June 2023: 6.43%)</b>					
ABN AMRO Bank NV	200,000	0.60%	15/1/2027	185,472	0.21%
ABN AMRO Bank NV	100,000	4.38%	20/10/2028	102,536	0.12%
ABN AMRO Bank NV	100,000	3.88%	15/1/2032	100,192	0.11%
ABN AMRO Bank NV	100,000	5.50%	21/9/2033	103,796	0.12%
ABN AMRO Bank NV	100,000	4.50%	21/11/2034	105,082	0.12%
Achmea BV	100,000	3.63%	29/11/2025	99,664	0.11%
Akzo Nobel NV	100,000	1.63%	14/4/2030	89,955	0.10%
ASML Holding NV	100,000	0.63%	7/5/2029	89,028	0.10%
ASR Nederland NV	100,000	7.00%	7/12/2043	112,825	0.13%
ASR Nederland NV	100,000	5.13%	29/9/2045	100,618	0.12%
ASR Nederland NV	100,000	3.38%	2/5/2049	93,823	0.11%
BMW Finance NV	50,000	3.25%	22/7/2030	50,087	0.06%
BMW International Investment BV	50,000	3.50%	17/11/2032	49,792	0.06%
Brenntag Finance BV	100,000	3.75%	24/4/2028	99,867	0.11%
Coca-Cola HBC Finance BV	100,000	3.38%	27/2/2028	99,462	0.11%
Coloplast Finance BV	100,000	2.25%	19/5/2027	96,507	0.11%
Cooperatieve Rabobank UA	200,000	4.13%	14/7/2025	201,127	0.23%
Cooperatieve Rabobank UA	100,000	3.91%	3/11/2026	101,260	0.12%
Cooperatieve Rabobank UA	100,000	0.88%	5/5/2028	92,703	0.11%
Cooperatieve Rabobank UA	100,000	4.23%	25/4/2029	102,084	0.12%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	102,126	0.12%
Cooperatieve Rabobank UA	100,000	3.82%	26/7/2034	100,000	0.11%
CTP NV	100,000	0.75%	18/2/2027	91,877	0.11%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	81,134	0.09%
DSM BV	100,000	0.75%	28/9/2026	94,081	0.11%
DSM BV	100,000	3.63%	2/7/2034	99,083	0.11%
DSV Finance BV	100,000	1.38%	16/3/2030	88,847	0.10%
Euronext NV	100,000	0.75%	17/5/2031	83,199	0.10%
EXOR NV	100,000	1.75%	18/1/2028	94,607	0.11%
Haleon Netherlands Capital BV	100,000	1.75%	29/3/2030	90,645	0.10%
ING Bank NV	100,000	4.13%	2/10/2026	101,485	0.12%
ING Groep NV	200,000	0.38%	29/9/2028	179,892	0.21%
ING Groep NV	300,000	3.88%	12/8/2029	301,664	0.35%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ING Groep NV	100,000	0.88%	29/11/2030	85,629	0.10%
ING Groep NV	100,000	1.75%	16/2/2031	89,387	0.10%
ING Groep NV	100,000	2.13%	26/5/2031	96,158	0.11%
ING Groep NV	200,000	4.13%	24/8/2033	198,409	0.23%
ING Groep NV	100,000	4.75%	23/5/2034	105,742	0.12%
JDE Peet's NV	100,000	0.63%	9/2/2028	89,561	0.10%
JDE Peet's NV	100,000	4.13%	23/1/2030	100,991	0.12%
Koninklijke KPN NV	100,000	1.13%	11/9/2028	91,308	0.10%
Koninklijke KPN NV	100,000	0.88%	14/12/2032	80,035	0.09%
Koninklijke Philips NV	100,000	0.50%	22/5/2026	94,686	0.11%
Koninklijke Philips NV	100,000	4.25%	8/9/2031	102,795	0.12%
LeasePlan Corp. NV	100,000	0.25%	23/2/2026	94,616	0.11%
Mercedes-Benz International Finance BV	50,000	3.25%	15/11/2030	49,257	0.06%
Mercedes-Benz International Finance BV	25,000	3.25%	10/1/2032	24,598	0.03%
MSD Netherlands Capital BV	100,000	3.25%	30/5/2032	99,062	0.11%
MSD Netherlands Capital BV	100,000	3.75%	30/5/2054	97,047	0.11%
NIBC Bank NV	100,000	0.88%	24/6/2027	92,176	0.11%
NN Group NV	100,000	6.00%	3/11/2043	107,751	0.12%
NN Group NV	100,000	4.63%	13/1/2048	100,788	0.12%
Pluxee NV	100,000	3.50%	4/9/2028	99,030	0.11%
Prosus NV	100,000	1.21%	19/1/2026	95,636	0.11%
Rentokil Initial Finance BV	100,000	4.38%	27/6/2030	103,462	0.12%
Sandoz Finance BV	100,000	4.22%	17/4/2030	102,060	0.12%
Sartorius Finance BV	100,000	4.38%	14/9/2029	102,401	0.12%
Siemens Financieringsmaatschappij NV	100,000	2.50%	8/9/2027	97,993	0.11%
Siemens Financieringsmaatschappij NV	100,000	3.38%	24/8/2031	100,771	0.12%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	96,716	0.11%
Stellantis NV	100,000	4.38%	14/3/2030	102,784	0.12%
Unilever Finance Netherlands BV	150,000	1.25%	28/2/2031	131,998	0.15%
Universal Music Group NV	100,000	4.00%	13/6/2031	102,096	0.12%
Wolters Kluwer NV	100,000	3.00%	23/9/2026	99,283	0.11%
Wolters Kluwer NV	100,000	0.25%	30/3/2028	89,219	0.10%
				<b>6,707,965</b>	<b>7.71%</b>
<b>New Zealand 0.10% (30 June 2023: 0.00%)</b>					
ASB Bank Ltd.	100,000	0.50%	24/9/2029	86,318	0.10%
				<b>86,318</b>	<b>0.10%</b>
<b>Norway 0.78% (30 June 2023: 0.45%)</b>					
DNB Bank A.S.A	100,000	3.63%	16/2/2027	99,819	0.11%
DNB Bank A.S.A	100,000	3.13%	21/9/2027	98,925	0.11%
DNB Bank A.S.A	100,000	0.25%	23/2/2029	88,354	0.10%
DNB Bank A.S.A	100,000	4.00%	14/3/2029	101,427	0.12%
DNB Bank A.S.A	100,000	4.63%	28/2/2033	101,294	0.12%
SpareBank 1 SR-Bank A.S.A	100,000	0.38%	15/7/2027	93,270	0.11%
SpareBank 1 SR-Bank A.S.A	100,000	3.38%	14/11/2029	98,926	0.11%
				<b>682,015</b>	<b>0.78%</b>
<b>Portugal 0.11% (30 June 2023: 0.00%)</b>					
Banco Comercial Portugues SA	100,000	1.13%	12/2/2027	95,416	0.11%
				<b>95,416</b>	<b>0.11%</b>
<b>Spain 6.43% (30 June 2023: 5.30%)</b>					
Abanca Corp. Bancaria SA	100,000	5.25%	14/9/2028	103,733	0.12%
Abertis Infraestructuras SA	100,000	1.38%	20/5/2026	96,249	0.11%
Abertis Infraestructuras SA	100,000	1.63%	15/7/2029	90,545	0.10%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	95,226	0.11%
Acciona Energia Financiacion Filiales SA	200,000	0.38%	7/10/2027	179,230	0.21%
Amadeus IT Group SA	100,000	3.50%	21/3/2029	99,471	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.75%	26/11/2025	97,390	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.00%	21/6/2026	95,116	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.38%	15/11/2026	92,946	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	99,380	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.38%	20/9/2027	99,885	0.12%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.63%	13/1/2031	103,297	0.12%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	26/3/2031	99,125	0.11%
Banco Bilbao Vizcaya Argentaria SA	100,000	5.75%	15/9/2033	104,319	0.12%
Banco de Sabadell SA	100,000	5.00%	7/6/2029	104,395	0.12%
Banco de Sabadell SA	100,000	4.25%	13/9/2030	100,932	0.12%
Banco Santander SA	200,000	1.38%	5/1/2026	193,421	0.22%
Banco Santander SA	100,000	3.63%	27/9/2026	99,840	0.11%
Banco Santander SA	100,000	1.13%	23/6/2027	93,398	0.11%
Banco Santander SA	100,000	3.50%	9/1/2028	99,581	0.11%
Banco Santander SA	100,000	3.88%	16/1/2028	101,254	0.12%
Banco Santander SA	100,000	0.20%	11/2/2028	88,799	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander SA	200,000	3.88%	22/4/2029	200,151	0.23%
Banco Santander SA	100,000	0.63%	24/6/2029	88,627	0.10%
Banco Santander SA	100,000	4.88%	18/10/2031	105,631	0.12%
Banco Santander SA	100,000	5.75%	23/8/2033	104,223	0.12%
Banco Santander SA	100,000	3.75%	9/1/2034	99,889	0.12%
Banco Santander SA	100,000	5.00%	22/4/2034	101,607	0.12%
Bankinter SA	100,000	0.63%	6/10/2027	90,759	0.10%
CaixaBank SA	200,000	0.75%	9/7/2026	188,762	0.22%
CaixaBank SA	100,000	1.13%	12/11/2026	94,315	0.11%
CaixaBank SA	100,000	0.75%	26/5/2028	92,198	0.11%
CaixaBank SA	100,000	5.00%	19/7/2029	104,092	0.12%
CaixaBank SA	100,000	4.13%	9/2/2032	100,287	0.12%
CaixaBank SA	100,000	4.38%	29/11/2033	104,145	0.12%
CaixaBank SA	100,000	6.13%	30/5/2034	105,800	0.12%
Cellnex Finance Co., SA	200,000	1.00%	15/9/2027	183,675	0.21%
Cellnex Finance Co., SA	100,000	2.00%	15/9/2032	85,777	0.10%
Cellnex Telecom SA	100,000	1.75%	23/10/2030	87,615	0.10%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	88,209	0.10%
Inmobiliaria Colonial Socimi SA	100,000	2.00%	17/4/2026	97,063	0.11%
Mapfre SA	100,000	4.38%	31/3/2047	99,519	0.11%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	95,899	0.11%
Red Electrica Financiaciones SAU	100,000	3.00%	17/1/2034	96,632	0.11%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	94,344	0.11%
Santander Consumer Finance SA	100,000	0.50%	14/1/2027	92,662	0.11%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	96,469	0.11%
Telefonica Emisiones SA	300,000	1.20%	21/8/2027	279,844	0.32%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	94,373	0.11%
Telefonica Emisiones SA	100,000	1.81%	21/5/2032	87,207	0.10%
Telefonica Emisiones SA	100,000	4.06%	24/1/2036	99,563	0.11%
				<b>5,596,869</b>	<b>6.43%</b>
<b>Sweden 3.55% (30 June 2023: 2.61%)</b>					
Akelius Residential Property Financing BV	100,000	1.00%	17/1/2028	88,558	0.10%
Assa Abloy AB	100,000	3.88%	13/9/2030	101,941	0.12%
Electrolux AB	100,000	4.13%	5/10/2026	100,479	0.12%
EQT AB	100,000	2.38%	6/4/2028	94,169	0.11%
Essity AB	100,000	0.25%	8/2/2031	86,125	0.10%
Fastighets AB Balder	100,000	1.88%	23/1/2026	95,897	0.11%
H&M Finance BV	100,000	0.25%	25/8/2029	83,782	0.10%
Heimstaden Bostad Treasury BV	100,000	0.63%	24/7/2025	93,182	0.11%
Heimstaden Bostad Treasury BV	100,000	1.00%	13/4/2028	81,518	0.09%
Heimstaden Bostad Treasury BV	100,000	1.38%	24/7/2028	81,376	0.09%
Investor AB	100,000	2.75%	10/6/2032	95,465	0.11%
Sagax AB	100,000	4.38%	29/5/2030	100,475	0.11%
Sandvik AB	100,000	0.38%	25/11/2028	87,749	0.10%
Skandinaviska Enskilda Banken AB	100,000	1.75%	11/11/2026	96,256	0.11%
Skandinaviska Enskilda Banken AB	100,000	4.13%	29/6/2027	102,102	0.12%
Skandinaviska Enskilda Banken AB	100,000	3.75%	7/2/2028	100,477	0.11%
Skandinaviska Enskilda Banken AB	200,000	4.38%	6/11/2028	205,569	0.24%
Svenska Handelsbanken AB	100,000	3.75%	1/11/2027	101,113	0.12%
Svenska Handelsbanken AB	100,000	3.38%	17/2/2028	100,058	0.11%
Svenska Handelsbanken AB	100,000	0.05%	6/9/2028	87,463	0.10%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	91,244	0.10%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	84,807	0.10%
Swedbank AB	100,000	3.75%	14/11/2025	100,052	0.11%
Swedbank AB	200,000	0.25%	2/11/2026	186,056	0.21%
Swedbank AB	100,000	1.30%	17/2/2027	94,134	0.11%
Swedbank AB	100,000	4.25%	11/7/2028	102,290	0.12%
Swedbank AB	100,000	3.63%	23/8/2032	98,168	0.11%
Telefonaktiebolaget LM Ericsson	100,000	1.13%	8/2/2027	93,695	0.11%
Telia Co. AB	200,000	0.13%	27/11/2030	162,877	0.19%
Telia Co. AB	100,000	1.38%	11/5/2081	94,486	0.11%
				<b>3,091,563</b>	<b>3.55%</b>
<b>Switzerland 3.81% (30 June 2023: 3.85%)</b>					
Firmenich Productions Participations SAS	100,000	1.38%	30/10/2026	95,352	0.11%
Givaudan Finance Europe BV	100,000	1.63%	22/4/2032	87,310	0.10%
Helvetia Europe SA	100,000	2.75%	30/9/2041	87,816	0.10%
Holcim Finance Luxembourg SA	100,000	1.75%	29/8/2029	91,170	0.10%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	80,152	0.09%
Nestle Finance International Ltd.	175,000	0.00%	3/12/2025	166,925	0.19%
Nestle Finance International Ltd.	100,000	1.13%	1/4/2026	96,436	0.11%
Nestle Finance International Ltd.	200,000	1.50%	1/4/2030	182,838	0.21%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nestle Finance International Ltd.	50,000	1.50%	29/3/2035	41,568	0.05%
Nestle Finance International Ltd.	15,000	1.75%	2/11/2037	12,237	0.01%
Nestle Finance International Ltd.	135,000	0.38%	3/12/2040	83,847	0.10%
Nestle Finance International Ltd.	85,000	0.88%	14/6/2041	57,122	0.07%
Novartis Finance SA	100,000	1.13%	30/9/2027	93,862	0.11%
Novartis Finance SA	200,000	1.38%	14/8/2030	179,933	0.21%
Richemont International Holding SA	150,000	1.00%	26/3/2026	143,871	0.17%
Richemont International Holding SA	100,000	0.75%	26/5/2028	90,853	0.10%
Richemont International Holding SA	100,000	1.13%	26/5/2032	84,966	0.10%
Sika Capital BV	100,000	1.50%	29/4/2031	88,133	0.10%
Swiss Life Finance I AG	100,000	0.50%	15/9/2031	80,400	0.09%
UBS AG	200,000	0.01%	29/6/2026	187,232	0.22%
UBS AG	200,000	0.25%	1/9/2028	174,942	0.20%
UBS Group AG	100,000	2.13%	13/10/2026	97,674	0.11%
UBS Group AG	200,000	1.00%	24/6/2027	189,169	0.22%
UBS Group AG	200,000	0.25%	24/2/2028	177,212	0.20%
UBS Group AG	200,000	7.75%	1/3/2029	225,892	0.26%
UBS Group AG	200,000	2.88%	2/4/2032	186,848	0.21%
UBS Group AG	200,000	0.63%	18/1/2033	152,544	0.18%
Zurich Finance Ireland Designated Activity Co.	100,000	1.63%	17/6/2039	77,623	0.09%
				<b>3,313,927</b>	<b>3.81%</b>
<b>United Kingdom 7.24% (30 June 2023: 7.64%)</b>					
Aviva plc	100,000	3.38%	4/12/2045	98,580	0.11%
Barclays plc	100,000	0.88%	28/1/2028	92,939	0.11%
Barclays plc	100,000	0.58%	9/8/2029	87,553	0.10%
Barclays plc	100,000	4.92%	8/8/2030	104,012	0.12%
Barclays plc	200,000	1.11%	12/5/2032	164,921	0.19%
Barclays plc	100,000	4.97%	31/5/2036	100,400	0.12%
British Telecommunications plc	100,000	1.50%	23/6/2027	94,371	0.11%
British Telecommunications plc	100,000	1.13%	12/9/2029	88,606	0.10%
British Telecommunications plc	100,000	3.75%	13/5/2031	100,201	0.12%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	79,305	0.09%
Coca-Cola Europacific Partners plc	100,000	1.50%	8/11/2027	93,691	0.11%
Coca-Cola Europacific Partners plc	150,000	0.20%	2/12/2028	129,876	0.15%
Compass Group plc	100,000	3.25%	6/2/2031	98,438	0.11%
DS Smith plc	100,000	4.38%	27/7/2027	101,990	0.12%
easyJet FinCo BV	100,000	1.88%	3/3/2028	93,441	0.11%
Experian Finance plc	100,000	1.38%	25/6/2026	95,814	0.11%
GlaxoSmithKline Capital plc	100,000	1.00%	12/9/2026	94,829	0.11%
GSK Capital BV	100,000	3.00%	28/11/2027	98,678	0.11%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	88,538	0.10%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	102,668	0.12%
HSBC Holdings plc	100,000	0.31%	13/11/2026	95,377	0.11%
HSBC Holdings plc	100,000	3.02%	15/6/2027	98,500	0.11%
HSBC Holdings plc	100,000	4.79%	10/3/2032	104,693	0.12%
HSBC Holdings plc	200,000	6.36%	16/11/2032	212,032	0.24%
HSBC Holdings plc	100,000	4.86%	23/5/2033	105,405	0.12%
Informa plc	100,000	1.25%	22/4/2028	91,457	0.11%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	95,908	0.11%
International Consolidated Airlines Group SA	100,000	1.50%	4/7/2027	93,014	0.11%
Lloyds Bank Corporate Markets plc	100,000	2.38%	9/4/2026	97,953	0.11%
Lloyds Banking Group plc	100,000	3.13%	24/8/2030	96,500	0.11%
Lloyds Banking Group plc	100,000	4.75%	21/9/2031	104,207	0.12%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	78,557	0.09%
Motability Operations Group plc	100,000	4.00%	17/1/2030	101,197	0.12%
Motability Operations Group plc	100,000	3.88%	24/1/2034	98,867	0.11%
National Grid Electricity Distribution East Midlands plc	100,000	3.95%	20/9/2032	99,735	0.12%
Nationwide Building Society	100,000	4.50%	1/11/2026	102,046	0.12%
Nationwide Building Society	100,000	0.25%	14/9/2028	87,307	0.10%
NatWest Group plc	100,000	4.77%	16/2/2029	102,984	0.12%
NatWest Group plc	100,000	0.67%	14/9/2029	87,809	0.10%
NatWest Group plc	100,000	1.04%	14/9/2032	90,047	0.10%
NatWest Markets plc	100,000	2.00%	27/8/2025	98,061	0.11%
NatWest Markets plc	100,000	0.13%	18/6/2026	93,636	0.11%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	97,825	0.11%
Reckitt Benckiser Treasury Services plc	100,000	3.63%	20/6/2029	100,261	0.12%
RELX Finance BV	100,000	0.50%	10/3/2028	90,112	0.10%
RELX Finance BV	200,000	0.88%	10/3/2032	164,964	0.19%
Rentokil Initial plc	100,000	0.88%	30/5/2026	95,271	0.11%
Segro Capital Sarl	100,000	1.25%	23/3/2026	95,963	0.11%
Standard Chartered plc	200,000	0.80%	17/11/2029	175,311	0.20%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thames Water Utilities Finance plc	100,000	4.38%	18/1/2031	86,031	0.10%
Unilever Finance Netherlands BV	150,000	1.13%	29/4/2028	139,322	0.16%
Unilever Finance Netherlands BV	100,000	1.63%	12/2/2033	87,529	0.10%
Unilever Finance Netherlands BV	100,000	3.50%	15/2/2037	99,539	0.11%
Virgin Money UK plc	100,000	4.00%	18/3/2028	100,175	0.12%
Vodafone Group plc	100,000	0.90%	24/11/2026	94,325	0.11%
Vodafone Group plc	150,000	1.63%	24/11/2030	133,657	0.15%
Vodafone Group plc	100,000	1.60%	29/7/2031	87,597	0.10%
Vodafone Group plc	100,000	2.88%	20/11/2037	89,181	0.10%
WPP Finance 2013	125,000	3.63%	12/9/2029	123,966	0.14%
WPP Finance SA	100,000	2.38%	19/5/2027	96,903	0.11%
Yorkshire Building Society	100,000	0.63%	21/9/2025	96,387	0.11%
				<b>6,298,462</b>	<b>7.24%</b>
<b>United States 20.69% (30 June 2023: 21.71%)</b>					
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	91,209	0.10%
AbbVie, Inc.	100,000	1.25%	18/11/2031	86,073	0.10%
Air Lease Corp.	100,000	3.70%	15/4/2030	97,964	0.11%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	101,367	0.12%
American Honda Finance Corp.	100,000	3.50%	24/4/2026	99,968	0.11%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	100,954	0.12%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	84,822	0.10%
American Tower Corp.	100,000	4.13%	16/5/2027	100,946	0.12%
American Tower Corp.	150,000	0.95%	5/10/2030	125,170	0.14%
Apple, Inc.	200,000	1.63%	10/11/2026	192,394	0.22%
AT&T, Inc.	100,000	3.55%	18/11/2025	99,786	0.11%
AT&T, Inc.	100,000	3.50%	17/12/2025	99,691	0.11%
AT&T, Inc.	100,000	1.80%	5/9/2026	96,453	0.11%
AT&T, Inc.	100,000	1.60%	19/5/2028	93,177	0.11%
AT&T, Inc.	100,000	2.60%	17/12/2029	95,003	0.11%
AT&T, Inc.	200,000	3.38%	15/3/2034	191,839	0.22%
AT&T, Inc.	100,000	2.45%	15/3/2035	87,186	0.10%
AT&T, Inc.	100,000	2.60%	19/5/2038	84,111	0.10%
Athene Global Funding	100,000	0.63%	12/1/2028	89,330	0.10%
Bank of America Corp.	200,000	4.13%	12/6/2028	204,034	0.23%
Bank of America Corp.	100,000	3.65%	31/3/2029	99,841	0.11%
Bank of America Corp.	200,000	0.69%	22/3/2031	168,339	0.19%
Bank of America Corp.	100,000	1.10%	24/5/2032	83,814	0.10%
Bank of America Corp.	100,000	2.82%	27/4/2033	93,056	0.11%
Becton Dickinson & Co.	100,000	3.52%	8/2/2031	98,994	0.11%
Becton Dickinson Euro Finance Sarl	100,000	3.55%	13/9/2029	99,686	0.11%
Becton Dickinson Euro Finance Sarl	100,000	1.34%	13/8/2041	65,839	0.08%
Blackstone Holdings Finance Co. LLC	100,000	1.00%	5/10/2026	94,325	0.11%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	103,166	0.12%
Booking Holdings, Inc.	100,000	4.50%	15/11/2031	105,397	0.12%
Booking Holdings, Inc.	100,000	3.63%	1/3/2032	100,005	0.12%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	102,781	0.12%
Booking Holdings, Inc.	100,000	4.00%	1/3/2044	97,511	0.11%
Carrier Global Corp.	100,000	4.50%	29/11/2032	104,561	0.12%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	95,239	0.11%
Chubb INA Holdings LLC	100,000	1.55%	15/3/2028	93,250	0.11%
Chubb INA Holdings LLC	100,000	0.88%	15/12/2029	87,385	0.10%
Citigroup, Inc.	100,000	1.25%	6/7/2026	97,501	0.11%
Citigroup, Inc.	200,000	1.50%	24/7/2026	195,233	0.22%
Citigroup, Inc.	100,000	1.63%	21/3/2028	93,207	0.11%
Citigroup, Inc.	100,000	1.25%	10/4/2029	89,929	0.10%
Citigroup, Inc.	100,000	4.11%	22/9/2033	101,496	0.12%
Coca-Cola Co.	100,000	1.88%	22/9/2026	96,993	0.11%
Coca-Cola Co.	100,000	0.13%	9/3/2029	86,688	0.10%
Coca-Cola Co.	110,000	0.80%	15/3/2040	73,880	0.08%
Coca-Cola Co.	100,000	3.50%	14/5/2044	96,664	0.11%
Colgate-Palmolive Co.	125,000	0.30%	10/11/2029	108,096	0.12%
Comcast Corp.	200,000	0.25%	14/9/2029	169,611	0.20%
Danaher Corp.	100,000	2.50%	30/3/2030	95,191	0.11%
DH Europe Finance II Sarl	200,000	0.75%	18/9/2031	165,623	0.19%
DH Europe Finance Sarl	100,000	1.20%	30/6/2027	93,848	0.11%
Digital Dutch Finco BV	100,000	1.25%	1/2/2031	83,243	0.10%
Digital Intrepid Holding BV	100,000	0.63%	15/7/2031	78,648	0.09%
Discovery Communications LLC	100,000	1.90%	19/3/2027	95,016	0.11%
Dover Corp.	100,000	1.25%	9/11/2026	94,897	0.11%
Eli Lilly & Co.	100,000	2.13%	3/6/2030	93,940	0.11%
Eli Lilly & Co.	125,000	0.63%	1/11/2031	103,894	0.12%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Eli Lilly & Co.	100,000	0.50%	14/9/2033	78,894	0.09%
Equinix, Inc.	100,000	1.00%	15/3/2033	79,361	0.09%
FedEx Corp.	100,000	1.63%	11/1/2027	95,522	0.11%
Fidelity National Information Services, Inc.	100,000	2.00%	21/5/2030	90,950	0.10%
Fiserv, Inc.	100,000	1.63%	1/7/2030	88,634	0.10%
Ford Motor Credit Co. LLC	150,000	2.39%	17/2/2026	146,296	0.17%
Ford Motor Credit Co. LLC	100,000	4.45%	14/2/2030	100,679	0.12%
General Mills, Inc.	100,000	3.85%	23/4/2034	99,758	0.11%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	102,400	0.12%
General Motors Financial Co., Inc.	100,000	4.00%	10/7/2030	100,349	0.12%
Global Payments, Inc.	100,000	4.88%	17/3/2031	103,215	0.12%
Goldman Sachs Group, Inc.	100,000	1.63%	27/7/2026	96,203	0.11%
Goldman Sachs Group, Inc.	300,000	0.25%	26/1/2028	268,374	0.31%
Goldman Sachs Group, Inc.	100,000	1.25%	7/2/2029	89,989	0.10%
Goldman Sachs Group, Inc.	100,000	0.88%	9/5/2029	87,876	0.10%
Goldman Sachs Group, Inc.	100,000	0.75%	23/3/2032	80,258	0.09%
Highland Holdings Sarl	100,000	0.32%	15/12/2026	92,419	0.11%
Illinois Tool Works, Inc.	100,000	3.25%	17/5/2028	99,818	0.11%
Illinois Tool Works, Inc.	100,000	2.13%	22/5/2030	93,170	0.11%
International Business Machines Corp.	100,000	2.88%	7/11/2025	99,014	0.11%
International Business Machines Corp.	100,000	1.25%	29/1/2027	94,908	0.11%
International Business Machines Corp.	100,000	1.75%	7/3/2028	94,377	0.11%
International Business Machines Corp.	100,000	1.50%	23/5/2029	91,679	0.11%
International Business Machines Corp.	200,000	1.75%	31/1/2031	179,881	0.21%
International Business Machines Corp.	100,000	0.65%	11/2/2032	80,851	0.09%
John Deere Bank SA	100,000	3.30%	15/10/2029	99,607	0.11%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	79,119	0.09%
Johnson & Johnson	100,000	3.20%	1/6/2032	99,944	0.11%
Johnson & Johnson	100,000	3.35%	1/6/2036	99,423	0.11%
Johnson Controls International plc	100,000	4.25%	23/5/2035	101,817	0.12%
JPMorgan Chase & Co.	200,000	1.50%	29/10/2026	191,661	0.22%
JPMorgan Chase & Co.	100,000	0.39%	24/2/2028	91,967	0.11%
JPMorgan Chase & Co.	100,000	2.88%	24/5/2028	97,969	0.11%
JPMorgan Chase & Co.	100,000	1.96%	23/3/2030	92,548	0.11%
JPMorgan Chase & Co.	100,000	1.00%	25/7/2031	85,661	0.10%
JPMorgan Chase & Co.	200,000	4.46%	13/11/2031	207,915	0.24%
JPMorgan Chase & Co.	100,000	3.76%	21/3/2034	99,358	0.11%
Kraft Heinz Foods Co.	100,000	2.25%	25/5/2028	95,732	0.11%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	98,025	0.11%
Linde plc	100,000	3.00%	14/2/2028	98,838	0.11%
Linde plc	100,000	3.38%	4/6/2030	100,091	0.12%
Linde plc	100,000	3.20%	14/2/2031	98,850	0.11%
McDonald's Corp.	200,000	0.90%	15/6/2026	190,407	0.22%
McDonald's Corp.	100,000	0.88%	4/10/2033	78,836	0.09%
McDonald's Corp.	100,000	4.25%	7/3/2035	103,123	0.12%
Medtronic Global Holdings SCA	125,000	0.38%	15/10/2028	110,167	0.13%
Medtronic Global Holdings SCA	100,000	3.38%	15/10/2034	98,013	0.11%
Medtronic Global Holdings SCA	100,000	1.50%	2/7/2039	73,136	0.08%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	65,437	0.08%
Medtronic Global Holdings SCA	100,000	1.63%	15/10/2050	63,024	0.07%
Medtronic, Inc.	150,000	3.65%	15/10/2029	151,498	0.17%
Medtronic, Inc.	100,000	3.88%	15/10/2036	101,296	0.12%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	101,807	0.12%
Metropolitan Life Global Funding I	100,000	3.63%	26/3/2034	99,601	0.11%
Mondelez International Holdings Netherlands BV	100,000	0.00%	22/9/2026	92,773	0.11%
Mondelez International, Inc.	200,000	1.63%	8/3/2027	190,701	0.22%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	69,434	0.08%
Morgan Stanley	100,000	1.38%	27/10/2026	95,757	0.11%
Morgan Stanley	100,000	4.66%	2/3/2029	103,100	0.12%
Morgan Stanley	100,000	0.50%	26/10/2029	87,338	0.10%
Morgan Stanley	100,000	0.50%	7/2/2031	83,325	0.10%
Morgan Stanley	200,000	2.95%	7/5/2032	189,027	0.22%
Morgan Stanley	100,000	5.15%	25/1/2034	108,433	0.12%
Morgan Stanley	100,000	3.96%	21/3/2035	99,394	0.11%
Nasdaq, Inc.	100,000	0.88%	13/2/2030	86,624	0.10%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	104,584	0.12%
Nestle Finance International Ltd.	20,000	3.75%	13/3/2033	20,797	0.02%
Nestle Finance International Ltd.	25,000	3.25%	23/1/2037	24,233	0.03%
Nestle Holdings, Inc.	75,000	0.88%	18/7/2025	72,980	0.08%
Netflix, Inc.	100,000	4.63%	15/5/2029	104,525	0.12%
Netflix, Inc.	100,000	3.88%	15/11/2029	101,255	0.12%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
New York Life Global Funding	100,000	0.25%	23/1/2027	92,309	0.11%
New York Life Global Funding	100,000	3.45%	30/1/2031	100,023	0.12%
Oracle Corp.	100,000	3.13%	10/7/2025	99,304	0.11%
PepsiCo, Inc.	200,000	0.75%	14/10/2033	158,899	0.18%
Procter & Gamble Co.	200,000	3.25%	2/8/2026	199,890	0.23%
Procter & Gamble Co.	100,000	4.88%	11/5/2027	104,492	0.12%
Procter & Gamble Co.	100,000	3.25%	2/8/2031	100,199	0.12%
Prologis Euro Finance LLC	100,000	1.88%	5/1/2029	92,406	0.11%
Prologis Euro Finance LLC	100,000	3.88%	31/1/2030	100,123	0.12%
Prologis Euro Finance LLC	100,000	1.50%	8/2/2034	81,227	0.09%
Prologis Euro Finance LLC	100,000	1.50%	10/9/2049	56,807	0.07%
Public Storage Operating Co.	100,000	0.50%	9/9/2030	82,750	0.10%
Realty Income Corp.	100,000	4.88%	6/7/2030	104,120	0.12%
Roche Finance Europe BV	100,000	3.23%	3/5/2030	99,993	0.12%
Roche Finance Europe BV	100,000	3.59%	4/12/2036	100,817	0.12%
Simon International Finance SCA	100,000	1.13%	19/3/2033	79,779	0.09%
Stellantis NV	100,000	2.75%	1/4/2032	91,882	0.11%
Stellantis NV	100,000	3.75%	19/3/2036	96,587	0.11%
Stryker Corp.	100,000	3.38%	11/12/2028	99,386	0.11%
Stryker Corp.	100,000	0.75%	1/3/2029	88,272	0.10%
Tapestry, Inc.	100,000	5.35%	27/11/2025	101,433	0.12%
Thermo Fisher Scientific, Inc.	100,000	2.88%	24/7/2037	91,592	0.11%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	73,219	0.08%
Thermo Fisher Scientific, Inc.	200,000	1.88%	1/10/2049	134,600	0.15%
T-Mobile USA, Inc.	100,000	3.70%	8/5/2032	100,167	0.12%
United Parcel Service, Inc.	100,000	1.63%	15/11/2025	97,381	0.11%
Upjohn Finance BV	100,000	1.36%	23/6/2027	93,204	0.11%
Utah Acquisition Sub, Inc.	100,000	3.13%	22/11/2028	96,896	0.11%
Verizon Communications, Inc.	100,000	1.88%	26/10/2029	92,185	0.11%
Verizon Communications, Inc.	100,000	1.25%	8/4/2030	88,193	0.10%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	81,987	0.09%
Verizon Communications, Inc.	300,000	1.30%	18/5/2033	246,071	0.28%
Verizon Communications, Inc.	200,000	1.13%	19/9/2035	151,577	0.17%
VF Corp.	100,000	0.25%	25/2/2028	84,387	0.10%
Visa, Inc.	100,000	1.50%	15/6/2026	96,604	0.11%
Visa, Inc.	110,000	2.00%	15/6/2029	103,994	0.12%
Warnermedia Holdings, Inc.	100,000	4.30%	17/1/2030	100,065	0.12%
Wells Fargo & Co.	200,000	2.00%	27/4/2026	194,185	0.22%
Wells Fargo & Co.	200,000	1.38%	26/10/2026	189,811	0.22%
Wells Fargo & Co.	100,000	1.00%	2/2/2027	93,527	0.11%
Wells Fargo & Co.	100,000	1.74%	4/5/2030	91,253	0.10%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	94,945	0.11%
WPC Eurobond BV	100,000	2.13%	15/4/2027	95,424	0.11%
				<b>17,994,254</b>	<b>20.69%</b>
<b>Total Fixed Income</b>				<b>86,017,208</b>	<b>98.89%</b>
<b>Total Transferable Securities</b>				<b>86,017,208</b>	<b>98.89%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: 0.02%)</b>				
<b>Futures (0.00%) (30 June 2023: 0.02%)</b>				
Euro-Bobl September 2024	(4)	€(466,380)	620	0.00%
Euro-Schatz September 2024	(3)	€(316,380)	(720)	(0.00%)
Euro-Bund September 2024	3	€395,858	(998)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(1,098)</b>	<b>(0.00%)</b>

<b>OTC Financial Derivative Instruments 0.01% (30 June 2023: 0.01%)</b>					Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date		
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.01% (30 June 2023: 0.01%)</b>							
GBP	1,492,015	EUR	(1,747,642)	State Street Bank & Trust Co.	2/7/2024	12,150	0.01%
GBP	3,484	EUR	(4,082)	State Street Bank & Trust Co.	2/7/2024	28	0.00%
GBP	1,846	EUR	(2,164)	Morgan Stanley	2/7/2024	13	0.00%
GBP	10,785	EUR	(12,704)	State Street Bank & Trust Co.	2/8/2024	—	0.00%
EUR	1,789,432	GBP	(1,517,170)	State Street Bank & Trust Co.	2/7/2024	(30)	(0.00%)
GBP	1,517,170	EUR	(1,787,162)	State Street Bank & Trust Co.	2/8/2024	(53)	(0.00%)
GBP	129,335	EUR	(152,827)	JPMorgan Chase Bank	2/7/2024	(279)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
EUR	128,739	GBP	(109,510)	State Street Bank & Trust Co.	2/7/2024	(425)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>11,404</b>	<b>0.01%</b>
<b>Total Investments</b>						<b>86,027,514</b>	<b>98.90%</b>
						<b>Fair Value EUR (€)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>958,094</b>	<b>1.10%</b>
<b>Net Assets</b>						<b>86,985,608</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>EUR (€)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					82,461,079	91.68%
(b)	Transferable securities dealt in on another regulated market					3,556,129	3.95%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					620	0.00%
(e)	Total OTC Financial Derivative Instruments					12,191	0.01%
(f)	Other Assets					3,910,044	4.36%
<b>Total Assets</b>						<b>89,940,063</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	86,017,208	58,552,137
Financial Derivative Instruments	3,17	12,811	23,130
Cash	3	972,207	301,673
Receivables:			
Interest and Dividends		956,589	510,022
Investments Sold		1,980,094	1,296,562
Margin Cash Due from Broker	3	1,154	17,448
<b>Total Current Assets</b>		<b>89,940,063</b>	<b>60,700,972</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	2,505	3,095
Payables and Other Liabilities:			
Investments Purchased		2,944,779	1,435,816
Management Fees Payable	12	7,171	5,450
<b>Total Current Liabilities</b>		<b>2,954,455</b>	<b>1,444,361</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>86,985,608</b>	<b>59,256,611</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>EUR Accumulating<sup>1</sup></b>		
Net Assets	€73,547,257	€35,419,329
Number of Shares Outstanding	13,629,074	6,978,336
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€5.40</b>	<b>€5.08</b>
<b>EUR Distributing<sup>1</sup></b>		
Net Assets	€11,645,275	€21,743,046
Number of Shares Outstanding	2,284,783	4,370,685
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€5.10</b>	<b>€4.97</b>
<b>GBP-Hedged Accumulating<sup>1</sup></b>		
EUR (€) Equivalent	€1,793,076	€2,094,236
Net Assets	£1,520,170	£1,797,154
Number of Shares Outstanding	275,930	351,241
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>£5.51</b>	<b>£5.12</b>

<sup>1</sup> The share class launched on 15 November 2022.

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

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

## Statement of Operations

		EUR (€) Year Ended 30 June 2024	EUR (€) Period Ended 30 June 2023 <sup>1</sup>
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		2,730,582	1,008,528
Other Income		1,936	1,534
Net Gain/(Loss) on Financial Instruments		1,371,169	(595,564)
<b>Total Investment Income</b>		<b>4,103,687</b>	<b>414,498</b>
<b>Expenses</b>			
Management Fees	12	80,285	30,332
Transaction Fees and Commissions		655	172
<b>Total Expenses</b>		<b>80,940</b>	<b>30,504</b>
<b>Finance Costs</b>			
Interest Expense		119	333
Distributions	6	716,224	346,385
<b>Total Finance Costs</b>		<b>716,343</b>	<b>346,718</b>
<b>Net Investment Income After Finance Costs</b>		<b>3,306,404</b>	<b>37,276</b>
Taxation	5	7	(3,220)
<b>Net Increase in Net Assets</b>		<b>3,306,411</b>	<b>34,056</b>

## Statement of Changes in Net Assets

		EUR (€) Year Ended 30 June 2024	EUR (€) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>			
Net Increase in Net Assets From Operations		3,306,411	34,056
<b>Capital Transactions</b>			
Subscriptions		99,398,619	70,152,404
Redemptions		(74,976,033)	(10,929,849)
Total Capital Transactions		24,422,586	59,222,555
Total Increase for the Year		27,728,997	59,256,611
<b>Net Assets</b>			
Beginning of Year		59,256,611	—
<b>End of Year</b>		<b>86,985,608</b>	<b>59,256,611</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

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

# Vanguard ESG Global Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index returned 6.31% for the 12 months.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, shorter-dated bonds performed best.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
CHF-Hedged Accumulating	1.63%	-4.59%
Benchmark	1.77	-4.43
Tracking Difference*	-0.14	
CHF-Hedged Distributing	1.63%	-4.54%
Benchmark	1.77	-4.43
Tracking Difference*	-0.14	
EUR-Hedged Accumulating	4.24%	-3.35%
Benchmark	4.38	-3.18
Tracking Difference*	-0.14	
EUR-Hedged Distributing	4.24%	-3.34%
Benchmark	4.38	-3.18
Tracking Difference*	-0.14	
GBP-Hedged Accumulating	5.58%	-2.24%
Benchmark	5.72	-2.04
Tracking Difference*	-0.14	
GBP-Hedged Distributing	5.58%	-2.22%
Benchmark	5.72	-2.04
Tracking Difference*	-0.14	
USD-Hedged Accumulating	6.17%	-1.38%
Benchmark	6.31	-1.22
Tracking Difference*	-0.14	

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD-Hedged Distributing	6.17%	-1.38%
Benchmark	6.31	-1.22
Tracking Difference*	-0.14	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: 20 May 2021.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 4.00% 15/2/2034	\$4,349,000	4,230,451	US Treasury Note 4.00% 15/2/2034	\$4,349,000	4,227,127
US Treasury Bond 4.75% 15/11/2053	\$2,482,000	2,613,288	US Treasury Bond 4.75% 15/11/2053	\$2,482,000	2,618,591
US Treasury Note 4.88% 31/5/2026	\$2,536,000	2,536,442	US Treasury Note 4.50% 31/3/2026	\$2,153,000	2,145,764
US Treasury Note 4.50% 31/3/2026	\$2,153,000	2,147,375	US Treasury Note 4.88% 31/5/2026	\$2,145,000	2,144,476
US Treasury Note 4.50% 15/11/2033	\$1,913,000	1,972,093	US Treasury Note 4.50% 15/11/2033	\$1,913,000	1,970,671
US Treasury Bond 4.25% 15/2/2054	\$1,942,000	1,858,757	US Treasury Note 4.13% 15/2/2027	\$1,821,000	1,807,035
US Treasury Note 4.13% 15/2/2027	\$1,821,000	1,808,346	US Treasury Bond 4.25% 15/2/2054	\$1,875,000	1,784,860
US Treasury Note 4.50% 15/4/2027	\$1,662,000	1,652,403	US Treasury Note 4.50% 15/4/2027	\$1,662,000	1,653,836
US Treasury Note 4.623% 28/2/2026	\$1,619,000	1,618,877	US Treasury Note 4.623% 28/2/2026	\$1,619,000	1,619,027
US Treasury Note 4.00% 31/1/2029	\$1,613,000	1,593,431	US Treasury Note 4.00% 31/1/2029	\$1,613,000	1,592,429
US Treasury Note 3.75% 31/12/2028	\$1,576,000	1,563,590	US Treasury Note 3.75% 31/12/2028	\$1,576,000	1,555,316
US Treasury Note 4.50% 15/5/2027	\$1,546,000	1,538,669	US Treasury Note 4.50% 15/5/2027	\$1,544,000	1,536,744
JPMorgan Chase & Co. 0.39% 24/2/2028	€1,500,000	1,492,857	JPMorgan Chase & Co. 0.00% 22/4/2026	\$1,550,000	1,490,431
Banco Bilbao Vizcaya Argentaria SA 5.86% 14/9/2026	\$1,400,000	1,403,402	JPMorgan Chase & Co. 0.39% 24/2/2028	€1,250,000	1,238,941
US Treasury Note 4.38% 15/5/2034	\$1,395,000	1,395,522	US Treasury Note 3.75% 31/12/2030	\$1,242,000	1,227,185
Morgan Stanley 3.59% 22/7/2028	\$1,360,000	1,289,926	US Treasury Note 4.25% 31/12/2025	\$1,230,000	1,222,371
Nestle Finance International Ltd. 0.00% 3/12/2025	€1,200,000	1,244,333	US Treasury Note 4.25% 15/3/2027	\$1,235,200	1,218,688
JPMorgan Chase & Co. 0.00% 22/4/2026	\$1,290,000	1,235,765	US Treasury Note 4.25% 31/1/2026	\$1,180,000	1,171,584
US Treasury Note 3.75% 31/12/2030	\$1,242,000	1,230,411	DNB Bank A.S.A 0.00% 31/5/2026	€1,100,000	1,162,362
US Treasury Note 4.25% 31/12/2025	\$1,230,000	1,227,399	US Treasury Note 4.63% 30/4/2029	\$1,121,000	1,125,950

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



# Financial Statements

## Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.73% (30 June 2023: 98.31%)</b>					
<b>Fixed Income 98.73% (30 June 2023: 98.31%)</b>					
<b>Australia 1.53% (30 June 2023: 1.36%)</b>					
Aurizon Network Pty Ltd.	€200,000	3.13%	1/6/2026	211,861	0.02%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.67%	3/10/2025	251,277	0.03%
Australia & New Zealand Banking Group Ltd.	\$35,000	3.70%	16/11/2025	34,305	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	249,615	0.03%
Australia & New Zealand Banking Group Ltd.	€200,000	3.65%	20/1/2026	214,281	0.02%
Australia & New Zealand Banking Group Ltd.	\$680,000	5.00%	18/3/2026	678,160	0.07%
Australia & New Zealand Banking Group Ltd.	AUD250,000	4.95%	11/9/2028	166,724	0.02%
Australia & New Zealand Banking Group Ltd.	AUD200,000	6.41%	20/9/2034	137,019	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	AUD210,000	3.76%	25/11/2031	124,504	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	€200,000	4.00%	7/6/2034	214,317	0.02%
Brambles Finance plc	€100,000	4.25%	22/3/2031	109,834	0.01%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	93,382	0.01%
Commonwealth Bank of Australia	\$250,000	5.32%	13/3/2026	250,884	0.03%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	164,323	0.02%
Commonwealth Bank of Australia	AUD600,000	5.00%	13/1/2028	401,179	0.04%
Commonwealth Bank of Australia	€100,000	1.13%	18/1/2028	99,724	0.01%
Commonwealth Bank of Australia	AUD200,000	6.86%	9/11/2032	138,482	0.02%
Commonwealth Bank of Australia	€100,000	4.27%	4/6/2034	107,395	0.01%
Commonwealth Bank of Australia	AUD200,000	6.70%	15/3/2038	139,971	0.02%
Goodman Australia Finance Pty Ltd.	€100,000	4.25%	3/5/2030	108,325	0.01%
Macquarie Bank Ltd.	€100,000	1.13%	15/12/2025	119,011	0.01%
National Australia Bank Ltd.	\$290,000	4.97%	12/1/2026	288,638	0.03%
National Australia Bank Ltd.	€200,000	1.25%	18/5/2026	206,615	0.02%
National Australia Bank Ltd.	\$330,000	2.50%	12/7/2026	313,364	0.03%
National Australia Bank Ltd.	AUD100,000	2.90%	25/2/2027	63,386	0.01%
National Australia Bank Ltd.	\$20,000	3.91%	9/6/2027	19,418	0.00%
National Australia Bank Ltd.	\$250,000	5.09%	11/6/2027	250,498	0.03%
National Australia Bank Ltd.	\$100,000	4.94%	12/1/2028	99,997	0.01%
National Australia Bank Ltd.	€500,000	2.13%	24/5/2028	512,448	0.06%
National Australia Bank Ltd.	\$350,000	4.90%	13/6/2028	349,563	0.04%
National Australia Bank Ltd.	€100,000	1.38%	30/8/2028	98,828	0.01%
National Australia Bank Ltd.	AUD850,000	4.85%	22/3/2029	563,795	0.06%
National Australia Bank Ltd.	€100,000	1.13%	20/5/2031	94,996	0.01%
QBE Insurance Group Ltd.	£100,000	2.50%	13/9/2038	108,805	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	96,773	0.01%
Sydney Airport Finance Co. Pty Ltd.	€100,000	1.75%	26/4/2028	99,986	0.01%
Sydney Airport Finance Co. Pty Ltd.	€300,000	4.38%	3/5/2033	332,208	0.04%
Telstra Corp., Ltd.	€600,000	1.13%	14/4/2026	617,148	0.07%
Telstra Corp., Ltd.	€150,000	1.38%	26/3/2029	146,990	0.02%
Telstra Group Ltd.	€200,000	3.75%	4/5/2031	217,613	0.02%
Transurban Finance Co. Pty Ltd.	€100,000	2.00%	28/8/2025	105,118	0.01%
Transurban Finance Co. Pty Ltd.	€200,000	3.00%	8/4/2030	205,910	0.02%
Transurban Finance Co. Pty Ltd.	€200,000	4.23%	26/4/2033	219,285	0.02%
United Overseas Bank Ltd.	AUD200,000	4.64%	16/3/2026	132,811	0.01%
Vicinity Centres Trust	€100,000	1.13%	7/11/2029	93,047	0.01%
Westpac Banking Corp.	\$125,000	5.51%	17/11/2025	125,567	0.01%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	132,797	0.01%
Westpac Banking Corp.	\$105,000	5.20%	16/4/2026	105,046	0.01%
Westpac Banking Corp.	\$200,000	2.85%	13/5/2026	191,787	0.02%
Westpac Banking Corp.	\$205,000	1.15%	3/6/2026	190,423	0.02%
Westpac Banking Corp.	\$120,000	2.70%	19/8/2026	114,196	0.01%
Westpac Banking Corp.	\$205,000	3.35%	8/3/2027	196,648	0.02%
Westpac Banking Corp.	€200,000	0.88%	17/4/2027	200,491	0.02%
Westpac Banking Corp.	\$105,000	4.04%	26/8/2027	102,420	0.01%
Westpac Banking Corp.	\$275,000	5.46%	18/11/2027	279,048	0.03%
Westpac Banking Corp.	\$100,000	3.40%	25/1/2028	95,081	0.01%
Westpac Banking Corp.	AUD400,000	4.80%	16/2/2028	265,604	0.03%
Westpac Banking Corp.	€200,000	1.45%	17/7/2028	199,442	0.02%
Westpac Banking Corp.	\$185,000	5.54%	17/11/2028	189,250	0.02%
Westpac Banking Corp.	\$165,000	1.95%	20/11/2028	145,780	0.02%
Westpac Banking Corp.	AUD700,000	5.10%	14/5/2029	468,491	0.05%
Westpac Banking Corp.	\$40,000	2.65%	16/1/2030	35,622	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	\$300,000	2.15%	3/6/2031	250,951	0.03%
Westpac Banking Corp.	\$295,000	4.32%	23/11/2031	284,683	0.03%
Westpac Banking Corp.	\$130,000	5.41%	10/8/2033	126,988	0.01%
Westpac Banking Corp.	\$35,000	6.82%	17/11/2033	37,606	0.00%
Westpac Banking Corp.	\$145,000	4.11%	24/7/2034	134,012	0.02%
Westpac Banking Corp.	\$425,000	2.67%	15/11/2035	351,031	0.04%
Westpac Banking Corp.	\$285,000	3.02%	18/11/2036	234,014	0.03%
Westpac Banking Corp.	AUD400,000	7.20%	15/11/2038	287,280	0.03%
Westpac Banking Corp.	\$55,000	4.42%	24/7/2039	48,518	0.01%
Westpac Banking Corp.	\$105,000	2.96%	16/11/2040	73,106	0.01%
Westpac Banking Corp.	\$101,000	3.13%	18/11/2041	70,855	0.01%
Woolworths Group Ltd.	€100,000	0.38%	15/11/2028	92,588	0.01%
				<b>14,281,138</b>	<b>1.53%</b>
<b>Austria 0.36% (30 June 2023: 0.31%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG					
	€200,000	4.13%	18/1/2027	217,444	0.02%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	102,596	0.01%
Erste Group Bank AG	€400,000	1.50%	7/4/2026	414,521	0.05%
Erste Group Bank AG	€300,000	0.10%	16/11/2028	287,189	0.03%
Erste Group Bank AG	€200,000	4.25%	30/5/2030	220,119	0.03%
Erste Group Bank AG	€100,000	1.63%	8/9/2031	101,171	0.01%
Erste Group Bank AG	€100,000	0.88%	15/11/2032	95,839	0.01%
JAB Holdings BV	€200,000	2.50%	25/6/2029	203,420	0.02%
JAB Holdings BV	€100,000	2.25%	19/12/2039	80,326	0.01%
Mondi Finance Europe GmbH	€300,000	2.38%	1/4/2028	307,811	0.03%
Raiffeisen Bank International AG	€500,000	4.75%	26/1/2027	540,381	0.06%
Raiffeisen Bank International AG	€100,000	6.00%	15/9/2028	111,336	0.01%
Raiffeisen Bank International AG	€100,000	4.63%	21/8/2029	106,744	0.01%
Raiffeisen Bank International AG	€200,000	4.50%	31/5/2030	216,739	0.02%
Raiffeisen Bank International AG	€100,000	2.88%	18/6/2032	97,811	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	1.00%	26/3/2036	83,884	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	4.88%	15/6/2042	107,273	0.01%
Volksbank Wien AG	€100,000	5.75%	21/6/2034	106,252	0.01%
				<b>3,400,856</b>	<b>0.36%</b>
<b>Belgium 0.42% (30 June 2023: 0.43%)</b>					
Ageas SA	€100,000	3.25%	2/7/2049	100,682	0.01%
Argenta Spaarbank NV	€200,000	1.00%	29/1/2027	198,172	0.02%
Argenta Spaarbank NV	€400,000	1.38%	8/2/2029	388,724	0.04%
Cofinimmo SA	€100,000	1.00%	24/1/2028	96,499	0.01%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	183,787	0.02%
Elia Transmission Belgium SA	€200,000	3.63%	18/1/2033	213,869	0.02%
Elia Transmission Belgium SA	€100,000	3.75%	16/1/2036	105,588	0.01%
Groupe Bruxelles Lambert NV	€200,000	0.13%	28/1/2031	171,418	0.02%
KBC Group NV	€300,000	4.38%	23/11/2027	325,479	0.04%
KBC Group NV	€100,000	0.75%	21/1/2028	99,369	0.01%
KBC Group NV	£100,000	5.50%	20/9/2028	127,020	0.02%
KBC Group NV	€100,000	0.13%	14/1/2029	94,468	0.01%
KBC Group NV	€200,000	4.25%	28/11/2029	218,153	0.03%
KBC Group NV	€100,000	4.38%	19/4/2030	109,838	0.01%
KBC Group NV	€100,000	3.00%	25/8/2030	102,665	0.01%
KBC Group NV	€100,000	0.75%	31/5/2031	88,939	0.01%
KBC Group NV	€200,000	0.63%	7/12/2031	197,393	0.02%
KBC Group NV	€200,000	3.75%	27/3/2032	213,248	0.02%
KBC Group NV	€100,000	4.88%	25/4/2033	108,781	0.01%
KBC Group NV	£100,000	6.15%	19/3/2034	126,458	0.02%
KBC Group NV	€100,000	4.75%	17/4/2035	108,071	0.01%
Lonza Finance International NV	€100,000	3.88%	25/5/2033	107,377	0.01%
Solvay SA	€200,000	4.25%	3/10/2031	214,515	0.02%
VGP NV	€100,000	1.50%	8/4/2029	91,556	0.01%
VGP NV	€100,000	2.25%	17/1/2030	92,032	0.01%
				<b>3,884,101</b>	<b>0.42%</b>
<b>Brazil 0.06% (30 June 2023: 0.07%)</b>					
Suzano Austria GmbH	\$75,000	6.00%	15/1/2029	74,796	0.01%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	189,076	0.02%
Suzano Austria GmbH	\$213,000	3.75%	15/1/2031	185,060	0.02%
Suzano Austria GmbH	\$185,000	3.13%	15/1/2032	151,024	0.01%
				<b>599,956</b>	<b>0.06%</b>
<b>Canada 4.21% (30 June 2023: 4.72%)</b>					
Aeroports de Montreal	CAD50,000	3.03%	21/4/2050	27,157	0.00%
Alectra, Inc.	CAD190,000	2.49%	17/5/2027	131,845	0.01%
AltaLink LP	CAD105,000	3.99%	30/6/2042	68,955	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AltaLink LP	CAD65,000	5.46%	11/10/2055	52,499	0.01%
Athene Global Funding	CAD35,000	2.47%	9/6/2028	23,405	0.00%
Bank of Montreal	\$170,000	5.92%	25/9/2025	170,816	0.02%
Bank of Montreal	CAD50,000	1.76%	10/3/2026	34,941	0.00%
Bank of Montreal	CAD105,000	1.55%	28/5/2026	72,657	0.01%
Bank of Montreal	\$115,000	5.30%	5/6/2026	114,905	0.01%
Bank of Montreal	\$260,000	1.25%	15/9/2026	238,193	0.03%
Bank of Montreal	CAD210,000	2.70%	9/12/2026	147,796	0.02%
Bank of Montreal	\$65,000	5.27%	11/12/2026	64,896	0.01%
Bank of Montreal	\$140,000	2.65%	8/3/2027	131,265	0.01%
Bank of Montreal	CAD218,000	3.65%	1/4/2027	155,713	0.02%
Bank of Montreal	CAD365,000	4.31%	1/6/2027	265,011	0.03%
Bank of Montreal	\$200,000	5.37%	4/6/2027	200,903	0.02%
Bank of Montreal	€100,000	2.75%	15/6/2027	104,571	0.01%
Bank of Montreal	\$180,000	4.70%	14/9/2027	177,648	0.02%
Bank of Montreal	CAD310,000	4.71%	7/12/2027	227,625	0.02%
Bank of Montreal	\$230,000	5.20%	1/2/2028	230,317	0.02%
Bank of Montreal	CAD270,000	3.19%	1/3/2028	190,316	0.02%
Bank of Montreal	CAD265,000	5.04%	29/5/2028	196,858	0.02%
Bank of Montreal	\$170,000	5.72%	25/9/2028	173,444	0.02%
Bank of Montreal	CAD325,000	4.54%	18/12/2028	236,889	0.03%
Bank of Montreal	\$110,000	5.51%	4/6/2031	111,167	0.01%
Bank of Montreal	CAD229,000	1.93%	22/7/2031	157,749	0.02%
Bank of Montreal	CAD105,000	6.53%	27/10/2032	80,520	0.01%
Bank of Montreal	CAD190,000	6.03%	7/9/2033	144,334	0.02%
Bank of Montreal	\$258,000	3.09%	10/1/2037	210,803	0.02%
Bank of Nova Scotia	\$170,000	4.50%	16/12/2025	167,335	0.02%
Bank of Nova Scotia	\$130,000	1.05%	2/3/2026	121,033	0.01%
Bank of Nova Scotia	CAD125,000	5.50%	8/5/2026	92,582	0.01%
Bank of Nova Scotia	\$65,000	1.35%	24/6/2026	60,152	0.01%
Bank of Nova Scotia	\$245,000	2.70%	3/8/2026	232,097	0.02%
Bank of Nova Scotia	€100,000	0.13%	4/9/2026	99,396	0.01%
Bank of Nova Scotia	\$260,000	1.30%	15/9/2026	238,323	0.03%
Bank of Nova Scotia	CAD357,000	1.85%	2/11/2026	245,345	0.03%
Bank of Nova Scotia	CAD288,000	2.62%	2/12/2026	202,359	0.02%
Bank of Nova Scotia	\$35,000	5.35%	7/12/2026	35,036	0.00%
Bank of Nova Scotia	\$45,000	1.95%	2/2/2027	41,506	0.00%
Bank of Nova Scotia	CAD366,000	2.95%	8/3/2027	256,669	0.03%
Bank of Nova Scotia	£100,000	2.88%	3/5/2027	118,555	0.01%
Bank of Nova Scotia	\$65,000	5.40%	4/6/2027	65,319	0.01%
Bank of Nova Scotia	CAD275,000	1.40%	1/11/2027	183,155	0.02%
Bank of Nova Scotia	CAD290,000	3.10%	2/2/2028	203,978	0.02%
Bank of Nova Scotia	€200,000	0.25%	1/11/2028	185,821	0.02%
Bank of Nova Scotia	CAD430,000	4.68%	1/2/2029	315,128	0.03%
Bank of Nova Scotia	\$180,000	2.45%	2/2/2032	148,462	0.02%
Bank of Nova Scotia	CAD149,000	3.93%	3/5/2032	106,107	0.01%
Bank of Nova Scotia	CAD130,000	5.68%	2/8/2033	97,454	0.01%
Bank of Nova Scotia	\$165,000	5.65%	1/2/2034	167,631	0.02%
Bank of Nova Scotia	\$175,000	4.59%	4/5/2037	157,724	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD275,000	3.55%	2/3/2026	197,258	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	2.90%	12/8/2026	56,492	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD128,000	1.65%	16/8/2027	86,327	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	2.20%	29/5/2028	33,519	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD60,000	3.80%	21/8/2028	42,472	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	5.15%	14/11/2028	59,534	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD190,000	5.25%	15/3/2029	142,003	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD30,000	2.90%	10/9/2029	20,140	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD160,000	4.55%	9/2/2030	115,773	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD26,000	2.50%	14/5/2030	16,862	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	3.00%	17/3/2031	65,693	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD160,000	5.85%	10/11/2032	123,649	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$90,000	5.10%	11/5/2033	88,242	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD135,000	5.15%	24/8/2034	98,888	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD125,000	4.75%	29/9/2044	83,144	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	4.35%	18/12/2045	62,702	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD60,000	4.45%	27/2/2047	38,092	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$280,000	4.46%	1/4/2048	233,883	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD195,000	3.50%	30/9/2050	103,917	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	4.05%	17/3/2051	50,029	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$65,000	3.65%	15/8/2052	46,907	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD110,000	5.60%	11/8/2053	82,045	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	\$60,000	5.55%	15/2/2054	58,126	0.01%
Canadian Government Bond	CAD230,000	4.00%	1/5/2026	168,139	0.02%
Canadian Imperial Bank of Commerce	\$155,000	3.95%	4/8/2025	152,399	0.02%
Canadian Imperial Bank of Commerce	CAD115,000	1.10%	19/1/2026	79,802	0.01%
Canadian Imperial Bank of Commerce	\$186,000	1.25%	22/6/2026	172,210	0.02%
Canadian Imperial Bank of Commerce	CAD100,000	5.94%	14/7/2026	73,101	0.01%
Canadian Imperial Bank of Commerce	CAD195,000	1.70%	15/7/2026	134,982	0.01%
Canadian Imperial Bank of Commerce	\$70,000	5.93%	2/10/2026	70,895	0.01%
Canadian Imperial Bank of Commerce	CAD90,000	5.00%	7/12/2026	66,342	0.01%
Canadian Imperial Bank of Commerce	CAD270,000	2.25%	7/1/2027	186,571	0.02%
Canadian Imperial Bank of Commerce	\$80,000	3.45%	7/4/2027	76,552	0.01%
Canadian Imperial Bank of Commerce	\$90,000	5.24%	28/6/2027	89,864	0.01%
Canadian Imperial Bank of Commerce	CAD340,000	4.95%	29/6/2027	251,120	0.03%
Canadian Imperial Bank of Commerce	CAD255,000	5.05%	7/10/2027	188,924	0.02%
Canadian Imperial Bank of Commerce	CAD275,000	5.50%	14/1/2028	206,833	0.02%
Canadian Imperial Bank of Commerce	\$75,000	5.00%	28/4/2028	74,431	0.01%
Canadian Imperial Bank of Commerce	\$20,000	5.99%	3/10/2028	20,555	0.00%
Canadian Imperial Bank of Commerce	\$100,000	5.26%	8/4/2029	99,802	0.01%
Canadian Imperial Bank of Commerce	CAD50,000	2.01%	21/7/2030	35,419	0.00%
Canadian Imperial Bank of Commerce	CAD230,000	1.96%	21/4/2031	159,326	0.02%
Canadian Imperial Bank of Commerce	\$151,000	3.60%	7/4/2032	133,603	0.01%
Canadian Imperial Bank of Commerce	CAD135,000	4.20%	7/4/2032	96,855	0.01%
Canadian Imperial Bank of Commerce	CAD150,000	5.33%	20/1/2033	110,930	0.01%
Canadian Imperial Bank of Commerce	CAD65,000	5.35%	20/4/2033	48,151	0.01%
Canadian Imperial Bank of Commerce	\$155,000	6.09%	3/10/2033	160,523	0.02%
Canadian Imperial Bank of Commerce	CAD175,000	5.30%	16/1/2034	129,470	0.01%
Canadian Western Bank	CAD49,000	1.93%	16/4/2026	34,160	0.00%
Canadian Western Bank	CAD85,000	1.82%	16/12/2027	57,021	0.01%
CGI, Inc.	CAD125,000	2.10%	18/9/2028	83,077	0.01%
Choice Properties	CAD170,000	2.85%	21/5/2027	118,289	0.01%
Choice Properties	CAD42,000	4.18%	8/3/2028	30,165	0.00%
Choice Properties	CAD85,000	3.53%	11/6/2029	58,623	0.01%
Choice Properties	CAD80,000	5.03%	28/2/2031	58,810	0.01%
Choice Properties	CAD105,000	6.00%	24/6/2032	80,899	0.01%
Choice Properties	CAD65,000	5.40%	1/3/2033	48,044	0.01%
CI Financial Corp.	\$46,000	3.20%	17/12/2030	36,275	0.00%
Citigroup, Inc.	CAD150,000	5.07%	29/4/2028	110,846	0.01%
Cogeco Communications, Inc.	CAD65,000	2.99%	22/9/2031	41,546	0.00%
Dollarama, Inc.	CAD45,000	5.53%	26/9/2028	34,136	0.00%
Fairfax Financial Holdings Ltd.	CAD130,000	4.25%	6/12/2027	93,412	0.01%
Fairfax Financial Holdings Ltd.	CAD110,000	4.23%	14/6/2029	78,304	0.01%
Fairfax Financial Holdings Ltd.	CAD85,000	3.95%	3/3/2031	58,575	0.01%
Fairfax Financial Holdings Ltd.	\$40,000	5.63%	16/8/2032	39,521	0.00%
Fairfax Financial Holdings Ltd.	\$110,000	6.00%	7/12/2033	111,723	0.01%
Fairfax Financial Holdings Ltd.	\$155,000	6.35%	22/3/2054	155,174	0.02%
Federation des Caisses Desjardins du Quebec	CAD170,000	5.20%	1/10/2025	124,709	0.01%
Federation des Caisses Desjardins du Quebec	CAD80,000	1.09%	21/1/2026	55,493	0.01%
Federation des Caisses Desjardins du Quebec	CAD65,000	1.59%	10/9/2026	44,727	0.00%
Federation des Caisses Desjardins du Quebec	CAD168,000	4.41%	19/5/2027	122,218	0.01%
Federation des Caisses Desjardins du Quebec	CAD60,000	5.48%	16/8/2028	45,322	0.00%
Federation des Caisses Desjardins du Quebec	CAD100,000	5.47%	17/11/2028	75,529	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	1.99%	28/5/2031	69,205	0.01%
Federation des Caisses Desjardins du Quebec	CAD275,000	5.04%	23/8/2032	201,566	0.02%
Federation des Caisses Desjardins du Quebec	CAD120,000	5.28%	15/5/2034	88,664	0.01%
Ford Credit Canada Co.	CAD80,000	6.78%	15/9/2025	59,525	0.01%
Ford Credit Canada Co.	CAD75,000	7.00%	10/2/2026	56,296	0.01%
Ford Credit Canada Co.	CAD165,000	2.96%	16/9/2026	115,373	0.01%
Ford Credit Canada Co.	CAD70,000	5.24%	23/5/2028	51,369	0.01%
Ford Credit Canada Co.	CAD100,000	5.44%	9/2/2029	73,867	0.01%
General Motors Financial of Canada Ltd.	CAD35,000	5.20%	9/2/2028	25,876	0.00%
Greater Toronto Airports Authority	CAD180,000	1.54%	3/5/2028	119,295	0.01%
Greater Toronto Airports Authority	CAD30,000	2.73%	3/4/2029	20,605	0.00%
Greater Toronto Airports Authority	CAD20,000	7.05%	12/6/2030	16,458	0.00%
Greater Toronto Airports Authority	CAD190,000	3.26%	1/6/2037	119,020	0.01%
Greater Toronto Airports Authority	CAD134,000	2.75%	17/10/2039	76,700	0.01%
Greater Toronto Airports Authority	CAD91,000	5.30%	25/2/2041	70,386	0.01%
Great-West Lifeco, Inc.	€300,000	1.75%	7/12/2026	308,745	0.03%
Great-West Lifeco, Inc.	CAD63,000	3.34%	28/2/2028	44,554	0.00%
Great-West Lifeco, Inc.	CAD100,000	2.38%	14/5/2030	66,093	0.01%
Great-West Lifeco, Inc.	CAD65,000	2.98%	8/7/2050	34,455	0.00%
Honda Canada Finance, Inc.	CAD95,000	1.34%	17/3/2026	65,729	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Honda Canada Finance, Inc.	CAD127,000	1.65%	25/2/2028	84,073	0.01%
Honda Canada Finance, Inc.	CAD75,000	4.90%	4/6/2029	55,504	0.01%
Hydro One, Inc.	CAD30,000	2.77%	24/2/2026	21,330	0.00%
Hydro One, Inc.	CAD50,000	4.91%	27/1/2028	37,260	0.00%
Hydro One, Inc.	CAD130,000	3.02%	5/4/2029	90,041	0.01%
Hydro One, Inc.	CAD100,000	3.93%	30/11/2029	71,832	0.01%
Hydro One, Inc.	CAD55,000	6.93%	1/6/2032	46,085	0.00%
Hydro One, Inc.	CAD70,000	4.39%	1/3/2034	50,331	0.01%
Hydro One, Inc.	CAD55,000	5.36%	20/5/2036	42,082	0.00%
Hydro One, Inc.	CAD85,000	5.49%	16/7/2040	66,313	0.01%
Hydro One, Inc.	CAD110,000	3.63%	25/6/2049	66,330	0.01%
Hydro One, Inc.	CAD90,000	2.71%	28/2/2050	45,341	0.00%
Hydro One, Inc.	CAD65,000	4.85%	30/11/2054	47,582	0.01%
Hyundai Capital Canada, Inc.	CAD65,000	2.01%	12/5/2026	45,165	0.00%
Hyundai Capital Canada, Inc.	CAD110,000	3.20%	16/2/2027	77,512	0.01%
Hyundai Capital Canada, Inc.	CAD65,000	5.57%	8/3/2028	48,821	0.01%
John Deere Financial, Inc.	CAD60,000	4.95%	14/6/2027	44,472	0.00%
John Deere Financial, Inc.	CAD100,000	5.17%	15/9/2028	75,166	0.01%
Magna International, Inc.	\$90,000	2.45%	15/6/2030	77,635	0.01%
Magna International, Inc.	€150,000	4.38%	17/3/2032	167,598	0.02%
National Bank of Canada	CAD110,000	5.30%	3/11/2025	80,869	0.01%
National Bank of Canada	CAD200,000	1.57%	18/8/2026	140,969	0.01%
National Bank of Canada	CAD130,000	2.24%	4/11/2026	90,132	0.01%
National Bank of Canada	CAD275,000	5.22%	14/6/2028	205,581	0.02%
National Bank of Canada	CAD215,000	5.02%	1/2/2029	159,765	0.02%
National Bank of Canada	CAD150,000	5.43%	16/8/2032	111,158	0.01%
National Bank of Canada	CAD135,000	5.28%	15/2/2034	99,733	0.01%
NAV Canada	CAD35,000	2.92%	29/9/2051	18,960	0.00%
Nissan Canada, Inc.	CAD35,000	2.10%	22/9/2025	24,653	0.00%
Nutrien Ltd.	\$220,000	4.90%	27/3/2028	217,439	0.02%
Nutrien Ltd.	\$345,000	4.20%	1/4/2029	330,024	0.04%
Nutrien Ltd.	\$230,000	5.00%	1/4/2049	202,483	0.02%
Nutrien Ltd.	\$175,000	5.80%	27/3/2053	172,572	0.02%
RioCan	CAD20,000	1.97%	15/6/2026	13,832	0.00%
Rogers Communications, Inc.	CAD25,000	5.65%	21/9/2026	18,607	0.00%
Rogers Communications, Inc.	\$495,000	3.20%	15/3/2027	469,666	0.05%
Rogers Communications, Inc.	CAD308,000	3.65%	31/3/2027	219,170	0.02%
Rogers Communications, Inc.	CAD150,000	5.70%	21/9/2028	113,682	0.01%
Rogers Communications, Inc.	CAD95,000	4.40%	2/11/2028	68,605	0.01%
Rogers Communications, Inc.	\$300,000	5.00%	15/2/2029	296,331	0.03%
Rogers Communications, Inc.	CAD135,000	3.75%	15/4/2029	94,547	0.01%
Rogers Communications, Inc.	CAD168,000	3.25%	1/5/2029	114,894	0.01%
Rogers Communications, Inc.	CAD45,000	3.30%	10/12/2029	30,607	0.00%
Rogers Communications, Inc.	CAD95,000	5.80%	21/9/2030	72,882	0.01%
Rogers Communications, Inc.	CAD110,000	2.90%	9/12/2030	71,845	0.01%
Rogers Communications, Inc.	\$250,000	3.80%	15/3/2032	223,420	0.02%
Rogers Communications, Inc.	CAD220,000	4.25%	15/4/2032	152,666	0.02%
Rogers Communications, Inc.	CAD90,000	5.90%	21/9/2033	69,471	0.01%
Rogers Communications, Inc.	\$90,000	5.30%	15/2/2034	88,295	0.01%
Rogers Communications, Inc.	CAD55,000	6.68%	4/11/2039	44,780	0.00%
Rogers Communications, Inc.	CAD180,000	6.75%	9/11/2039	147,478	0.02%
Rogers Communications, Inc.	CAD80,000	6.11%	25/8/2040	61,761	0.01%
Rogers Communications, Inc.	\$175,000	5.00%	15/3/2044	156,305	0.02%
Rogers Communications, Inc.	\$115,000	4.30%	15/2/2048	90,986	0.01%
Rogers Communications, Inc.	\$125,000	4.35%	1/5/2049	99,434	0.01%
Rogers Communications, Inc.	\$150,000	3.70%	15/11/2049	105,993	0.01%
Rogers Communications, Inc.	\$260,000	4.55%	15/3/2052	212,002	0.02%
Rogers Communications, Inc.	CAD185,000	5.25%	15/4/2052	130,646	0.01%
Royal Bank of Canada	CAD402,000	4.93%	16/7/2025	294,479	0.03%
Royal Bank of Canada	CAD645,000	3.37%	29/9/2025	463,075	0.05%
Royal Bank of Canada	\$155,000	4.88%	12/1/2026	153,883	0.02%
Royal Bank of Canada	\$145,000	0.88%	20/1/2026	135,669	0.01%
Royal Bank of Canada	\$195,000	4.65%	27/1/2026	192,326	0.02%
Royal Bank of Canada	\$100,000	1.20%	27/4/2026	92,919	0.01%
Royal Bank of Canada	CAD347,000	1.78%	20/5/2026	241,485	0.03%
Royal Bank of Canada	CAD90,000	5.34%	23/6/2026	66,593	0.01%
Royal Bank of Canada	\$600,000	1.15%	14/7/2026	553,104	0.06%
Royal Bank of Canada	\$30,000	5.20%	20/7/2026	29,956	0.00%
Royal Bank of Canada	£100,000	1.00%	9/9/2026	115,865	0.01%
Royal Bank of Canada	CAD580,000	5.24%	2/11/2026	429,775	0.05%
Royal Bank of Canada	\$105,000	1.40%	2/11/2026	96,138	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	CAD316,000	2.33%	28/1/2027	218,878	0.02%
Royal Bank of Canada	\$10,000	3.63%	4/5/2027	9,598	0.00%
Royal Bank of Canada	£100,000	3.63%	14/6/2027	120,894	0.01%
Royal Bank of Canada	AUD100,000	4.50%	13/7/2027	65,929	0.01%
Royal Bank of Canada	CAD245,000	4.61%	26/7/2027	179,700	0.02%
Royal Bank of Canada	\$145,000	4.24%	3/8/2027	141,138	0.02%
Royal Bank of Canada	\$345,000	6.00%	1/11/2027	353,618	0.04%
Royal Bank of Canada	\$150,000	4.90%	12/1/2028	148,896	0.02%
Royal Bank of Canada	CAD235,000	4.64%	17/1/2028	172,575	0.02%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	125,845	0.01%
Royal Bank of Canada	CAD325,000	4.63%	1/5/2028	238,390	0.03%
Royal Bank of Canada	€100,000	4.13%	5/7/2028	109,444	0.01%
Royal Bank of Canada	CAD110,000	1.83%	31/7/2028	73,254	0.01%
Royal Bank of Canada	\$130,000	5.20%	1/8/2028	130,866	0.01%
Royal Bank of Canada	\$100,000	4.95%	1/2/2029	99,575	0.01%
Royal Bank of Canada	€200,000	2.13%	26/4/2029	201,068	0.02%
Royal Bank of Canada	CAD210,000	5.23%	24/6/2030	158,866	0.02%
Royal Bank of Canada	€150,000	4.38%	2/10/2030	167,004	0.02%
Royal Bank of Canada	CAD330,000	2.14%	3/11/2031	226,851	0.02%
Royal Bank of Canada	\$268,000	2.30%	3/11/2031	221,872	0.02%
Royal Bank of Canada	CAD115,000	2.94%	3/5/2032	79,860	0.01%
Royal Bank of Canada	CAD145,000	1.67%	28/1/2033	95,611	0.01%
Royal Bank of Canada	\$385,000	5.00%	1/2/2033	379,441	0.04%
Royal Bank of Canada	CAD145,000	5.01%	1/2/2033	106,454	0.01%
Royal Bank of Canada	\$85,000	5.00%	2/5/2033	83,809	0.01%
Royal Bank of Canada	\$230,000	5.15%	1/2/2034	228,400	0.02%
Royal Bank of Canada	CAD250,000	5.10%	3/4/2034	183,743	0.02%
Saputo, Inc.	CAD54,000	2.24%	16/6/2027	36,974	0.00%
Saputo, Inc.	CAD120,000	5.49%	20/11/2030	90,866	0.01%
Sun Life Financial, Inc.	CAD95,000	2.46%	18/11/2031	65,997	0.01%
Sun Life Financial, Inc.	CAD150,000	2.58%	10/5/2032	103,562	0.01%
Sun Life Financial, Inc.	CAD165,000	2.80%	21/11/2033	111,511	0.01%
Sun Life Financial, Inc.	CAD110,000	4.78%	10/8/2034	80,484	0.01%
Sun Life Financial, Inc.	CAD80,000	5.50%	4/7/2035	60,540	0.01%
Sun Life Financial, Inc.	CAD125,000	2.06%	1/10/2035	77,888	0.01%
Sun Life Financial, Inc.	CAD125,000	3.15%	18/11/2036	81,235	0.01%
TELUS Corp.	CAD10,000	3.75%	10/3/2026	7,193	0.00%
TELUS Corp.	CAD70,000	2.75%	8/7/2026	49,299	0.01%
TELUS Corp.	CAD80,000	2.35%	27/1/2028	54,168	0.01%
TELUS Corp.	CAD145,000	3.63%	1/3/2028	102,396	0.01%
TELUS Corp.	CAD25,000	4.80%	15/12/2028	18,375	0.00%
TELUS Corp.	CAD105,000	3.30%	2/5/2029	72,263	0.01%
TELUS Corp.	CAD190,000	3.15%	19/2/2030	128,041	0.01%
TELUS Corp.	CAD155,000	5.60%	9/9/2030	117,922	0.01%
TELUS Corp.	CAD25,000	2.05%	7/10/2030	15,638	0.00%
TELUS Corp.	CAD100,000	4.95%	18/2/2031	73,447	0.01%
TELUS Corp.	CAD85,000	2.85%	13/11/2031	54,235	0.01%
TELUS Corp.	\$125,000	3.40%	13/5/2032	108,522	0.01%
TELUS Corp.	CAD220,000	5.25%	15/11/2032	163,223	0.02%
TELUS Corp.	CAD105,000	4.95%	28/3/2033	76,224	0.01%
TELUS Corp.	CAD150,000	5.75%	8/9/2033	114,849	0.01%
TELUS Corp.	CAD55,000	5.10%	15/2/2034	40,138	0.00%
TELUS Corp.	CAD60,000	4.40%	1/4/2043	38,031	0.00%
TELUS Corp.	CAD110,000	4.85%	5/4/2044	73,445	0.01%
TELUS Corp.	CAD50,000	4.40%	29/1/2046	31,320	0.00%
TELUS Corp.	\$95,000	4.60%	16/11/2048	79,380	0.01%
TELUS Corp.	CAD145,000	3.95%	16/2/2050	83,612	0.01%
TELUS Corp.	CAD76,000	4.10%	5/4/2051	44,489	0.00%
TELUS Corp.	CAD80,000	5.65%	13/9/2052	59,317	0.01%
Toromont Industries Ltd.	CAD115,000	3.84%	27/10/2027	82,222	0.01%
Toronto-Dominion Bank	CAD595,000	2.67%	9/9/2025	423,847	0.05%
Toronto-Dominion Bank	\$170,000	0.75%	11/9/2025	160,890	0.02%
Toronto-Dominion Bank	CAD182,000	1.13%	9/12/2025	126,759	0.01%
Toronto-Dominion Bank	\$185,000	0.75%	6/1/2026	172,929	0.02%
Toronto-Dominion Bank	\$50,000	5.10%	9/1/2026	49,810	0.01%
Toronto-Dominion Bank	CAD160,000	4.34%	27/1/2026	116,139	0.01%
Toronto-Dominion Bank	\$200,000	1.20%	3/6/2026	185,246	0.02%
Toronto-Dominion Bank	CAD210,000	5.42%	10/7/2026	155,645	0.02%
Toronto-Dominion Bank	\$200,000	5.53%	17/7/2026	200,601	0.02%
Toronto-Dominion Bank	\$110,000	1.25%	10/9/2026	100,898	0.01%
Toronto-Dominion Bank	CAD160,000	2.26%	7/1/2027	110,648	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	\$40,000	1.95%	12/1/2027	37,130	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	198,236	0.02%
Toronto-Dominion Bank	\$42,000	2.80%	10/3/2027	39,449	0.00%
Toronto-Dominion Bank	\$350,000	4.98%	5/4/2027	348,220	0.04%
Toronto-Dominion Bank	£100,000	2.88%	5/4/2027	118,751	0.01%
Toronto-Dominion Bank	CAD380,000	4.21%	1/6/2027	275,112	0.03%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	194,074	0.02%
Toronto-Dominion Bank	\$360,000	4.69%	15/9/2027	354,710	0.04%
Toronto-Dominion Bank	CAD295,000	5.38%	21/10/2027	220,791	0.02%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	126,909	0.01%
Toronto-Dominion Bank	CAD280,000	4.48%	18/1/2028	204,259	0.02%
Toronto-Dominion Bank	CAD260,000	1.89%	8/3/2028	174,565	0.02%
Toronto-Dominion Bank	\$50,000	5.52%	17/7/2028	50,594	0.01%
Toronto-Dominion Bank	CAD300,000	5.49%	8/9/2028	226,880	0.02%
Toronto-Dominion Bank	CAD119,000	1.90%	11/9/2028	78,976	0.01%
Toronto-Dominion Bank	CAD450,000	4.68%	8/1/2029	330,177	0.04%
Toronto-Dominion Bank	\$50,000	4.99%	5/4/2029	49,549	0.01%
Toronto-Dominion Bank	€200,000	3.63%	13/12/2029	213,410	0.02%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	291,574	0.03%
Toronto-Dominion Bank	CAD219,000	4.86%	4/3/2031	159,721	0.02%
Toronto-Dominion Bank	€300,000	3.56%	16/4/2031	317,266	0.03%
Toronto-Dominion Bank	\$380,000	2.00%	10/9/2031	309,347	0.03%
Toronto-Dominion Bank	\$145,000	3.63%	15/9/2031	138,001	0.01%
Toronto-Dominion Bank	CAD93,000	3.06%	26/1/2032	64,984	0.01%
Toronto-Dominion Bank	\$206,000	3.20%	10/3/2032	178,276	0.02%
Toronto-Dominion Bank	\$280,000	4.46%	8/6/2032	263,862	0.03%
Toronto-Dominion Bank	€100,000	3.13%	3/8/2032	101,989	0.01%
Toronto-Dominion Bank	CAD315,000	5.18%	9/4/2034	232,011	0.02%
Ventas Canada Finance Ltd.	CAD75,000	5.10%	5/3/2029	55,219	0.01%
Videotron Ltd.	CAD180,000	4.50%	15/1/2030	129,002	0.01%
Videotron Ltd.	CAD125,000	3.13%	15/1/2031	82,074	0.01%
Waste Connections, Inc.	\$50,000	5.00%	1/3/2034	48,880	0.01%
Waste Connections, Inc.	\$107,000	2.95%	15/1/2052	68,428	0.01%
				<b>39,409,446</b>	<b>4.21%</b>
<b>China 0.21% (30 June 2023: 0.25%)</b>					
Alibaba Group Holding Ltd.	\$550,000	3.40%	6/12/2027	519,339	0.06%
Alibaba Group Holding Ltd.	\$200,000	2.13%	9/2/2031	165,464	0.02%
Alibaba Group Holding Ltd.	\$200,000	4.00%	6/12/2037	169,732	0.02%
Alibaba Group Holding Ltd.	\$200,000	2.70%	9/2/2041	134,265	0.01%
Alibaba Group Holding Ltd.	\$275,000	4.20%	6/12/2047	217,318	0.02%
Alibaba Group Holding Ltd.	\$200,000	3.15%	9/2/2051	127,322	0.01%
Alibaba Group Holding Ltd.	\$275,000	3.25%	9/2/2061	167,327	0.02%
Prosus NV	€300,000	1.54%	3/8/2028	288,360	0.03%
Prosus NV	€100,000	1.29%	13/7/2029	91,924	0.01%
Weibo Corp.	\$110,000	3.38%	8/7/2030	96,161	0.01%
				<b>1,977,212</b>	<b>0.21%</b>
<b>Czech Republic 0.02% (30 June 2023: 0.05%)</b>					
Ceska sporitelna A.S.	€200,000	4.82%	15/1/2030	217,374	0.02%
				<b>217,374</b>	<b>0.02%</b>
<b>Denmark 0.66% (30 June 2023: 0.57%)</b>					
AP Moller-Maersk A/S	€200,000	1.75%	16/3/2026	207,703	0.02%
AP Moller-Maersk A/S	€200,000	4.13%	5/3/2036	216,001	0.02%
Danica Pension Livsforsikrings AB	€100,000	4.38%	29/9/2045	106,915	0.01%
Danske Bank A/S	€100,000	4.00%	12/1/2027	107,622	0.01%
Danske Bank A/S	€300,000	1.38%	17/2/2027	308,880	0.03%
Danske Bank A/S	£100,000	4.63%	13/4/2027	125,286	0.02%
Danske Bank A/S	£100,000	2.25%	14/1/2028	116,692	0.01%
Danske Bank A/S	£100,000	6.50%	23/8/2028	131,500	0.02%
Danske Bank A/S	€200,000	4.75%	21/6/2030	222,965	0.03%
Danske Bank A/S	€100,000	1.50%	2/9/2030	103,691	0.01%
Danske Bank A/S	€400,000	4.13%	10/1/2031	438,220	0.05%
Danske Bank A/S	€200,000	1.00%	15/5/2031	202,894	0.02%
Danske Bank A/S	€300,000	3.88%	9/1/2032	319,539	0.04%
Danske Bank A/S	€100,000	4.63%	14/5/2034	108,305	0.01%
DSV A/S	€200,000	0.38%	26/2/2027	197,810	0.02%
DSV Finance BV	€100,000	0.50%	3/3/2031	87,673	0.01%
Heidelberg Materials Finance Luxembourg SA	€200,000	4.88%	21/11/2033	227,086	0.03%
ISS Global A/S	€250,000	1.50%	31/8/2027	250,336	0.03%
ISS Global A/S	€112,000	3.88%	5/6/2029	120,464	0.01%
Jyske Bank A/S	€100,000	5.50%	16/11/2027	111,102	0.01%
Jyske Bank A/S	€100,000	4.88%	10/11/2029	110,626	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jyske Bank A/S	€100,000	5.13%	1/5/2035	109,421	0.01%
Novo Nordisk Finance Netherlands BV	€200,000	3.13%	21/1/2029	213,749	0.02%
Novo Nordisk Finance Netherlands BV	€300,000	3.25%	21/1/2031	320,980	0.04%
Novo Nordisk Finance Netherlands BV	€217,000	3.38%	21/5/2034	231,853	0.03%
Nykredit Realkredit A/S	€200,000	0.50%	10/7/2025	207,655	0.02%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	203,376	0.02%
Nykredit Realkredit A/S	€100,000	0.75%	20/1/2027	99,778	0.01%
Nykredit Realkredit A/S	€100,000	0.38%	17/1/2028	95,105	0.01%
Nykredit Realkredit A/S	€100,000	4.00%	17/7/2028	107,700	0.01%
Nykredit Realkredit A/S	€100,000	4.63%	19/1/2029	110,697	0.01%
Nykredit Realkredit A/S	€100,000	3.88%	9/7/2029	107,096	0.01%
Nykredit Realkredit A/S	€100,000	0.88%	28/7/2031	100,335	0.01%
Pandora A/S	€100,000	4.50%	10/4/2028	109,654	0.01%
Pandora A/S	€100,000	3.88%	31/5/2030	106,792	0.01%
TDC Net A/S	€100,000	5.19%	2/8/2029	108,805	0.01%
TDC Net A/S	€100,000	5.62%	6/2/2030	109,939	0.01%
				<b>6,164,245</b>	<b>0.66%</b>
<b>Finland 0.41% (30 June 2023: 0.53%)</b>					
Balder Finland OYJ	€100,000	1.00%	18/1/2027	97,279	0.01%
Castellum Helsinki Finance Holding Abp	€200,000	0.88%	17/9/2029	176,710	0.02%
Nokia OYJ	€100,000	3.13%	15/5/2028	104,957	0.01%
Nordea Bank Abp	€400,000	0.50%	14/5/2027	397,364	0.04%
Nordea Bank Abp	€200,000	4.13%	5/5/2028	218,379	0.02%
Nordea Bank Abp	€200,000	0.50%	2/11/2028	188,634	0.02%
Nordea Bank Abp	€100,000	2.50%	23/5/2029	102,180	0.01%
Nordea Bank Abp	€250,000	0.63%	18/8/2031	250,506	0.03%
Nordea Bank Abp	€150,000	2.88%	24/8/2032	152,635	0.02%
Nordea Bank Abp	€100,000	1.63%	9/12/2032	110,464	0.01%
Nordea Bank Abp	€250,000	3.63%	15/3/2034	264,999	0.03%
Nordea Bank Abp	€200,000	4.13%	29/5/2035	214,497	0.02%
OP Corporate Bank plc	€200,000	2.88%	15/12/2025	212,151	0.02%
OP Corporate Bank plc	€300,000	3.38%	14/1/2026	369,732	0.04%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	99,345	0.01%
OP Corporate Bank plc	€100,000	4.13%	18/4/2027	109,115	0.01%
OP Corporate Bank plc	€100,000	0.63%	27/7/2027	98,088	0.01%
OP Corporate Bank plc	€300,000	4.00%	13/6/2028	328,518	0.04%
OP Corporate Bank plc	€100,000	0.63%	12/11/2029	91,467	0.01%
Sampo OYJ	€200,000	3.38%	23/5/2049	203,288	0.02%
Stora Enso OYJ	€100,000	0.63%	2/12/2030	87,458	0.01%
				<b>3,877,766</b>	<b>0.41%</b>
<b>France 7.29% (30 June 2023: 7.10%)</b>					
Accor SA	€200,000	1.75%	4/2/2026	207,655	0.02%
Air Liquide Finance SA	€100,000	2.88%	16/9/2032	103,058	0.01%
Air Liquide Finance SA	€100,000	0.38%	20/9/2033	82,131	0.01%
Alstom SA	€100,000	0.25%	14/10/2026	99,190	0.01%
Alstom SA	€100,000	0.13%	27/7/2027	96,229	0.01%
Alstom SA	€100,000	0.00%	11/1/2029	91,066	0.01%
Alstom SA	€100,000	0.50%	27/7/2030	88,284	0.01%
APRR SA	€100,000	1.13%	9/1/2026	103,330	0.01%
APRR SA	€100,000	1.25%	18/1/2028	99,493	0.01%
APRR SA	€200,000	0.00%	19/6/2028	187,381	0.02%
APRR SA	€200,000	1.88%	3/1/2029	200,433	0.02%
APRR SA	€200,000	3.13%	24/1/2030	209,409	0.02%
APRR SA	€100,000	1.63%	13/1/2032	93,804	0.01%
Arkema SA	€200,000	1.50%	20/4/2027	203,177	0.02%
Arkema SA	€100,000	4.25%	20/5/2030	109,945	0.01%
Arval Service Lease SA	€200,000	0.00%	1/10/2025	204,066	0.02%
Arval Service Lease SA	€800,000	4.25%	11/11/2025	860,176	0.09%
Arval Service Lease SA	€100,000	4.13%	13/4/2026	107,473	0.01%
Arval Service Lease SA	€300,000	4.75%	22/5/2027	329,314	0.04%
Autoroutes du Sud de la France SA	€100,000	1.13%	20/4/2026	102,896	0.01%
Autoroutes du Sud de la France SA	€100,000	1.25%	18/1/2027	101,597	0.01%
Autoroutes du Sud de la France SA	€300,000	1.38%	27/6/2028	297,980	0.03%
Autoroutes du Sud de la France SA	€200,000	1.38%	22/1/2030	192,489	0.02%
Autoroutes du Sud de la France SA	€200,000	1.38%	21/2/2031	187,397	0.02%
Autoroutes du Sud de la France SA	€100,000	3.25%	19/1/2033	103,942	0.01%
AXA SA	€200,000	3.75%	12/10/2030	218,361	0.02%
AXA SA	\$175,000	8.60%	15/12/2030	205,838	0.02%
AXA SA	€300,000	3.38%	31/5/2034	316,157	0.04%
AXA SA	€100,000	1.38%	7/10/2041	87,862	0.01%
AXA SA	€200,000	1.88%	10/7/2042	177,272	0.02%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AXA SA	€200,000	4.25%	10/3/2043	208,378	0.02%
AXA SA	€150,000	5.50%	11/7/2043	169,503	0.02%
AXA SA	€100,000	3.38%	6/7/2047	105,100	0.01%
AXA SA	€300,000	3.25%	28/5/2049	306,039	0.03%
Ayvens SA	€100,000	4.75%	13/10/2025	108,222	0.01%
Ayvens SA	€200,000	4.25%	18/1/2027	217,078	0.02%
Ayvens SA	€200,000	4.00%	5/7/2027	216,196	0.02%
Ayvens SA	€200,000	4.88%	6/10/2028	222,910	0.03%
Banque Federative du Credit Mutuel SA	£200,000	5.00%	19/1/2026	251,879	0.03%
Banque Federative du Credit Mutuel SA	€200,000	1.63%	19/1/2026	208,045	0.02%
Banque Federative du Credit Mutuel SA	€300,000	0.01%	11/5/2026	300,923	0.03%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	202,955	0.02%
Banque Federative du Credit Mutuel SA	€200,000	1.88%	4/11/2026	204,742	0.02%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	31/3/2027	311,222	0.03%
Banque Federative du Credit Mutuel SA	€400,000	1.25%	26/5/2027	401,481	0.04%
Banque Federative du Credit Mutuel SA	€300,000	3.13%	14/9/2027	316,573	0.04%
Banque Federative du Credit Mutuel SA	€100,000	1.63%	15/11/2027	99,447	0.01%
Banque Federative du Credit Mutuel SA	€100,000	0.63%	19/11/2027	96,738	0.01%
Banque Federative du Credit Mutuel SA	€100,000	3.88%	26/1/2028	107,536	0.01%
Banque Federative du Credit Mutuel SA	£700,000	5.38%	25/5/2028	892,217	0.10%
Banque Federative du Credit Mutuel SA	€100,000	0.25%	19/7/2028	92,876	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.63%	3/11/2028	187,140	0.02%
Banque Federative du Credit Mutuel SA	€200,000	4.13%	13/3/2029	218,538	0.02%
Banque Federative du Credit Mutuel SA	€200,000	1.75%	15/3/2029	195,384	0.02%
Banque Federative du Credit Mutuel SA	€200,000	1.88%	18/6/2029	193,381	0.02%
Banque Federative du Credit Mutuel SA	€100,000	2.63%	6/11/2029	100,699	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.00%	21/11/2029	108,784	0.01%
Banque Federative du Credit Mutuel SA	€300,000	4.38%	2/5/2030	328,441	0.04%
Banque Federative du Credit Mutuel SA	€100,000	1.25%	3/6/2030	92,130	0.01%
Banque Federative du Credit Mutuel SA	€300,000	0.63%	21/2/2031	260,163	0.03%
Banque Federative du Credit Mutuel SA	€300,000	3.50%	15/5/2031	317,636	0.04%
Banque Federative du Credit Mutuel SA	€200,000	4.75%	10/11/2031	223,791	0.03%
Banque Federative du Credit Mutuel SA	€200,000	1.13%	19/1/2032	176,047	0.02%
Banque Federative du Credit Mutuel SA	€200,000	3.88%	16/6/2032	211,371	0.02%
Banque Federative du Credit Mutuel SA	€100,000	5.13%	13/1/2033	111,594	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.00%	26/1/2033	107,346	0.01%
Banque Federative du Credit Mutuel SA	€300,000	3.75%	1/2/2033	320,872	0.04%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	14/6/2033	329,778	0.04%
Banque Federative du Credit Mutuel SA	€400,000	4.38%	11/1/2034	419,111	0.05%
Banque Federative du Credit Mutuel SA	€100,000	3.75%	3/2/2034	106,460	0.01%
Banque Stellantis France SACA	€300,000	3.50%	19/7/2027	319,978	0.04%
BNP Paribas Cardif SA	€100,000	4.03%	Perpetual	105,791	0.01%
BNP Paribas SA	€200,000	1.50%	17/11/2025	208,020	0.02%
BNP Paribas SA	£250,000	3.38%	23/1/2026	306,560	0.03%
BNP Paribas SA	€200,000	2.75%	27/1/2026	210,371	0.02%
BNP Paribas SA	€200,000	0.13%	4/9/2026	199,312	0.02%
BNP Paribas SA	€500,000	2.13%	23/1/2027	521,430	0.06%
BNP Paribas SA	€100,000	0.25%	13/4/2027	100,627	0.01%
BNP Paribas SA	£100,000	1.88%	14/12/2027	113,363	0.01%
BNP Paribas SA	€200,000	0.50%	19/2/2028	196,552	0.02%
BNP Paribas SA	€100,000	1.50%	23/5/2028	98,754	0.01%
BNP Paribas SA	€200,000	2.75%	25/7/2028	207,671	0.02%
BNP Paribas SA	€300,000	4.38%	13/1/2029	327,078	0.04%
BNP Paribas SA	€600,000	3.88%	23/2/2029	647,092	0.07%
BNP Paribas SA	£100,000	2.88%	24/2/2029	113,657	0.01%
BNP Paribas SA	€200,000	1.13%	17/4/2029	193,795	0.02%
BNP Paribas SA	€100,000	1.38%	28/5/2029	95,630	0.01%
BNP Paribas SA	CAD45,000	2.54%	13/7/2029	29,972	0.00%
BNP Paribas SA	€300,000	3.63%	1/9/2029	318,664	0.04%
BNP Paribas SA	€500,000	0.88%	11/7/2030	460,577	0.05%
BNP Paribas SA	€100,000	2.38%	20/11/2030	104,280	0.01%
BNP Paribas SA	€300,000	3.88%	10/1/2031	323,971	0.04%
BNP Paribas SA	€200,000	4.25%	13/4/2031	218,383	0.02%
BNP Paribas SA	£100,000	2.00%	24/5/2031	117,361	0.01%
BNP Paribas SA	€200,000	1.63%	2/7/2031	181,138	0.02%
BNP Paribas SA	£100,000	1.25%	13/7/2031	96,900	0.01%
BNP Paribas SA	€300,000	4.04%	10/1/2032	321,197	0.04%
BNP Paribas SA	€300,000	1.13%	15/1/2032	295,743	0.03%
BNP Paribas SA	€200,000	2.50%	31/3/2032	203,661	0.02%
BNP Paribas SA	€100,000	2.10%	7/4/2032	94,315	0.01%
BNP Paribas SA	£200,000	5.75%	13/6/2032	257,242	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA	€100,000	4.13%	26/9/2032	109,596	0.01%
BNP Paribas SA	€100,000	4.75%	13/11/2032	111,827	0.01%
BNP Paribas SA	€200,000	0.63%	3/12/2032	164,428	0.02%
BNP Paribas SA	€200,000	4.13%	24/5/2033	221,719	0.03%
BNP Paribas SA	€100,000	0.88%	31/8/2033	93,058	0.01%
BNP Paribas SA	€200,000	4.10%	13/2/2034	215,721	0.02%
BNP Paribas SA	€100,000	2.00%	13/9/2036	89,609	0.01%
BPCE SA	€300,000	0.25%	15/1/2026	304,926	0.03%
BPCE SA	€200,000	0.38%	2/2/2026	203,408	0.02%
BPCE SA	€600,000	1.38%	23/3/2026	617,456	0.07%
BPCE SA	€200,000	3.63%	17/4/2026	214,468	0.02%
BPCE SA	€100,000	2.88%	22/4/2026	104,947	0.01%
BPCE SA	€100,000	1.38%	23/12/2026	115,158	0.01%
BPCE SA	€100,000	0.50%	15/9/2027	99,477	0.01%
BPCE SA	€200,000	3.50%	25/1/2028	213,425	0.02%
BPCE SA	€200,000	1.63%	31/1/2028	199,091	0.02%
BPCE SA	€200,000	4.13%	10/7/2028	218,502	0.02%
BPCE SA	€100,000	4.38%	13/7/2028	109,147	0.01%
BPCE SA	€200,000	1.00%	5/10/2028	193,197	0.02%
BPCE SA	€100,000	1.63%	2/3/2029	98,791	0.01%
BPCE SA	€300,000	4.63%	2/3/2030	330,108	0.04%
BPCE SA	€200,000	0.25%	14/1/2031	172,194	0.02%
BPCE SA	€100,000	0.75%	3/3/2031	87,689	0.01%
BPCE SA	€200,000	1.00%	14/1/2032	173,938	0.02%
BPCE SA	€100,000	2.25%	2/3/2032	101,396	0.01%
BPCE SA	€100,000	4.00%	29/11/2032	108,797	0.01%
BPCE SA	€200,000	2.50%	30/11/2032	223,484	0.03%
BPCE SA	€200,000	4.50%	13/1/2033	221,615	0.03%
BPCE SA	€100,000	4.13%	8/3/2033	107,243	0.01%
BPCE SA	€100,000	5.75%	1/6/2033	112,332	0.01%
BPCE SA	€100,000	1.75%	2/2/2034	95,655	0.01%
BPCE SA	€100,000	4.75%	14/6/2034	112,598	0.01%
BPCE SA	€200,000	4.25%	11/1/2035	216,665	0.02%
BPCE SA	€300,000	5.13%	25/1/2035	328,030	0.04%
BPCE SA	€200,000	3.88%	25/1/2036	212,708	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	2.13%	16/9/2029	96,932	0.01%
Capgemini SE	€500,000	1.63%	15/4/2026	519,233	0.06%
Capgemini SE	€500,000	1.75%	18/4/2028	504,478	0.06%
Capgemini SE	€100,000	2.00%	15/4/2029	101,027	0.01%
Capgemini SE	€300,000	1.13%	23/6/2030	282,182	0.03%
Capgemini SE	€200,000	2.38%	15/4/2032	197,085	0.02%
Carmila SA	€100,000	5.50%	9/10/2028	111,693	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	206,152	0.02%
Carrefour SA	€200,000	2.38%	30/10/2029	201,311	0.02%
Carrefour SA	€200,000	3.75%	10/10/2030	214,235	0.02%
Carrefour SA	€100,000	4.38%	14/11/2031	110,151	0.01%
Cie de Saint-Gobain SA	€300,000	3.75%	29/11/2026	322,962	0.04%
Cie de Saint-Gobain SA	€100,000	2.38%	4/10/2027	104,172	0.01%
Cie de Saint-Gobain SA	€200,000	2.13%	10/6/2028	204,098	0.02%
Cie de Saint-Gobain SA	€400,000	3.50%	18/1/2029	427,134	0.05%
Cie de Saint-Gobain SA	€300,000	3.88%	29/11/2030	324,418	0.04%
Cie de Saint-Gobain SA	€100,000	1.88%	15/3/2031	95,832	0.01%
Cie de Saint-Gobain SA	€100,000	2.63%	10/8/2032	99,223	0.01%
Cie de Saint-Gobain SA	€100,000	3.63%	8/4/2034	105,347	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	0.88%	3/9/2025	103,883	0.01%
Cie Generale des Etablissements Michelin SCA	€500,000	1.75%	3/9/2030	488,534	0.05%
Cie Generale des Etablissements Michelin SCA	€100,000	3.13%	16/5/2031	105,133	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	3.38%	16/5/2036	104,819	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	2.50%	3/9/2038	94,535	0.01%
Cofiroute SA	€200,000	1.00%	19/5/2031	181,168	0.02%
Covivio SA	€200,000	1.63%	23/6/2030	187,240	0.02%
Covivio SA	€100,000	4.63%	5/6/2032	108,657	0.01%
Credit Agricole Assurances SA	€100,000	2.00%	17/7/2030	92,927	0.01%
Credit Agricole Assurances SA	€100,000	1.50%	6/10/2031	87,498	0.01%
Credit Agricole Assurances SA	€100,000	5.88%	25/10/2033	115,946	0.01%
Credit Agricole Assurances SA	€300,000	4.75%	27/9/2048	322,479	0.04%
Credit Agricole SA	€100,000	1.00%	18/9/2025	103,868	0.01%
Credit Agricole SA	€100,000	0.38%	21/10/2025	102,694	0.01%
Credit Agricole SA	€300,000	1.25%	14/4/2026	308,970	0.03%
Credit Agricole SA	€100,000	1.88%	20/12/2026	102,829	0.01%
Credit Agricole SA	€350,000	2.63%	17/3/2027	363,220	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	€200,000	1.88%	22/4/2027	207,082	0.02%
Credit Agricole SA	€500,000	1.38%	3/5/2027	505,047	0.06%
Credit Agricole SA	€100,000	3.38%	28/7/2027	106,435	0.01%
Credit Agricole SA	£100,000	5.75%	29/11/2027	126,865	0.01%
Credit Agricole SA	€200,000	0.13%	9/12/2027	189,983	0.02%
Credit Agricole SA	€100,000	0.63%	12/1/2028	98,976	0.01%
Credit Agricole SA	€100,000	0.38%	20/4/2028	94,770	0.01%
Credit Agricole SA	£100,000	5.38%	15/1/2029	125,903	0.01%
Credit Agricole SA	€100,000	1.13%	24/2/2029	96,261	0.01%
Credit Agricole SA	€100,000	1.75%	5/3/2029	97,909	0.01%
Credit Agricole SA	€100,000	2.00%	25/3/2029	98,396	0.01%
Credit Agricole SA	€200,000	4.25%	11/7/2029	217,219	0.02%
Credit Agricole SA	€200,000	2.50%	29/8/2029	203,118	0.02%
Credit Agricole SA	€200,000	0.50%	21/9/2029	186,505	0.02%
Credit Agricole SA	£100,000	4.88%	23/10/2029	125,704	0.01%
Credit Agricole SA	€500,000	3.88%	20/4/2031	541,538	0.06%
Credit Agricole SA	£100,000	6.38%	14/6/2031	132,261	0.02%
Credit Agricole SA	€200,000	0.88%	14/1/2032	172,680	0.02%
Credit Agricole SA	€100,000	1.13%	12/7/2032	87,957	0.01%
Credit Agricole SA	€100,000	4.00%	18/1/2033	109,493	0.01%
Credit Agricole SA	€100,000	5.50%	28/8/2033	111,620	0.01%
Credit Agricole SA	€200,000	4.38%	27/11/2033	221,439	0.03%
Credit Agricole SA	€200,000	3.75%	22/1/2034	214,071	0.02%
Credit Agricole SA	€200,000	2.50%	22/4/2034	191,848	0.02%
Credit Agricole SA	€200,000	3.88%	28/11/2034	216,834	0.02%
Credit Agricole SA	€100,000	4.13%	26/2/2036	107,651	0.01%
Credit Agricole SA	€200,000	4.38%	15/4/2036	211,568	0.02%
Credit Mutuel Arkea SA	€200,000	1.63%	15/4/2026	206,939	0.02%
Credit Mutuel Arkea SA	€300,000	3.38%	19/9/2027	319,159	0.04%
Credit Mutuel Arkea SA	€200,000	3.88%	22/5/2028	216,277	0.02%
Credit Mutuel Arkea SA	€100,000	3.50%	9/2/2029	105,356	0.01%
Credit Mutuel Arkea SA	€100,000	1.13%	23/5/2029	95,447	0.01%
Credit Mutuel Arkea SA	€100,000	0.75%	18/1/2030	91,358	0.01%
Credit Mutuel Arkea SA	€100,000	3.38%	11/3/2031	100,423	0.01%
Credit Mutuel Arkea SA	€200,000	0.88%	25/10/2031	173,748	0.02%
Credit Mutuel Arkea SA	€100,000	0.88%	11/3/2033	83,388	0.01%
Credit Mutuel Arkea SA	€200,000	3.63%	3/10/2033	211,132	0.02%
Credit Mutuel Arkea SA	€100,000	4.13%	1/2/2034	109,359	0.01%
Credit Mutuel Arkea SA	€100,000	4.81%	15/5/2035	107,339	0.01%
Danone SA	€100,000	1.00%	Perpetual	99,229	0.01%
Danone SA	€800,000	0.00%	1/12/2025	815,581	0.09%
Danone SA	€100,000	1.21%	3/11/2028	98,251	0.01%
Danone SA	€100,000	3.71%	13/11/2029	108,553	0.01%
Danone SA	€400,000	3.48%	3/5/2030	428,858	0.05%
Danone SA	€200,000	3.47%	22/5/2031	214,165	0.02%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	99,308	0.01%
Dassault Systemes SE	€100,000	0.38%	16/9/2029	91,919	0.01%
Edenred SE	€100,000	1.38%	18/6/2029	96,604	0.01%
Edenred SE	€100,000	3.63%	13/6/2031	105,846	0.01%
EssilorLuxottica SA	€200,000	0.38%	27/11/2027	194,775	0.02%
EssilorLuxottica SA	€100,000	0.50%	5/6/2028	96,794	0.01%
EssilorLuxottica SA	€100,000	0.75%	27/11/2031	89,864	0.01%
Gecina SA	€300,000	1.38%	30/6/2027	301,135	0.03%
Gecina SA	€100,000	1.00%	30/1/2029	95,581	0.01%
Gecina SA	€100,000	0.88%	25/1/2033	84,035	0.01%
Gecina SA	€100,000	1.63%	29/5/2034	87,977	0.01%
Gecina SA	€100,000	0.88%	30/6/2036	74,415	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€100,000	3.75%	30/4/2029	107,297	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€100,000	1.85%	21/4/2042	86,526	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€100,000	5.00%	30/10/2044	105,733	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	0.63%	14/9/2028	187,944	0.02%
Holding d'Infrastructures de Transport SASU	€200,000	1.48%	18/1/2031	183,127	0.02%
HSBC Continental Europe SA	€200,000	0.10%	3/9/2027	193,686	0.02%
ICADE	€100,000	1.13%	17/11/2025	103,371	0.01%
ICADE	€100,000	1.50%	13/9/2027	99,790	0.01%
ICADE	€100,000	1.00%	19/1/2030	90,681	0.01%
ICADE	€100,000	0.63%	18/1/2031	84,746	0.01%
Imerys SA	€100,000	1.50%	15/1/2027	101,319	0.01%
JCDecaux SE	€200,000	1.63%	7/2/2030	188,736	0.02%
Kering SA	€200,000	3.75%	5/9/2025	214,453	0.02%
Kering SA	€200,000	1.25%	10/5/2026	205,778	0.02%

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Kering SA	€100,000	3.63%	5/9/2027	107,577	0.01%
Kering SA	€400,000	3.25%	27/2/2029	424,784	0.05%
Kering SA	€100,000	3.38%	11/3/2032	105,155	0.01%
Kering SA	£200,000	5.00%	23/11/2032	250,886	0.03%
Kering SA	€200,000	3.38%	27/2/2033	209,319	0.02%
Kering SA	€100,000	3.88%	5/9/2035	107,333	0.01%
Kering SA	€100,000	3.63%	11/3/2036	104,588	0.01%
Klepierre SA	€200,000	1.88%	19/2/2026	208,002	0.02%
Klepierre SA	€100,000	1.38%	16/2/2027	101,427	0.01%
Klepierre SA	€300,000	0.63%	1/7/2030	265,902	0.03%
Klepierre SA	€100,000	1.25%	29/9/2031	89,507	0.01%
Klepierre SA	€100,000	1.63%	13/12/2032	89,799	0.01%
Legrand SA	€300,000	0.75%	20/5/2030	275,896	0.03%
L'Oreal SA	€400,000	0.88%	29/6/2026	408,813	0.05%
MMS USA Holdings, Inc.	€300,000	1.75%	13/6/2031	286,053	0.03%
Nerval SAS	€100,000	2.88%	14/4/2032	97,989	0.01%
Orange SA	€500,000	1.75%	Perpetual	498,305	0.05%
Orange SA	€300,000	5.38%	Perpetual	332,793	0.04%
Orange SA	€100,000	5.00%	Perpetual	108,300	0.01%
Orange SA	€300,000	1.00%	12/9/2025	311,400	0.03%
Orange SA	€300,000	0.00%	29/6/2026	300,164	0.03%
Orange SA	€200,000	0.00%	4/9/2026	198,964	0.02%
Orange SA	€300,000	1.38%	16/1/2030	288,978	0.03%
Orange SA	\$470,000	9.00%	1/3/2031	560,678	0.06%
Orange SA	€100,000	3.63%	16/11/2031	107,968	0.01%
Orange SA	£100,000	3.25%	15/1/2032	112,335	0.01%
Orange SA	€100,000	1.63%	7/4/2032	93,869	0.01%
Orange SA	€100,000	0.50%	4/9/2032	84,451	0.01%
Orange SA	€330,000	8.13%	28/1/2033	470,862	0.05%
Orange SA	€100,000	0.63%	16/12/2033	82,218	0.01%
Orange SA	£100,000	5.63%	23/1/2034	130,533	0.02%
Orange SA	€100,000	0.75%	29/6/2034	82,014	0.01%
Orange SA	€400,000	3.88%	11/9/2035	438,059	0.05%
Orange SA	\$50,000	5.38%	13/1/2042	47,750	0.01%
Orange SA	\$135,000	5.50%	6/2/2044	130,314	0.02%
Orange SA	€100,000	1.38%	4/9/2049	70,332	0.01%
Orange SA	£100,000	5.38%	22/11/2050	124,292	0.01%
PSA Tresorerie GIE	€50,000	6.00%	19/9/2033	61,274	0.01%
RCI Banque SA	€130,000	0.50%	14/7/2025	134,693	0.02%
RCI Banque SA	€200,000	4.13%	1/12/2025	214,877	0.02%
RCI Banque SA	€100,000	1.75%	10/4/2026	103,353	0.01%
RCI Banque SA	€200,000	1.63%	26/5/2026	205,967	0.02%
RCI Banque SA	€400,000	4.63%	13/7/2026	434,176	0.05%
RCI Banque SA	€70,000	4.63%	2/10/2026	76,161	0.01%
RCI Banque SA	€89,000	4.50%	6/4/2027	96,959	0.01%
RCI Banque SA	€100,000	3.75%	4/10/2027	106,811	0.01%
RCI Banque SA	€50,000	4.88%	14/6/2028	55,277	0.01%
RCI Banque SA	€100,000	4.88%	21/9/2028	110,784	0.01%
RCI Banque SA	€250,000	3.88%	12/1/2029	266,427	0.03%
RCI Banque SA	€300,000	4.88%	2/10/2029	333,119	0.04%
Sanofi SA	€400,000	1.75%	10/9/2026	414,217	0.05%
Sanofi SA	\$195,000	3.63%	19/6/2028	186,802	0.02%
Sanofi SA	€100,000	1.25%	6/4/2029	97,757	0.01%
Sanofi SA	€700,000	1.38%	21/3/2030	676,770	0.07%
Sanofi SA	€300,000	1.50%	1/4/2030	291,625	0.03%
Sanofi SA	€100,000	1.25%	21/3/2034	89,078	0.01%
SCOR SE	€200,000	3.00%	8/6/2046	208,243	0.02%
Societe Fonciere Lyonnaise SA	€300,000	1.50%	5/6/2027	301,469	0.03%
Societe Generale SA	€500,000	0.13%	24/2/2026	506,968	0.06%
Societe Generale SA	€200,000	4.25%	28/9/2026	216,875	0.02%
Societe Generale SA	€200,000	0.13%	17/11/2026	203,870	0.02%
Societe Generale SA	€300,000	0.75%	25/1/2027	297,250	0.03%
Societe Generale SA	€200,000	4.13%	2/6/2027	216,890	0.02%
Societe Generale SA	€200,000	0.25%	8/7/2027	193,590	0.02%
Societe Generale SA	€200,000	0.63%	2/12/2027	197,749	0.02%
Societe Generale SA	€400,000	0.88%	22/9/2028	388,786	0.04%
Societe Generale SA	€300,000	2.13%	27/9/2028	298,972	0.03%
Societe Generale SA	€100,000	4.13%	21/11/2028	109,069	0.01%
Societe Generale SA	€100,000	2.63%	30/5/2029	102,388	0.01%
Societe Generale SA	€200,000	0.50%	12/6/2029	186,937	0.02%
Societe Generale SA	€100,000	0.88%	24/9/2029	91,655	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA	€100,000	1.25%	12/6/2030	91,531	0.01%
Societe Generale SA	€200,000	1.00%	24/11/2030	204,360	0.02%
Societe Generale SA	€400,000	4.25%	6/12/2030	428,362	0.05%
Societe Generale SA	€100,000	4.88%	21/11/2031	110,662	0.01%
Societe Generale SA	£200,000	5.75%	22/1/2032	250,913	0.03%
Societe Generale SA	€100,000	5.25%	6/9/2032	109,613	0.01%
Societe Generale SA	€300,000	4.25%	16/11/2032	332,024	0.04%
Societe Generale SA	€100,000	5.63%	2/6/2033	111,591	0.01%
Sodexo SA	€300,000	2.50%	24/6/2026	315,865	0.04%
Sodexo SA	€200,000	1.00%	17/7/2028	195,686	0.02%
Sodexo SA	€100,000	1.00%	27/4/2029	96,499	0.01%
Sogecap SA	€100,000	4.13%	Perpetual	105,453	0.01%
Sogecap SA	€100,000	6.50%	16/5/2044	114,336	0.01%
Suez SACA	€100,000	1.88%	24/5/2027	101,697	0.01%
Suez SACA	€100,000	4.63%	3/11/2028	110,319	0.01%
Suez SACA	€200,000	2.38%	24/5/2030	197,332	0.02%
Suez SACA	€200,000	5.00%	3/11/2032	227,286	0.03%
Suez SACA	€100,000	4.50%	13/11/2033	109,584	0.01%
Suez SACA	€100,000	2.88%	24/5/2034	96,355	0.01%
Suez SACA	£100,000	6.63%	5/10/2043	135,635	0.02%
Teleperformance SE	€100,000	1.88%	2/7/2025	104,896	0.01%
Teleperformance SE	€100,000	3.75%	24/6/2029	103,584	0.01%
Teleperformance SE	€100,000	5.75%	22/11/2031	110,113	0.01%
Unibail-Rodamco-Westfield SE	€100,000	7.25%	Perpetual	112,523	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.88%	Perpetual	101,581	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	105,089	0.01%
Unibail-Rodamco-Westfield SE	€100,000	1.13%	28/4/2027	100,396	0.01%
Unibail-Rodamco-Westfield SE	€400,000	0.63%	4/5/2027	393,292	0.04%
Unibail-Rodamco-Westfield SE	€200,000	0.75%	25/10/2028	188,689	0.02%
Unibail-Rodamco-Westfield SE	€100,000	1.50%	29/5/2029	96,984	0.01%
Unibail-Rodamco-Westfield SE	€200,000	4.13%	11/12/2030	214,755	0.02%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	4/12/2031	89,170	0.01%
Unibail-Rodamco-Westfield SE	€500,000	0.88%	29/3/2032	424,866	0.05%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	25/5/2033	85,410	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.25%	14/5/2038	85,428	0.01%
Unibail-Rodamco-Westfield SE	€100,000	1.75%	1/7/2049	65,547	0.01%
Verallia SA	€100,000	1.88%	10/11/2031	92,464	0.01%
Vivendi SE	€100,000	1.88%	26/5/2026	105,525	0.01%
Vivendi SE	€100,000	1.13%	11/12/2028	99,683	0.01%
Wendel SE	€100,000	2.50%	9/2/2027	103,860	0.01%
Westfield America Management Ltd.	£100,000	2.63%	30/3/2029	109,695	0.01%
				<b>68,287,919</b>	<b>7.29%</b>
<b>Germany 4.48% (30 June 2023: 4.58%)</b>					
Aareal Bank AG	€100,000	4.50%	25/7/2025	107,681	0.01%
Aareal Bank AG	€100,000	5.88%	29/5/2026	108,376	0.01%
Aareal Bank AG	€200,000	0.50%	7/4/2027	193,001	0.02%
Aareal Bank AG	€100,000	0.75%	18/4/2028	93,453	0.01%
adidas AG	€200,000	0.00%	5/10/2028	187,533	0.02%
adidas AG	€100,000	3.13%	21/11/2029	106,584	0.01%
Allianz Finance II BV	€400,000	0.00%	22/11/2026	397,366	0.04%
Allianz Finance II BV	€300,000	0.88%	6/12/2027	298,420	0.03%
Allianz Finance II BV	€100,000	3.25%	4/12/2029	107,048	0.01%
Allianz Finance II BV	€100,000	1.50%	15/1/2030	97,330	0.01%
Allianz Finance II BV	€300,000	0.50%	14/1/2031	269,100	0.03%
Allianz Finance II BV	£200,000	4.50%	13/3/2043	233,893	0.03%
Allianz SE	€100,000	4.60%	7/9/2038	108,454	0.01%
Allianz SE	€100,000	2.24%	7/7/2045	105,168	0.01%
Allianz SE	€200,000	3.10%	6/7/2047	209,357	0.02%
Allianz SE	€300,000	2.12%	8/7/2050	285,557	0.03%
Allianz SE	€200,000	4.25%	5/7/2052	211,624	0.02%
Allianz SE	€200,000	5.82%	25/7/2053	234,896	0.03%
Aroundtown SA	€100,000	0.63%	9/7/2025	102,370	0.01%
Aroundtown SA	€100,000	1.50%	28/5/2026	100,132	0.01%
Aroundtown SA	€100,000	0.00%	16/7/2026	96,476	0.01%
Aroundtown SA	€200,000	0.38%	15/4/2027	185,878	0.02%
Aroundtown SA	€200,000	1.45%	9/7/2028	182,570	0.02%
Aroundtown SA	£100,000	3.00%	16/10/2029	100,500	0.01%
Bayer AG	€50,000	4.00%	26/8/2026	54,021	0.01%
Bayer AG	€300,000	0.75%	6/1/2027	297,922	0.03%
Bayer AG	€200,000	0.38%	12/1/2029	183,880	0.02%
Bayer AG	€250,000	4.25%	26/8/2029	274,284	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bayer AG	€200,000	1.13%	6/1/2030	184,629	0.02%
Bayer AG	€200,000	0.63%	12/7/2031	168,936	0.02%
Bayer AG	€100,000	1.38%	6/7/2032	86,652	0.01%
Bayer AG	€140,000	4.63%	26/5/2033	153,739	0.02%
Bayer AG	€100,000	1.00%	12/1/2036	74,927	0.01%
Bayer Capital Corp. BV	€300,000	2.13%	15/12/2029	292,948	0.03%
Berlin Hyp AG	€100,000	0.38%	25/1/2027	98,327	0.01%
Berlin Hyp AG	€100,000	1.13%	25/10/2027	97,196	0.01%
Berlin Hyp AG	€100,000	0.38%	21/4/2031	85,693	0.01%
BMW Finance NV	€300,000	0.38%	24/9/2027	294,402	0.03%
BMW Finance NV	€200,000	1.00%	22/5/2028	196,427	0.02%
BMW Finance NV	€200,000	1.50%	6/2/2029	198,471	0.02%
BMW Finance NV	€200,000	0.88%	14/1/2032	179,841	0.02%
BMW Finance NV	€150,000	0.20%	11/1/2033	123,715	0.01%
BMW Finance NV	€125,000	3.63%	22/5/2035	133,989	0.02%
BMW International Investment BV	€300,000	3.25%	17/11/2028	320,246	0.03%
BMW US Capital LLC	€100,000	1.00%	20/4/2027	100,505	0.01%
BMW US Capital LLC	€200,000	3.00%	2/11/2027	212,009	0.02%
BMW US Capital LLC	€175,000	3.38%	2/2/2034	183,233	0.02%
Brenntag Finance BV	€200,000	1.13%	27/9/2025	207,446	0.02%
Brenntag Finance BV	€100,000	3.88%	24/4/2032	105,336	0.01%
Bundesrepublik Deutschland Bundesanleihe	€119	0.00%	15/8/2050	65	0.00%
Commerzbank AG	€100,000	0.10%	11/9/2025	102,821	0.01%
Commerzbank AG	€400,000	1.00%	4/3/2026	411,887	0.04%
Commerzbank AG	€100,000	0.88%	22/1/2027	99,660	0.01%
Commerzbank AG	€100,000	0.38%	1/9/2027	98,012	0.01%
Commerzbank AG	€100,000	3.00%	14/9/2027	105,085	0.01%
Commerzbank AG	€300,000	5.13%	18/1/2030	334,348	0.04%
Commerzbank AG	€100,000	4.63%	17/1/2031	109,270	0.01%
Continental AG	€100,000	4.00%	1/6/2028	108,788	0.01%
Covestro AG	€300,000	0.88%	3/2/2026	308,584	0.03%
Covestro AG	€100,000	4.75%	15/11/2028	112,255	0.01%
Covestro AG	€20,000	1.38%	12/6/2030	19,101	0.00%
Deutsche Bank AG	€100,000	2.63%	12/2/2026	105,212	0.01%
Deutsche Bank AG	€70,000	1.69%	19/3/2026	65,829	0.01%
Deutsche Bank AG	€300,000	4.50%	19/5/2026	324,305	0.04%
Deutsche Bank AG	\$255,000	6.12%	14/7/2026	255,310	0.03%
Deutsche Bank AG	€100,000	1.38%	3/9/2026	104,035	0.01%
Deutsche Bank AG	€200,000	1.63%	20/1/2027	202,796	0.02%
Deutsche Bank AG	€100,000	0.75%	17/2/2027	101,960	0.01%
Deutsche Bank AG	\$375,000	2.31%	16/11/2027	346,034	0.04%
Deutsche Bank AG	€200,000	4.00%	29/11/2027	217,570	0.02%
Deutsche Bank AG	\$170,000	2.55%	7/1/2028	157,133	0.02%
Deutsche Bank AG	€200,000	1.75%	17/1/2028	200,464	0.02%
Deutsche Bank AG	\$150,000	5.71%	8/2/2028	149,717	0.02%
Deutsche Bank AG	€200,000	1.88%	23/2/2028	203,055	0.02%
Deutsche Bank AG	€100,000	3.25%	24/5/2028	105,133	0.01%
Deutsche Bank AG	€100,000	5.38%	11/1/2029	111,489	0.01%
Deutsche Bank AG	\$210,000	6.72%	18/1/2029	216,654	0.02%
Deutsche Bank AG	\$150,000	5.41%	10/5/2029	149,786	0.02%
Deutsche Bank AG	\$150,000	6.82%	20/11/2029	155,950	0.02%
Deutsche Bank AG	€300,000	3.75%	15/1/2030	321,178	0.04%
Deutsche Bank AG	€300,000	4.13%	4/4/2030	319,838	0.03%
Deutsche Bank AG	€300,000	5.00%	5/9/2030	331,267	0.04%
Deutsche Bank AG	€200,000	1.75%	19/11/2030	188,348	0.02%
Deutsche Bank AG	€100,000	6.13%	12/12/2030	127,918	0.01%
Deutsche Bank AG	€100,000	5.63%	19/5/2031	108,556	0.01%
Deutsche Bank AG	\$180,000	3.55%	18/9/2031	158,285	0.02%
Deutsche Bank AG	\$215,000	3.73%	14/1/2032	181,657	0.02%
Deutsche Bank AG	€100,000	1.38%	17/2/2032	89,284	0.01%
Deutsche Bank AG	\$230,000	3.04%	28/5/2032	193,013	0.02%
Deutsche Bank AG	€200,000	4.00%	24/6/2032	209,042	0.02%
Deutsche Bank AG	\$180,000	4.88%	1/12/2032	169,144	0.02%
Deutsche Bank AG	\$110,000	3.74%	7/1/2033	90,595	0.01%
Deutsche Bank AG	\$250,000	7.08%	10/2/2034	254,474	0.03%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	545,476	0.06%
Deutsche Boerse AG	€100,000	1.50%	4/4/2032	93,856	0.01%
Deutsche Boerse AG	€100,000	3.88%	28/9/2033	110,125	0.01%
Deutsche Boerse AG	€100,000	1.25%	16/6/2047	98,655	0.01%
Deutsche Lufthansa AG	€200,000	3.00%	29/5/2026	210,673	0.02%
Deutsche Lufthansa AG	€600,000	2.88%	16/5/2027	625,125	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Lufthansa AG	€100,000	4.00%	21/5/2030	107,008	0.01%
Deutsche Pfandbriefbank AG	€100,000	0.25%	27/10/2025	99,129	0.01%
Deutsche Pfandbriefbank AG	€100,000	5.00%	5/2/2027	108,446	0.01%
Deutsche Post AG	€50,000	0.38%	20/5/2026	50,817	0.01%
Deutsche Post AG	€100,000	1.63%	5/12/2028	101,059	0.01%
Deutsche Post AG	€100,000	1.00%	20/5/2032	92,940	0.01%
Deutsche Post AG	€100,000	3.38%	3/7/2033	107,785	0.01%
Deutsche Post AG	€200,000	3.50%	25/3/2036	209,731	0.02%
Deutsche Telekom AG	€30,000	3.13%	6/2/2034	32,296	0.00%
Deutsche Telekom AG	€100,000	3.25%	20/3/2036	103,096	0.01%
Deutsche Telekom AG	€83,000	1.75%	9/12/2049	60,775	0.01%
Deutsche Telekom International Finance BV	€600,000	1.38%	30/1/2027	614,645	0.07%
Deutsche Telekom International Finance BV	€300,000	1.50%	3/4/2028	302,327	0.03%
Deutsche Telekom International Finance BV	\$469,000	8.75%	15/6/2030	546,652	0.06%
Deutsche Telekom International Finance BV	€40,000	7.63%	15/6/2030	57,701	0.01%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	137,740	0.02%
Deutsche Wohnen SE	€200,000	1.50%	30/4/2030	185,698	0.02%
Eurogrid GmbH	€300,000	3.60%	1/2/2029	320,079	0.03%
Eurogrid GmbH	€200,000	3.72%	27/4/2030	213,864	0.02%
Eurogrid GmbH	€100,000	1.11%	15/5/2032	88,095	0.01%
Eurogrid GmbH	€200,000	0.74%	21/4/2033	166,169	0.02%
Eurogrid GmbH	€200,000	3.92%	1/2/2034	213,536	0.02%
Evonik Industries AG	€200,000	2.25%	25/9/2027	205,701	0.02%
Evonik Industries AG	€100,000	0.75%	7/9/2028	97,759	0.01%
Fresenius Finance Ireland plc	€550,000	0.00%	1/10/2025	563,423	0.06%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	189,209	0.02%
Fresenius Finance Ireland plc	€200,000	0.88%	1/10/2031	174,849	0.02%
Fresenius Medical Care AG	€100,000	1.25%	29/11/2029	94,117	0.01%
Fresenius SE & Co. KGaA	€400,000	4.25%	28/5/2026	432,850	0.05%
Fresenius SE & Co. KGaA	€100,000	5.00%	28/11/2029	112,826	0.01%
Fresenius SE & Co. KGaA	€150,000	5.13%	5/10/2030	171,465	0.02%
Fresenius SE & Co. KGaA	€170,000	1.13%	28/1/2033	147,412	0.02%
Grand City Properties SA	€100,000	1.50%	Perpetual	68,529	0.01%
Grand City Properties SA	€200,000	1.38%	3/8/2026	200,282	0.02%
Grand City Properties SA	€100,000	0.13%	11/1/2028	91,663	0.01%
Hamburg Commercial Bank AG	€100,000	4.88%	30/3/2027	109,000	0.01%
Hamburg Commercial Bank AG	€100,000	4.75%	2/5/2029	109,092	0.01%
Hannover Rueck SE	€200,000	1.75%	8/10/2040	186,046	0.02%
Hannover Rueck SE	€100,000	5.88%	26/8/2043	118,874	0.01%
Heidelberg Materials AG	€100,000	3.75%	31/5/2032	106,711	0.01%
Heidelberg Materials Finance Luxembourg SA	€300,000	1.50%	14/6/2027	305,888	0.03%
Hella GmbH & Co. KGaA	€100,000	0.50%	26/1/2027	99,423	0.01%
Henkel AG & Co. KGaA	€300,000	2.63%	13/9/2027	315,499	0.03%
Henkel AG & Co. KGaA	€100,000	0.50%	17/11/2032	86,256	0.01%
Infineon Technologies AG	€100,000	1.13%	24/6/2026	102,347	0.01%
Infineon Technologies AG	€300,000	1.63%	24/6/2029	295,366	0.03%
LANXESS AG	€100,000	1.00%	7/10/2026	100,692	0.01%
LANXESS AG	€200,000	0.00%	8/9/2027	190,193	0.02%
LEG Immobilien SE	€300,000	0.38%	17/1/2026	304,612	0.03%
LEG Immobilien SE	€100,000	0.88%	17/1/2029	94,056	0.01%
LEG Immobilien SE	€100,000	1.00%	19/11/2032	83,411	0.01%
LEG Immobilien SE	€100,000	0.88%	30/3/2033	81,711	0.01%
LEG Immobilien SE	€100,000	1.50%	17/1/2034	83,793	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD30,000	1.65%	22/9/2025	21,128	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	5.14%	29/6/2026	103,272	0.01%
Mercedes-Benz Finance Canada, Inc.	€150,000	3.00%	23/2/2027	159,290	0.02%
Mercedes-Benz Finance North America LLC	\$225,000	8.50%	18/1/2031	267,538	0.03%
Mercedes-Benz Group AG	€200,000	1.38%	11/5/2028	200,497	0.02%
Mercedes-Benz Group AG	€350,000	1.50%	3/7/2029	344,151	0.04%
Mercedes-Benz Group AG	€150,000	2.38%	22/5/2030	152,116	0.02%
Mercedes-Benz Group AG	€350,000	0.75%	10/9/2030	321,559	0.04%
Mercedes-Benz Group AG	€200,000	1.13%	6/11/2031	182,345	0.02%
Mercedes-Benz Group AG	€310,000	0.75%	11/3/2033	264,998	0.03%
Mercedes-Benz Group AG	€30,000	2.13%	3/7/2037	27,366	0.00%
Mercedes-Benz International Finance BV	€450,000	1.38%	26/6/2026	464,137	0.05%
Mercedes-Benz International Finance BV	€455,000	2.00%	22/8/2026	473,293	0.05%
Mercedes-Benz International Finance BV	€300,000	3.00%	10/7/2027	318,421	0.03%
Mercedes-Benz International Finance BV	€100,000	3.25%	15/9/2027	106,818	0.01%
Merck Financial Services GmbH	€500,000	0.50%	16/7/2028	479,606	0.05%
Merck Financial Services GmbH	€100,000	2.38%	15/6/2030	101,681	0.01%
Merck KGaA	€100,000	1.63%	9/9/2080	101,131	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€200,000	1.00%	26/5/2042	169,985	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€200,000	4.25%	26/5/2044	211,021	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€200,000	3.25%	26/5/2049	206,361	0.02%
Robert Bosch GmbH	€100,000	4.00%	2/6/2035	109,089	0.01%
Robert Bosch GmbH	€300,000	4.38%	2/6/2043	326,950	0.04%
Santander Consumer Bank AG	€200,000	4.50%	30/6/2026	217,257	0.02%
SAP SE	€200,000	0.13%	18/5/2026	202,345	0.02%
SAP SE	€300,000	0.38%	18/5/2029	281,642	0.03%
SAP SE	€200,000	1.63%	10/3/2031	194,718	0.02%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	10/9/2025	123,073	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	203,390	0.02%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	101,471	0.01%
Siemens Financieringsmaatschappij NV	€40,000	1.00%	6/9/2027	40,470	0.01%
Siemens Financieringsmaatschappij NV	€400,000	0.13%	5/9/2029	373,288	0.04%
Siemens Financieringsmaatschappij NV	€120,000	1.38%	6/9/2030	116,144	0.01%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	9/9/2030	104,464	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.50%	20/2/2032	175,581	0.02%
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	106,834	0.01%
Siemens Financieringsmaatschappij NV	€100,000	3.38%	22/2/2037	104,515	0.01%
Siemens Financieringsmaatschappij NV	€160,000	1.75%	28/2/2039	134,238	0.02%
Siemens Financieringsmaatschappij NV	€200,000	3.75%	10/9/2042	212,116	0.02%
Siemens Financieringsmaatschappij NV	€300,000	3.63%	22/2/2044	311,083	0.03%
Talanx AG	€200,000	4.00%	25/10/2029	218,628	0.02%
Talanx AG	€300,000	2.25%	5/12/2047	299,671	0.03%
Volkswagen Bank GmbH	€300,000	4.25%	7/1/2026	323,411	0.04%
Volkswagen Bank GmbH	€100,000	4.38%	3/5/2028	109,258	0.01%
Volkswagen Financial Services AG	€400,000	0.13%	12/2/2027	392,090	0.04%
Volkswagen Financial Services AG	€200,000	2.25%	1/10/2027	206,524	0.02%
Volkswagen Financial Services AG	€200,000	0.88%	31/1/2028	194,939	0.02%
Volkswagen Financial Services NV	€200,000	1.38%	14/9/2028	214,371	0.02%
Volkswagen Financial Services Overseas AG	€200,000	3.75%	10/9/2026	214,676	0.02%
Volkswagen Financial Services Overseas AG	€200,000	3.88%	10/9/2030	214,139	0.02%
Volkswagen Leasing GmbH	€800,000	0.25%	12/1/2026	813,290	0.09%
Volkswagen Leasing GmbH	€400,000	3.63%	11/10/2026	428,255	0.05%
Volkswagen Leasing GmbH	€120,000	3.88%	11/10/2028	128,990	0.01%
Volkswagen Leasing GmbH	€67,000	4.00%	11/4/2031	72,139	0.01%
Volkswagen Leasing GmbH	€230,000	4.75%	25/9/2031	258,452	0.03%
Vonovia SE	€200,000	0.00%	1/12/2025	202,603	0.02%
Vonovia SE	€100,000	0.38%	16/6/2027	97,238	0.01%
Vonovia SE	€200,000	0.63%	7/10/2027	193,815	0.02%
Vonovia SE	€200,000	1.88%	28/6/2028	198,749	0.02%
Vonovia SE	€100,000	0.25%	1/9/2028	92,122	0.01%
Vonovia SE	€200,000	0.63%	14/12/2029	179,282	0.02%
Vonovia SE	€100,000	1.00%	9/7/2030	89,756	0.01%
Vonovia SE	€100,000	5.00%	23/11/2030	111,869	0.01%
Vonovia SE	€100,000	0.63%	24/3/2031	85,588	0.01%
Vonovia SE	€200,000	2.38%	25/3/2032	190,011	0.02%
Vonovia SE	€200,000	0.75%	1/9/2032	164,933	0.02%
Vonovia SE	€200,000	1.00%	16/6/2033	162,488	0.02%
Vonovia SE	€100,000	4.25%	10/4/2034	105,402	0.01%
Vonovia SE	€200,000	5.50%	18/1/2036	241,648	0.03%
Vonovia SE	€100,000	1.63%	7/10/2039	71,980	0.01%
Vonovia SE	€100,000	1.50%	14/6/2041	68,521	0.01%
Vonovia SE	€100,000	1.63%	1/9/2051	59,853	0.01%
VW Credit Canada, Inc.	CAD75,000	1.50%	23/9/2025	52,661	0.01%
VW Credit Canada, Inc.	CAD65,000	5.80%	17/11/2025	48,043	0.01%
VW Credit Canada, Inc.	CAD80,000	2.45%	10/12/2026	55,407	0.01%
Wurth Finance International BV	€200,000	0.75%	22/11/2027	196,713	0.02%
				<b>41,955,898</b>	<b>4.48%</b>
<b>Hong Kong 0.01% (30 June 2023: 0.00%)</b>					
AIA Group Ltd.	€100,000	0.88%	9/9/2033	92,730	0.01%
				<b>92,730</b>	<b>0.01%</b>
<b>Hungary 0.01% (30 June 2023: 0.00%)</b>					
OTP Bank Nyrt	€100,000	6.13%	5/10/2027	109,872	0.01%
				<b>109,872</b>	<b>0.01%</b>
<b>Ireland 1.04% (30 June 2023: 0.80%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$155,000	1.75%	30/1/2026	146,075	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$370,000	2.45%	29/10/2026	345,198	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.10%	15/1/2027	152,333	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$180,000	6.45%	15/4/2027	184,235	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$60,000	3.65%	21/7/2027	56,993	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$175,000	5.75%	6/6/2028	176,958	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$405,000	3.00%	29/10/2028	368,086	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.10%	19/1/2029	148,756	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$50,000	6.15%	30/9/2030	51,701	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$570,000	3.30%	30/1/2032	489,822	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$230,000	3.40%	29/10/2033	193,080	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$367,000	3.85%	29/10/2041	287,692	0.03%
AIB Group plc	€200,000	3.63%	4/7/2026	213,799	0.02%
AIB Group plc	€100,000	2.25%	4/4/2028	102,738	0.01%
AIB Group plc	€200,000	5.75%	16/2/2029	228,011	0.03%
AIB Group plc	€300,000	4.63%	23/7/2029	331,034	0.04%
AIB Group plc	€100,000	5.25%	23/10/2031	114,489	0.01%
Atlas Copco Finance DAC	€100,000	0.75%	8/2/2032	88,841	0.01%
Bank of Ireland Group plc	€300,000	4.88%	16/7/2028	331,843	0.04%
Bank of Ireland Group plc	€200,000	5.00%	4/7/2031	226,835	0.03%
Bank of Ireland Group plc	€100,000	1.38%	11/8/2031	101,238	0.01%
Bank of Ireland Group plc	€100,000	7.59%	6/12/2032	130,502	0.01%
Bank of Ireland Group plc	€100,000	6.75%	1/3/2033	114,919	0.01%
Bank of Ireland Group plc	€140,000	4.75%	10/8/2034	149,844	0.02%
CA Auto Bank SpA	€300,000	4.38%	8/6/2026	325,169	0.04%
CRH Finance DAC	€100,000	1.38%	18/10/2028	98,233	0.01%
CRH Funding BV	€100,000	1.63%	5/5/2030	96,101	0.01%
CRH SMW Finance DAC	€300,000	1.25%	5/11/2026	305,235	0.03%
CRH SMW Finance DAC	€100,000	4.00%	11/7/2031	108,699	0.01%
CRH SMW Finance DAC	€100,000	4.25%	11/7/2035	109,271	0.01%
Dell Bank International DAC	€300,000	0.50%	27/10/2026	299,610	0.03%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	289,392	0.03%
DXC Capital Funding DAC	€100,000	0.95%	15/9/2031	86,255	0.01%
Experian Europe DAC	€100,000	1.56%	16/5/2031	94,351	0.01%
Grenke Finance plc	€100,000	7.88%	6/4/2027	115,117	0.01%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	99,356	0.01%
Icon Investments Six DAC	\$200,000	5.81%	8/5/2027	201,873	0.02%
Kerry Group Financial Services Unltd Co.	€300,000	2.38%	10/9/2025	316,662	0.03%
Kerry Group Financial Services Unltd Co.	€100,000	0.88%	1/12/2031	89,432	0.01%
Linde plc	€100,000	0.00%	30/9/2026	99,270	0.01%
Linde plc	€100,000	3.38%	12/6/2029	107,451	0.01%
Linde plc	€300,000	1.38%	31/3/2031	283,442	0.03%
Linde plc	€100,000	3.63%	12/6/2034	107,669	0.01%
Linde plc	€200,000	1.63%	31/3/2035	177,149	0.02%
Ryanair DAC	€200,000	0.88%	25/5/2026	203,311	0.02%
Securitas Treasury Ireland DAC	€100,000	4.38%	6/3/2029	109,406	0.01%
Smurfit Kappa Acquisitions ULC	€300,000	2.88%	15/1/2026	317,243	0.03%
Smurfit Kappa Treasury ULC	€200,000	1.50%	15/9/2027	200,968	0.02%
Smurfit Kappa Treasury ULC	€200,000	0.50%	22/9/2029	182,761	0.02%
Smurfit Kappa Treasury ULC	\$125,000	5.20%	15/1/2030	124,341	0.01%
Smurfit Kappa Treasury ULC	\$125,000	5.44%	3/4/2034	123,841	0.01%
Smurfit Kappa Treasury ULC	\$100,000	5.78%	3/4/2054	99,304	0.01%
Vodafone International Financing DAC	€100,000	3.25%	2/3/2029	106,330	0.01%
Vodafone International Financing DAC	€100,000	4.00%	10/2/2043	104,763	0.01%
				<b>9,717,027</b>	<b>1.04%</b>
<b>Italy 1.25% (30 June 2023: 1.08%)</b>					
Assicurazioni Generali SpA	€100,000	3.21%	15/1/2029	105,618	0.01%
Assicurazioni Generali SpA	€100,000	2.12%	1/10/2030	94,832	0.01%
Assicurazioni Generali SpA	€100,000	2.43%	14/7/2031	94,014	0.01%
Assicurazioni Generali SpA	€200,000	5.27%	12/9/2033	224,274	0.02%
Assicurazioni Generali SpA	€100,000	3.55%	15/1/2034	103,759	0.01%
Assicurazioni Generali SpA	€500,000	5.50%	27/10/2047	552,431	0.06%
ASTM SpA	€300,000	1.00%	25/11/2026	301,291	0.03%
ASTM SpA	€100,000	1.63%	8/2/2028	99,710	0.01%
ASTM SpA	€150,000	1.50%	25/1/2030	140,953	0.02%
ASTM SpA	€100,000	2.38%	25/11/2033	90,604	0.01%
Autostrade per l'Italia SpA	€200,000	1.75%	26/6/2026	206,056	0.02%
Autostrade per l'Italia SpA	€200,000	2.00%	4/12/2028	197,253	0.02%
Autostrade per l'Italia SpA	€200,000	4.75%	24/1/2031	218,977	0.02%
Autostrade per l'Italia SpA	€200,000	4.25%	28/6/2032	211,362	0.02%
Autostrade per l'Italia SpA	€200,000	4.63%	28/2/2036	210,004	0.02%
Banca Popolare di Sondrio SpA	€200,000	1.25%	13/7/2027	202,940	0.02%
Banca Popolare di Sondrio SpA	€100,000	4.13%	4/6/2030	106,637	0.01%
Banco BPM SpA	€300,000	6.00%	13/9/2026	335,094	0.04%
Banco BPM SpA	€100,000	4.88%	18/1/2027	109,827	0.01%
Banco BPM SpA	€100,000	4.63%	29/11/2027	109,731	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco BPM SpA	€200,000	4.88%	17/1/2030	219,087	0.02%
BPER Banca SpA	€200,000	4.00%	22/5/2031	211,759	0.02%
Iccrea Banca SpA	€100,000	4.25%	5/2/2030	107,433	0.01%
Intesa Sanpaolo SpA	€100,000	4.50%	2/10/2025	108,027	0.01%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	254,112	0.03%
Intesa Sanpaolo SpA	€150,000	4.00%	19/5/2026	161,627	0.02%
Intesa Sanpaolo SpA	€600,000	1.00%	19/11/2026	603,995	0.07%
Intesa Sanpaolo SpA	€300,000	4.75%	6/9/2027	330,531	0.04%
Intesa Sanpaolo SpA	€150,000	5.00%	8/3/2028	165,394	0.02%
Intesa Sanpaolo SpA	€150,000	0.75%	16/3/2028	144,590	0.02%
Intesa Sanpaolo SpA	€200,000	1.75%	20/3/2028	200,231	0.02%
Intesa Sanpaolo SpA	€300,000	6.50%	14/3/2029	385,393	0.04%
Intesa Sanpaolo SpA	€100,000	1.75%	4/7/2029	97,682	0.01%
Intesa Sanpaolo SpA	€100,000	5.25%	13/1/2030	114,772	0.01%
Intesa Sanpaolo SpA	€100,000	4.88%	19/5/2030	112,954	0.01%
Intesa Sanpaolo SpA	€100,000	3.63%	16/10/2030	105,818	0.01%
Intesa Sanpaolo SpA	€300,000	5.13%	29/8/2031	344,175	0.04%
Intesa Sanpaolo SpA	€150,000	5.63%	8/3/2033	175,760	0.02%
Intesa Sanpaolo SpA	€100,000	6.63%	31/5/2033	131,793	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	1.13%	15/7/2025	104,244	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.88%	15/1/2026	102,535	0.01%
Mediobanca Banca di Credito Finanziario SpA	€200,000	1.00%	8/9/2027	197,097	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	4.63%	7/2/2029	110,085	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	4.38%	1/2/2030	109,274	0.01%
Mediobanca Banca di Credito Finanziario SpA	€150,000	3.88%	4/7/2030	158,935	0.02%
Pirelli & C SpA	€100,000	4.25%	18/1/2028	108,263	0.01%
Terna - Rete Elettrica Nazionale	€100,000	0.13%	25/7/2025	103,374	0.01%
Terna - Rete Elettrica Nazionale	€150,000	1.00%	11/10/2028	145,146	0.02%
Terna - Rete Elettrica Nazionale	€150,000	3.63%	21/4/2029	160,625	0.02%
Terna - Rete Elettrica Nazionale	€125,000	0.38%	25/9/2030	109,596	0.01%
Terna - Rete Elettrica Nazionale	€150,000	3.88%	24/7/2033	161,413	0.02%
UniCredit SpA	€300,000	0.33%	19/1/2026	305,352	0.03%
UniCredit SpA	€250,000	2.20%	22/7/2027	259,250	0.03%
UniCredit SpA	€150,000	5.85%	15/11/2027	167,788	0.02%
UniCredit SpA	€200,000	0.93%	18/1/2028	199,795	0.02%
UniCredit SpA	€200,000	3.88%	11/6/2028	214,015	0.02%
UniCredit SpA	€100,000	4.80%	17/1/2029	110,750	0.01%
UniCredit SpA	€100,000	0.80%	5/7/2029	95,472	0.01%
UniCredit SpA	€250,000	1.80%	20/1/2030	237,909	0.03%
UniCredit SpA	€100,000	4.60%	14/2/2030	110,851	0.01%
UniCredit SpA	€200,000	0.85%	19/1/2031	177,218	0.02%
UniCredit SpA	€150,000	4.30%	23/1/2031	161,329	0.02%
UniCredit SpA	€200,000	4.00%	5/3/2034	211,677	0.02%
UniCredit SpA	€150,000	4.20%	11/6/2034	157,648	0.02%
				<b>11,670,141</b>	<b>1.25%</b>
<b>Japan 2.76% (30 June 2023: 2.89%)</b>					
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	615,343	0.07%
East Japan Railway Co.	£200,000	1.16%	15/9/2028	217,551	0.02%
East Japan Railway Co.	€200,000	3.25%	8/9/2030	211,424	0.02%
East Japan Railway Co.	€100,000	4.75%	8/12/2031	125,066	0.01%
East Japan Railway Co.	€100,000	3.98%	5/9/2032	110,609	0.01%
East Japan Railway Co.	€100,000	1.85%	13/4/2033	93,978	0.01%
East Japan Railway Co.	€250,000	1.10%	15/9/2039	187,203	0.02%
East Japan Railway Co.	€100,000	4.39%	5/9/2043	110,881	0.01%
Honda Motor Co., Ltd.	\$175,000	2.53%	10/3/2027	163,966	0.02%
Honda Motor Co., Ltd.	\$235,000	2.97%	10/3/2032	206,106	0.02%
Japan Government Bond	¥3,600,000	0.70%	20/6/2051	15,936	0.00%
Japan Government Bond	¥13,000,000	1.00%	20/3/2062	54,550	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$235,000	1.41%	17/7/2025	225,168	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$235,000	3.85%	1/3/2026	229,359	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.76%	13/9/2026	189,498	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.68%	22/2/2027	313,586	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$500,000	1.54%	20/7/2027	462,580	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$45,000	3.29%	25/7/2027	42,654	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$215,000	1.64%	13/10/2027	197,937	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$85,000	2.34%	19/1/2028	78,984	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$270,000	3.96%	2/3/2028	259,774	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.02%	20/7/2028	198,641	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$195,000	4.05%	11/9/2028	188,121	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$100,000	5.35%	13/9/2028	100,146	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.42%	22/2/2029	201,120	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$345,000	3.74%	7/3/2029	325,886	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$210,000	3.20%	18/7/2029	191,407	0.02%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.85%	19/7/2029	190,458	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.26%	17/4/2030	199,519	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$520,000	2.05%	17/7/2030	434,120	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.31%	20/7/2032	164,438	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	2.85%	19/1/2033	126,737	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.41%	19/4/2034	200,886	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	5.43%	17/4/2035	398,335	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.75%	18/7/2039	250,560	0.03%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	594,393	0.06%
Mizuho Financial Group, Inc.	€100,000	0.21%	7/10/2025	102,861	0.01%
Mizuho Financial Group, Inc.	€200,000	0.18%	13/4/2026	202,158	0.02%
Mizuho Financial Group, Inc.	\$210,000	2.23%	25/5/2026	203,556	0.02%
Mizuho Financial Group, Inc.	\$25,000	2.84%	13/9/2026	23,680	0.00%
Mizuho Financial Group, Inc.	¥7,000,000	0.65%	26/1/2027	43,132	0.01%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	305,637	0.03%
Mizuho Financial Group, Inc.	\$215,000	1.23%	22/5/2027	198,700	0.02%
Mizuho Financial Group, Inc.	\$105,000	1.55%	9/7/2027	97,156	0.01%
Mizuho Financial Group, Inc.	€100,000	3.49%	5/9/2027	107,106	0.01%
Mizuho Financial Group, Inc.	\$215,000	3.17%	11/9/2027	201,721	0.02%
Mizuho Financial Group, Inc.	\$200,000	4.02%	5/3/2028	192,269	0.02%
Mizuho Financial Group, Inc.	\$215,000	5.41%	13/9/2028	215,454	0.02%
Mizuho Financial Group, Inc.	\$300,000	5.78%	6/7/2029	304,084	0.03%
Mizuho Financial Group, Inc.	€200,000	0.47%	6/9/2029	188,167	0.02%
Mizuho Financial Group, Inc.	\$80,000	4.25%	11/9/2029	76,608	0.01%
Mizuho Financial Group, Inc.	\$200,000	3.15%	16/7/2030	180,120	0.02%
Mizuho Financial Group, Inc.	€100,000	4.61%	28/8/2030	112,395	0.01%
Mizuho Financial Group, Inc.	\$130,000	2.20%	10/7/2031	108,292	0.01%
Mizuho Financial Group, Inc.	\$25,000	1.98%	8/9/2031	20,453	0.00%
Mizuho Financial Group, Inc.	\$60,000	2.56%	13/9/2031	48,775	0.01%
Mizuho Financial Group, Inc.	€200,000	2.10%	8/4/2032	191,258	0.02%
Mizuho Financial Group, Inc.	¥50,000,000	0.98%	28/10/2032	291,468	0.03%
Mizuho Financial Group, Inc.	€200,000	4.42%	20/5/2033	221,953	0.02%
Mizuho Financial Group, Inc.	\$270,000	5.67%	13/9/2033	272,048	0.03%
Mizuho Financial Group, Inc.	€200,000	3.98%	21/5/2034	213,914	0.02%
Mizuho Financial Group, Inc.	\$100,000	5.75%	27/5/2034	101,379	0.01%
Mizuho Financial Group, Inc.	\$100,000	5.75%	6/7/2034	101,387	0.01%
Mizuho Financial Group, Inc.	\$200,000	5.58%	26/5/2035	198,996	0.02%
Nidec Corp.	€300,000	0.05%	30/3/2026	302,586	0.03%
Nissan Motor Co., Ltd.	€200,000	2.65%	17/3/2026	209,700	0.02%
Nissan Motor Co., Ltd.	€100,000	3.20%	17/9/2028	103,214	0.01%
Nomura Holdings, Inc.	\$335,000	5.10%	3/7/2025	332,847	0.04%
Nomura Holdings, Inc.	\$45,000	1.65%	14/7/2026	41,605	0.00%
Nomura Holdings, Inc.	\$205,000	2.33%	22/1/2027	189,492	0.02%
Nomura Holdings, Inc.	\$360,000	2.17%	14/7/2028	317,839	0.03%
Nomura Holdings, Inc.	\$115,000	3.10%	16/1/2030	101,557	0.01%
Nomura Holdings, Inc.	\$200,000	2.68%	16/7/2030	169,926	0.02%
Nomura Holdings, Inc.	\$75,000	2.61%	14/7/2031	61,703	0.01%
Nomura Holdings, Inc.	\$240,000	3.00%	22/1/2032	200,400	0.02%
NTT Finance Corp.	€400,000	0.08%	13/12/2025	407,838	0.04%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	618,737	0.07%
NTT Finance Corp.	¥100,000,000	0.28%	20/12/2027	611,905	0.07%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	609,399	0.07%
NTT Finance Corp.	€200,000	3.36%	12/3/2031	212,554	0.02%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	615,958	0.07%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	614,062	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$460,000	1.47%	8/7/2025	441,660	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	0.95%	12/1/2026	70,095	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.46%	13/1/2026	249,973	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.78%	9/3/2026	194,745	0.02%
Sumitomo Mitsui Financial Group, Inc.	€100,000	1.55%	15/6/2026	103,090	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	5.88%	13/7/2026	277,480	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$285,000	2.63%	14/7/2026	270,007	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	1.40%	17/9/2026	298,417	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$125,000	3.01%	19/10/2026	118,698	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.41%	14/6/2027	201,734	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$160,000	3.36%	12/7/2027	151,781	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	3.35%	18/10/2027	235,869	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.52%	13/1/2028	202,094	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$70,000	3.54%	17/1/2028	66,295	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	\$75,000	5.80%	13/7/2028	76,545	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$70,000	3.94%	19/7/2028	66,997	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.72%	14/9/2028	203,829	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$95,000	1.90%	17/9/2028	83,222	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$485,000	3.04%	16/7/2029	437,269	0.05%
Sumitomo Mitsui Financial Group, Inc.	€300,000	0.63%	23/10/2029	275,882	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.71%	13/1/2030	203,893	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$260,000	2.75%	15/1/2030	228,096	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$320,000	2.13%	8/7/2030	267,498	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$142,000	2.14%	23/9/2030	118,117	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	2.22%	17/9/2031	61,009	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.77%	13/1/2033	205,519	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	5.81%	14/9/2033	77,768	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$105,000	2.93%	17/9/2041	76,746	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$145,000	6.18%	13/7/2043	158,207	0.02%
Takeda Pharmaceutical Co., Ltd.	€150,000	2.25%	21/11/2026	156,194	0.02%
Takeda Pharmaceutical Co., Ltd.	€200,000	0.75%	9/7/2027	197,822	0.02%
Takeda Pharmaceutical Co., Ltd.	\$355,000	5.00%	26/11/2028	352,348	0.04%
Takeda Pharmaceutical Co., Ltd.	€150,000	3.00%	21/11/2030	154,754	0.02%
Takeda Pharmaceutical Co., Ltd.	¥100,000,000	0.40%	14/10/2031	583,489	0.06%
Takeda Pharmaceutical Co., Ltd.	€300,000	1.38%	9/7/2032	269,690	0.03%
Takeda Pharmaceutical Co., Ltd.	\$260,000	3.03%	9/7/2040	188,236	0.02%
Takeda Pharmaceutical Co., Ltd.	€100,000	2.00%	9/7/2040	81,288	0.01%
Takeda Pharmaceutical Co., Ltd.	\$400,000	3.18%	9/7/2050	264,696	0.03%
Takeda Pharmaceutical Co., Ltd.	\$80,000	3.38%	9/7/2060	51,105	0.01%
				<b>25,845,126</b>	<b>2.76%</b>
<b>Luxembourg 0.31% (30 June 2023: 0.17%)</b>					
Acef Holding SCA	€100,000	1.25%	26/4/2030	91,022	0.01%
ArcelorMittal SA	€300,000	1.75%	19/11/2025	312,481	0.03%
ArcelorMittal SA	\$250,000	6.55%	29/11/2027	257,853	0.03%
ArcelorMittal SA	\$175,000	6.80%	29/11/2032	184,621	0.02%
Aroundtown Finance Sarl	€200,000	5.00%	Perpetual	124,053	0.01%
Blackstone Property Partners Europe Holdings Sarl	€400,000	1.25%	26/4/2027	393,164	0.04%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.63%	20/4/2030	91,263	0.01%
Eurofins Scientific SE	€100,000	4.00%	6/7/2029	104,018	0.01%
Eurofins Scientific SE	€100,000	4.75%	6/9/2030	107,202	0.01%
Eurofins Scientific SE	€100,000	0.88%	19/5/2031	83,580	0.01%
JAB Holdings BV	€400,000	4.38%	25/4/2034	430,621	0.05%
Prologis International Funding II SA	€375,000	1.63%	17/6/2032	336,157	0.04%
Prologis International Funding II SA	€100,000	4.38%	1/7/2036	106,735	0.01%
Segro Capital Sarl	€100,000	1.88%	23/3/2030	96,815	0.01%
SES SA	€200,000	3.50%	14/1/2029	206,800	0.02%
				<b>2,926,385</b>	<b>0.31%</b>
<b>Mexico 0.28% (30 June 2023: 0.29%)</b>					
America Movil SAB de CV	€100,000	0.75%	26/6/2027	98,928	0.01%
America Movil SAB de CV	€100,000	2.13%	10/3/2028	101,968	0.01%
America Movil SAB de CV	\$200,000	3.63%	22/4/2029	186,750	0.02%
America Movil SAB de CV	\$100,000	2.88%	7/5/2030	88,088	0.01%
America Movil SAB de CV	£100,000	5.75%	28/6/2030	130,802	0.02%
America Movil SAB de CV	\$120,000	4.70%	21/7/2032	115,283	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	123,390	0.01%
America Movil SAB de CV	\$100,000	6.38%	1/3/2035	107,035	0.01%
America Movil SAB de CV	\$300,000	6.13%	30/3/2040	310,979	0.03%
America Movil SAB de CV	\$200,000	4.38%	16/7/2042	169,737	0.02%
America Movil SAB de CV	\$115,000	4.38%	22/4/2049	95,127	0.01%
Coca-Cola Femsa SAB de CV	\$240,000	2.75%	22/1/2030	212,865	0.02%
Grupo Televisa SAB	\$150,000	5.00%	13/5/2045	124,459	0.01%
Grupo Televisa SAB	\$150,000	6.13%	31/1/2046	144,319	0.02%
Southern Copper Corp.	\$255,000	6.75%	16/4/2040	277,270	0.03%
Southern Copper Corp.	\$130,000	5.25%	8/11/2042	121,031	0.01%
Southern Copper Corp.	\$225,000	5.88%	23/4/2045	221,959	0.03%
				<b>2,629,990</b>	<b>0.28%</b>
<b>Netherlands 3.12% (30 June 2023: 2.88%)</b>					
ABN AMRO Bank NV	£100,000	5.25%	26/5/2026	126,672	0.01%
ABN AMRO Bank NV	€300,000	3.88%	21/12/2026	325,166	0.04%
ABN AMRO Bank NV	€100,000	2.38%	1/6/2027	103,918	0.01%
ABN AMRO Bank NV	€200,000	4.00%	16/1/2028	216,808	0.02%
ABN AMRO Bank NV	£100,000	5.13%	22/2/2028	125,947	0.01%
ABN AMRO Bank NV	€300,000	4.38%	20/10/2028	329,678	0.04%
ABN AMRO Bank NV	€200,000	4.25%	21/2/2030	219,576	0.02%
ABN AMRO Bank NV	€200,000	3.88%	15/1/2032	214,763	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV	€200,000	5.13%	22/2/2033	218,669	0.02%
ABN AMRO Bank NV	€100,000	1.00%	2/6/2033	86,674	0.01%
ABN AMRO Bank NV	€100,000	5.50%	21/9/2033	111,243	0.01%
ABN AMRO Bank NV	€100,000	1.25%	20/1/2034	85,967	0.01%
ABN AMRO Bank NV	€200,000	4.50%	21/11/2034	225,243	0.03%
Achmea BV	€100,000	3.63%	29/11/2025	106,815	0.01%
Achmea BV	€200,000	5.63%	2/11/2044	215,225	0.02%
Aegon Ltd.	\$100,000	5.50%	11/4/2048	96,281	0.01%
Akzo Nobel NV	€100,000	1.50%	28/3/2028	99,164	0.01%
Akzo Nobel NV	€300,000	1.63%	14/4/2030	289,227	0.03%
American Medical Systems Europe BV	€100,000	1.63%	8/3/2031	94,713	0.01%
ASML Holding NV	€200,000	3.50%	6/12/2025	214,297	0.02%
ASML Holding NV	€100,000	1.38%	7/7/2026	103,245	0.01%
ASML Holding NV	€100,000	0.25%	25/2/2030	91,006	0.01%
ASML Holding NV	€200,000	2.25%	17/5/2032	201,980	0.02%
ASR Nederland NV	€100,000	7.00%	7/12/2043	120,920	0.01%
ASR Nederland NV	€100,000	5.13%	29/9/2045	107,837	0.01%
ASR Nederland NV	€100,000	3.38%	2/5/2049	100,554	0.01%
Athora Netherlands NV	€100,000	5.38%	31/8/2032	105,745	0.01%
BMW Finance NV	€100,000	3.25%	22/7/2030	107,362	0.01%
BMW International Investment BV	€200,000	3.50%	17/11/2032	213,457	0.02%
Coloplast Finance BV	€200,000	2.25%	19/5/2027	206,863	0.02%
Cooperatieve Rabobank UA	€500,000	4.13%	14/7/2025	538,896	0.06%
Cooperatieve Rabobank UA	\$250,000	5.50%	18/7/2025	250,333	0.03%
Cooperatieve Rabobank UA	\$375,000	4.38%	4/8/2025	369,195	0.04%
Cooperatieve Rabobank UA	\$250,000	4.85%	9/1/2026	248,590	0.03%
Cooperatieve Rabobank UA	€400,000	1.25%	23/3/2026	413,664	0.05%
Cooperatieve Rabobank UA	\$250,000	3.75%	21/7/2026	240,703	0.03%
Cooperatieve Rabobank UA	€500,000	3.91%	3/11/2026	542,627	0.06%
Cooperatieve Rabobank UA	€200,000	1.38%	3/2/2027	205,731	0.02%
Cooperatieve Rabobank UA	€100,000	0.38%	1/12/2027	99,077	0.01%
Cooperatieve Rabobank UA	€200,000	4.63%	27/1/2028	219,468	0.02%
Cooperatieve Rabobank UA	€200,000	0.88%	5/5/2028	198,709	0.02%
Cooperatieve Rabobank UA	€100,000	1.88%	12/7/2028	114,740	0.01%
Cooperatieve Rabobank UA	€900,000	4.23%	25/4/2029	984,673	0.11%
Cooperatieve Rabobank UA	€200,000	4.63%	23/5/2029	241,612	0.03%
Cooperatieve Rabobank UA	€200,000	4.00%	10/1/2030	218,907	0.02%
Cooperatieve Rabobank UA	€100,000	3.88%	30/11/2032	106,307	0.01%
Cooperatieve Rabobank UA	€100,000	3.82%	26/7/2034	107,175	0.01%
Cooperatieve Rabobank UA	€20,000	5.25%	23/5/2041	25,662	0.00%
Cooperatieve Rabobank UA	\$185,000	5.25%	24/5/2041	182,828	0.02%
Cooperatieve Rabobank UA	\$230,000	5.75%	1/12/2043	226,680	0.03%
Cooperatieve Rabobank UA	\$165,000	5.25%	4/8/2045	156,322	0.02%
CTP NV	€200,000	0.63%	27/9/2026	199,364	0.02%
CTP NV	€100,000	1.25%	21/6/2029	92,886	0.01%
CTP NV	€100,000	1.50%	27/9/2031	87,569	0.01%
Digital Intrepid Holding BV	€100,000	1.38%	18/7/2032	86,956	0.01%
DSM BV	€100,000	0.25%	23/6/2028	94,909	0.01%
DSM BV	€100,000	0.63%	23/6/2032	85,959	0.01%
DSM BV	€300,000	3.63%	2/7/2034	318,577	0.04%
DSV Finance BV	€100,000	0.88%	17/9/2036	76,779	0.01%
Essity Capital BV	€150,000	0.25%	15/9/2029	139,829	0.02%
Euronext NV	€100,000	0.13%	17/5/2026	100,706	0.01%
Euronext NV	€200,000	0.75%	17/5/2031	178,338	0.02%
Euronext NV	€100,000	1.50%	17/5/2041	77,059	0.01%
EXOR NV	€300,000	1.75%	18/1/2028	304,187	0.03%
EXOR NV	€100,000	0.88%	19/1/2031	89,980	0.01%
EXOR NV	€100,000	3.75%	14/2/2033	105,536	0.01%
GSK Capital BV	€100,000	3.13%	28/11/2032	103,745	0.01%
H&M Finance BV	€100,000	4.88%	25/10/2031	112,308	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.75%	6/9/2029	79,795	0.01%
IMCD NV	€100,000	4.88%	18/9/2028	110,020	0.01%
ING Groep NV	€100,000	2.13%	10/1/2026	104,806	0.01%
ING Groep NV	€100,000	5.00%	30/8/2026	125,627	0.01%
ING Groep NV	€200,000	1.25%	16/2/2027	205,984	0.02%
ING Groep NV	\$95,000	3.95%	29/3/2027	91,784	0.01%
ING Groep NV	\$65,000	1.73%	1/4/2027	60,801	0.01%
ING Groep NV	\$300,000	6.08%	11/9/2027	303,224	0.03%
ING Groep NV	€200,000	4.88%	14/11/2027	219,575	0.02%
ING Groep NV	€200,000	1.38%	11/1/2028	199,742	0.02%
ING Groep NV	\$270,000	4.02%	28/3/2028	260,345	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV	€300,000	2.00%	20/9/2028	302,071	0.03%
ING Groep NV	€200,000	0.38%	29/9/2028	192,799	0.02%
ING Groep NV	\$170,000	4.55%	2/10/2028	165,528	0.02%
ING Groep NV	€200,000	0.25%	18/2/2029	188,634	0.02%
ING Groep NV	\$200,000	4.05%	9/4/2029	189,964	0.02%
ING Groep NV	€100,000	4.50%	23/5/2029	109,716	0.01%
ING Groep NV	€200,000	0.25%	1/2/2030	182,608	0.02%
ING Groep NV	\$475,000	5.34%	19/3/2030	473,192	0.05%
ING Groep NV	€500,000	2.50%	15/11/2030	501,493	0.05%
ING Groep NV	€200,000	1.75%	16/2/2031	191,602	0.02%
ING Groep NV	€300,000	2.13%	26/5/2031	309,174	0.03%
ING Groep NV	\$75,000	2.73%	1/4/2032	63,296	0.01%
ING Groep NV	€300,000	1.00%	16/11/2032	289,363	0.03%
ING Groep NV	\$60,000	4.25%	28/3/2033	55,398	0.01%
ING Groep NV	£100,000	6.25%	20/5/2033	127,091	0.01%
ING Groep NV	€100,000	4.13%	24/8/2033	106,322	0.01%
ING Groep NV	€100,000	5.25%	14/11/2033	116,943	0.01%
ING Groep NV	€200,000	4.75%	23/5/2034	226,657	0.03%
ING Groep NV	€200,000	4.38%	15/8/2034	213,440	0.02%
ING Groep NV	€200,000	4.00%	12/2/2035	215,746	0.02%
ING Groep NV	\$300,000	5.55%	19/3/2035	296,433	0.03%
JAB Holdings BV	€300,000	2.00%	18/5/2028	302,868	0.03%
JDE Peet's NV	€125,000	0.50%	16/1/2029	116,050	0.01%
JDE Peet's NV	€100,000	4.13%	23/1/2030	108,238	0.01%
JDE Peet's NV	€100,000	1.13%	16/6/2033	84,166	0.01%
JDE Peet's NV	€150,000	4.50%	23/1/2034	163,762	0.02%
Koninklijke KPN NV	£100,000	5.75%	17/9/2029	129,738	0.02%
Koninklijke KPN NV	€100,000	3.88%	3/7/2031	108,457	0.01%
Koninklijke KPN NV	€400,000	0.88%	14/12/2032	343,110	0.04%
Koninklijke KPN NV	€100,000	3.88%	16/2/2036	105,773	0.01%
Koninklijke Philips NV	€300,000	3.75%	31/5/2032	319,559	0.04%
LeasePlan Corp. NV	€270,000	0.25%	7/9/2026	269,316	0.03%
Lseg Netherlands BV	€200,000	4.23%	29/9/2030	221,297	0.03%
Mercedes-Benz International Finance BV	€150,000	3.50%	30/5/2026	161,207	0.02%
Mercedes-Benz International Finance BV	€200,000	3.25%	15/11/2030	211,166	0.02%
Mercedes-Benz International Finance BV	€300,000	3.70%	30/5/2031	326,221	0.04%
Mondelez International Holdings Netherlands BV	€100,000	0.63%	9/9/2032	85,320	0.01%
MSD Netherlands Capital BV	€200,000	3.50%	30/5/2037	211,077	0.02%
MSD Netherlands Capital BV	€100,000	3.70%	30/5/2044	104,600	0.01%
MSD Netherlands Capital BV	€200,000	3.75%	30/5/2054	208,020	0.02%
NE Property BV	€100,000	2.00%	20/1/2030	92,649	0.01%
NIBC Bank NV	€100,000	0.25%	9/9/2026	99,108	0.01%
NIBC Bank NV	€100,000	6.00%	16/11/2028	114,482	0.01%
NN Group NV	€100,000	4.50%	Perpetual	106,937	0.01%
NN Group NV	€100,000	1.63%	1/6/2027	101,551	0.01%
NN Group NV	€200,000	6.00%	3/11/2043	230,964	0.03%
NN Group NV	€100,000	4.63%	13/1/2048	108,020	0.01%
Novo Nordisk Finance Netherlands BV	€500,000	1.38%	31/3/2030	485,380	0.05%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$140,000	4.30%	18/6/2029	134,348	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$160,000	3.40%	1/5/2030	144,851	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$90,000	2.50%	11/5/2031	75,388	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$131,000	2.65%	15/2/2032	108,912	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$135,000	5.00%	15/1/2033	131,695	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$130,000	3.25%	11/5/2041	94,853	0.01%
Pluxee NV	€200,000	3.75%	4/9/2032	210,628	0.02%
Prosus NV	€100,000	1.21%	19/1/2026	102,498	0.01%
Prosus NV	€100,000	2.09%	19/1/2030	93,827	0.01%
Prosus NV	€100,000	2.78%	19/1/2034	88,983	0.01%
Rentokil Initial Finance BV	€300,000	3.88%	27/6/2027	323,359	0.04%
Rentokil Initial Finance BV	€100,000	4.38%	27/6/2030	110,885	0.01%
Sandoz Finance BV	€100,000	3.97%	17/4/2027	108,210	0.01%
Sandoz Finance BV	€100,000	4.22%	17/4/2030	109,383	0.01%
Sandoz Finance BV	€100,000	4.50%	17/11/2033	111,267	0.01%
Sartorius Finance BV	€100,000	4.25%	14/9/2026	108,429	0.01%
Sartorius Finance BV	€100,000	4.38%	14/9/2029	109,748	0.01%
Sartorius Finance BV	€300,000	4.50%	14/9/2032	330,345	0.04%
Siemens Financieringsmaatschappij NV	€200,000	1.00%	25/2/2030	190,141	0.02%
Siemens Financieringsmaatschappij NV	€200,000	3.38%	24/8/2031	216,003	0.02%
Siemens Financieringsmaatschappij NV	€100,000	3.13%	22/5/2032	105,571	0.01%
Siemens Financieringsmaatschappij NV	€500,000	3.00%	8/9/2033	518,279	0.06%
Siemens Financieringsmaatschappij NV	€100,000	3.63%	24/2/2043	104,609	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Signify NV	€100,000	2.38%	11/5/2027	103,704	0.01%
Stellantis NV	€100,000	4.38%	14/3/2030	110,159	0.01%
Stellantis NV	€100,000	3.50%	19/9/2030	105,020	0.01%
Unilever Finance Netherlands BV	€200,000	1.75%	16/11/2028	201,821	0.02%
Unilever Finance Netherlands BV	€300,000	1.25%	28/2/2031	282,938	0.03%
Unilever Finance Netherlands BV	€100,000	2.25%	16/5/2034	97,300	0.01%
Universal Music Group NV	€100,000	3.00%	30/6/2027	105,693	0.01%
Universal Music Group NV	€100,000	4.00%	13/6/2031	109,421	0.01%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	90,914	0.01%
Wolters Kluwer NV	€300,000	1.50%	22/3/2027	306,010	0.03%
Wolters Kluwer NV	€100,000	3.75%	3/4/2031	108,559	0.01%
				<b>29,263,561</b>	<b>3.12%</b>
<b>New Zealand 0.07% (30 June 2023: 0.09%)</b>					
ANZ New Zealand Int'l Ltd.	€300,000	0.20%	23/9/2027	289,452	0.03%
ASB Bank Ltd.	€100,000	0.25%	8/9/2028	93,375	0.01%
Westpac New Zealand Ltd.	NZD60,000	2.22%	29/7/2024	36,464	0.01%
Westpac Securities NZ Ltd.	€100,000	1.10%	24/3/2026	102,484	0.01%
Westpac Securities NZ Ltd.	€100,000	0.10%	13/7/2027	96,629	0.01%
				<b>618,404</b>	<b>0.07%</b>
<b>Norway 0.27% (30 June 2023: 0.28%)</b>					
DNB Bank A.S.A	€200,000	3.63%	16/2/2027	213,961	0.02%
DNB Bank A.S.A	£200,000	4.00%	17/8/2027	246,025	0.03%
DNB Bank A.S.A	€300,000	3.13%	21/9/2027	318,070	0.04%
DNB Bank A.S.A	€200,000	0.38%	18/1/2028	197,826	0.02%
DNB Bank A.S.A	€200,000	4.50%	19/7/2028	219,461	0.03%
DNB Bank A.S.A	€100,000	0.25%	23/2/2029	94,693	0.01%
DNB Bank A.S.A	€100,000	4.63%	1/11/2029	111,075	0.01%
DNB Bank A.S.A	€200,000	4.63%	28/2/2033	217,124	0.02%
Santander Consumer Bank A.S.	€100,000	0.50%	11/8/2025	103,464	0.01%
Sparebank 1 Oestlandet	€100,000	0.13%	3/3/2028	94,776	0.01%
SpareBank 1 SMN	€200,000	3.13%	22/12/2025	212,670	0.02%
SpareBank 1 SR-Bank A.S.A	€100,000	2.88%	20/9/2025	106,074	0.01%
SpareBank 1 SR-Bank A.S.A	€100,000	0.25%	9/11/2026	99,356	0.01%
SpareBank 1 SR-Bank A.S.A	€100,000	0.38%	15/7/2027	99,962	0.01%
SpareBank 1 SR-Bank A.S.A	€150,000	4.88%	24/8/2028	167,235	0.02%
				<b>2,501,772</b>	<b>0.27%</b>
<b>Portugal 0.02% (30 June 2023: 0.00%)</b>					
Banco Comercial Portugues SA	€200,000	1.75%	7/4/2028	202,153	0.02%
				<b>202,153</b>	<b>0.02%</b>
<b>Singapore 0.02% (30 June 2023: 0.00%)</b>					
DBS Group Holdings Ltd.	SGD250,000	3.98%	Perpetual	183,728	0.02%
				<b>183,728</b>	<b>0.02%</b>
<b>Spain 3.15% (30 June 2023: 2.44%)</b>					
Abertis Infraestructuras SA	€200,000	0.63%	15/7/2025	207,605	0.02%
Abertis Infraestructuras SA	€300,000	2.38%	27/9/2027	308,415	0.03%
Abertis Infraestructuras SA	€100,000	4.13%	31/1/2028	108,231	0.01%
Abertis Infraestructuras SA	€100,000	2.25%	29/3/2029	100,609	0.01%
Abertis Infraestructuras SA	€200,000	1.63%	15/7/2029	194,083	0.02%
Abertis Infraestructuras SA	€200,000	4.13%	7/8/2029	216,705	0.02%
Abertis Infraestructuras SA	€200,000	3.00%	27/3/2031	204,116	0.02%
Acciona Energia Financiacion Filiales SA	€400,000	0.38%	7/10/2027	384,179	0.04%
Acciona Energia Financiacion Filiales SA	€100,000	3.75%	25/4/2030	103,867	0.01%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	105,226	0.01%
Amadeus IT Group SA	€300,000	3.50%	21/3/2029	319,824	0.04%
Banco Bilbao Vizcaya Argentaria SA	€270,000	1.13%	18/9/2025	255,740	0.03%
Banco Bilbao Vizcaya Argentaria SA	€300,000	1.75%	26/11/2025	313,135	0.04%
Banco Bilbao Vizcaya Argentaria SA	€100,000	1.00%	21/6/2026	101,940	0.01%
Banco Bilbao Vizcaya Argentaria SA	€855,000	5.86%	14/9/2026	855,277	0.09%
Banco Bilbao Vizcaya Argentaria SA	€500,000	0.38%	15/11/2026	498,077	0.05%
Banco Bilbao Vizcaya Argentaria SA	€100,000	0.50%	14/1/2027	99,166	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.50%	10/2/2027	213,020	0.02%
Banco Bilbao Vizcaya Argentaria SA	€100,000	0.13%	24/3/2027	100,963	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.38%	20/9/2027	214,103	0.02%
Banco Bilbao Vizcaya Argentaria SA	€100,000	0.88%	14/1/2029	97,180	0.01%
Banco Bilbao Vizcaya Argentaria SA	€100,000	4.38%	14/10/2029	111,521	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	4.63%	13/1/2031	221,416	0.03%
Banco Bilbao Vizcaya Argentaria SA	€100,000	3.50%	26/3/2031	106,237	0.01%
Banco Bilbao Vizcaya Argentaria SA	€100,000	5.75%	15/9/2033	111,804	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.88%	15/1/2034	215,431	0.02%
Banco Bilbao Vizcaya Argentaria SA	€200,000	4.88%	8/2/2036	215,906	0.02%
Banco de Sabadell SA	€200,000	5.38%	8/9/2026	217,991	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco de Sabadell SA	€100,000	1.13%	11/3/2027	102,798	0.01%
Banco de Sabadell SA	€400,000	0.88%	16/6/2028	394,155	0.04%
Banco de Sabadell SA	€100,000	5.25%	7/2/2029	111,307	0.01%
Banco de Sabadell SA	€200,000	5.00%	7/6/2029	223,771	0.03%
Banco de Sabadell SA	€200,000	4.00%	15/1/2030	216,217	0.02%
Banco de Sabadell SA	€200,000	4.25%	13/9/2030	216,347	0.02%
Banco Santander SA	\$305,000	5.15%	18/8/2025	302,728	0.03%
Banco Santander SA	\$125,000	5.18%	19/11/2025	123,754	0.01%
Banco Santander SA	€100,000	1.38%	5/1/2026	103,649	0.01%
Banco Santander SA	€300,000	3.75%	16/1/2026	322,060	0.04%
Banco Santander SA	\$360,000	1.85%	25/3/2026	337,509	0.04%
Banco Santander SA	€300,000	3.25%	4/4/2026	318,138	0.04%
Banco Santander SA	€200,000	3.63%	27/9/2026	214,008	0.02%
Banco Santander SA	£100,000	3.13%	6/10/2026	122,480	0.01%
Banco Santander SA	€300,000	3.13%	19/1/2027	316,826	0.04%
Banco Santander SA	€300,000	0.50%	4/2/2027	297,819	0.03%
Banco Santander SA	£100,000	1.75%	17/2/2027	115,332	0.01%
Banco Santander SA	€300,000	0.50%	24/3/2027	304,150	0.03%
Banco Santander SA	\$55,000	4.25%	11/4/2027	53,212	0.01%
Banco Santander SA	€200,000	1.13%	23/6/2027	200,198	0.02%
Banco Santander SA	\$230,000	5.29%	18/8/2027	228,456	0.03%
Banco Santander SA	\$200,000	6.53%	7/11/2027	204,617	0.02%
Banco Santander SA	€200,000	3.88%	16/1/2028	217,037	0.02%
Banco Santander SA	€200,000	2.13%	8/2/2028	202,047	0.02%
Banco Santander SA	€200,000	0.20%	11/2/2028	190,341	0.02%
Banco Santander SA	\$200,000	5.55%	14/3/2028	199,666	0.02%
Banco Santander SA	\$300,000	4.18%	24/3/2028	289,087	0.03%
Banco Santander SA	\$270,000	4.38%	12/4/2028	260,222	0.03%
Banco Santander SA	\$125,000	5.59%	8/8/2028	126,253	0.02%
Banco Santander SA	\$100,000	6.61%	7/11/2028	104,969	0.01%
Banco Santander SA	€400,000	3.88%	22/4/2029	429,024	0.05%
Banco Santander SA	£100,000	5.50%	11/6/2029	126,416	0.02%
Banco Santander SA	€200,000	0.63%	24/6/2029	189,972	0.02%
Banco Santander SA	\$75,000	3.31%	27/6/2029	68,623	0.01%
Banco Santander SA	€200,000	3.50%	9/1/2030	212,706	0.02%
Banco Santander SA	£100,000	5.13%	25/1/2030	126,066	0.02%
Banco Santander SA	\$200,000	5.54%	14/3/2030	198,646	0.02%
Banco Santander SA	\$200,000	3.49%	28/5/2030	179,146	0.02%
Banco Santander SA	€100,000	4.25%	12/6/2030	111,136	0.01%
Banco Santander SA	€200,000	1.63%	22/10/2030	184,398	0.02%
Banco Santander SA	\$145,000	2.75%	3/12/2030	120,703	0.01%
Banco Santander SA	£100,000	5.38%	17/1/2031	126,845	0.02%
Banco Santander SA	€300,000	4.88%	18/10/2031	339,630	0.04%
Banco Santander SA	€100,000	1.00%	4/11/2031	89,176	0.01%
Banco Santander SA	£200,000	2.25%	4/10/2032	224,277	0.03%
Banco Santander SA	\$325,000	3.23%	22/11/2032	271,260	0.03%
Banco Santander SA	\$350,000	6.92%	8/8/2033	365,833	0.04%
Banco Santander SA	€300,000	5.75%	23/8/2033	335,104	0.04%
Banco Santander SA	\$325,000	6.94%	7/11/2033	354,929	0.04%
Banco Santander SA	€300,000	3.75%	9/1/2034	321,167	0.04%
Banco Santander SA	€100,000	5.00%	22/4/2034	108,897	0.01%
Bankinter SA	€100,000	0.88%	8/7/2026	101,381	0.01%
Bankinter SA	€100,000	0.63%	6/10/2027	97,271	0.01%
Bankinter SA	€100,000	4.38%	3/5/2030	110,017	0.01%
Bankinter SA	€100,000	1.25%	23/12/2032	97,193	0.01%
CaixaBank SA	€100,000	1.13%	27/3/2026	102,820	0.01%
CaixaBank SA	€300,000	1.38%	19/6/2026	307,770	0.03%
CaixaBank SA	€500,000	0.75%	9/7/2026	505,765	0.06%
CaixaBank SA	€300,000	0.75%	10/7/2026	311,822	0.03%
CaixaBank SA	€200,000	1.13%	12/11/2026	202,164	0.02%
CaixaBank SA	€300,000	0.38%	18/11/2026	306,591	0.03%
CaixaBank SA	£100,000	1.50%	3/12/2026	119,175	0.01%
CaixaBank SA	€400,000	0.63%	21/1/2028	398,895	0.04%
CaixaBank SA	£200,000	3.50%	6/4/2028	239,133	0.03%
CaixaBank SA	€200,000	0.75%	26/5/2028	197,627	0.02%
CaixaBank SA	€100,000	0.50%	9/2/2029	95,324	0.01%
CaixaBank SA	€100,000	5.00%	19/7/2029	111,560	0.01%
CaixaBank SA	€200,000	3.75%	7/9/2029	217,325	0.02%
CaixaBank SA	€200,000	4.25%	6/9/2030	221,489	0.03%
CaixaBank SA	€100,000	5.38%	14/11/2030	114,576	0.01%
CaixaBank SA	€100,000	4.13%	9/2/2032	107,483	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CaixaBank SA	€100,000	6.25%	23/2/2033	112,800	0.01%
CaixaBank SA	£100,000	6.88%	25/10/2033	128,930	0.02%
CaixaBank SA	€100,000	4.38%	29/11/2033	111,618	0.01%
CaixaBank SA	€300,000	6.13%	30/5/2034	340,174	0.04%
CaixaBank SA	\$200,000	6.04%	15/6/2035	200,666	0.02%
Cellnex Finance Co., SA	€400,000	1.00%	15/9/2027	393,707	0.04%
Cellnex Finance Co., SA	€300,000	2.00%	15/9/2032	275,793	0.03%
Cellnex Telecom SA	€200,000	1.88%	26/6/2029	194,942	0.02%
Cellnex Telecom SA	€300,000	1.75%	23/10/2030	281,705	0.03%
FCC Servicios Medio Ambiente Holding SAU	€100,000	5.25%	30/10/2029	113,292	0.01%
Ferrovial Emisiones SA	€200,000	1.38%	14/5/2026	205,969	0.02%
Ibercaja Banco SA	€100,000	5.63%	7/6/2027	110,603	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	208,054	0.02%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	186,059	0.02%
International Consolidated Airlines Group SA	€200,000	3.75%	25/3/2029	210,562	0.02%
Mapfre SA	€300,000	1.63%	19/5/2026	310,193	0.03%
Mapfre SA	€100,000	2.88%	13/4/2030	99,339	0.01%
Merlin Properties Socimi SA	€200,000	1.88%	2/11/2026	206,076	0.02%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	102,780	0.01%
Merlin Properties Socimi SA	€100,000	1.38%	1/6/2030	91,881	0.01%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	84,478	0.01%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	203,372	0.02%
Red Electrica Financiaciones SAU	€100,000	0.38%	24/7/2028	95,940	0.01%
Redeia Corp. SA	€100,000	4.63%	Perpetual	108,417	0.01%
Redeia Corp. SA	€200,000	3.38%	9/7/2032	212,439	0.02%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	99,311	0.01%
Santander Consumer Finance SA	€100,000	4.13%	5/5/2028	109,206	0.01%
Santander Consumer Finance SA	€100,000	3.75%	17/1/2029	107,569	0.01%
Telefonica Emisiones SA	€100,000	1.50%	11/9/2025	104,524	0.01%
Telefonica Emisiones SA	€400,000	1.46%	13/4/2026	413,561	0.05%
Telefonica Emisiones SA	€200,000	1.45%	22/1/2027	203,706	0.02%
Telefonica Emisiones SA	\$200,000	4.10%	8/3/2027	194,180	0.02%
Telefonica Emisiones SA	€300,000	1.20%	21/8/2027	299,923	0.03%
Telefonica Emisiones SA	£100,000	5.45%	8/10/2029	128,016	0.02%
Telefonica Emisiones SA	€100,000	2.93%	17/10/2029	104,704	0.01%
Telefonica Emisiones SA	€200,000	1.81%	21/5/2032	186,929	0.02%
Telefonica Emisiones SA	€300,000	4.18%	21/11/2033	327,698	0.04%
Telefonica Emisiones SA	€100,000	4.06%	24/1/2036	106,707	0.01%
Telefonica Emisiones SA	\$260,000	7.05%	20/6/2036	283,214	0.03%
Telefonica Emisiones SA	\$120,000	4.67%	6/3/2038	105,690	0.01%
Telefonica Emisiones SA	€200,000	1.96%	1/7/2039	164,098	0.02%
Telefonica Emisiones SA	\$355,000	5.21%	8/3/2047	314,508	0.04%
Telefonica Emisiones SA	\$235,000	4.90%	6/3/2048	198,785	0.02%
Telefonica Emisiones SA	\$85,000	5.52%	1/3/2049	78,665	0.01%
Telefonica Europe BV	\$170,000	8.25%	15/9/2030	191,985	0.02%
Unicaja Banco SA	€100,000	1.00%	1/12/2026	102,748	0.01%
				<b>29,485,771</b>	<b>3.15%</b>
<b>Supranational 0.02% (30 June 2023: 0.02%)</b>					
Concentrix Corp.	\$175,000	6.65%	2/8/2026	176,841	0.02%
				<b>176,841</b>	<b>0.02%</b>
<b>Sweden 0.96% (30 June 2023: 0.91%)</b>					
Akelius Residential Property Financing BV	€200,000	1.00%	17/1/2028	189,824	0.02%
Akelius Residential Property Financing BV	€200,000	0.75%	22/2/2030	171,841	0.02%
Assa Abloy AB	€100,000	4.13%	13/9/2035	111,425	0.01%
Balder Finland OYJ	€200,000	1.00%	20/1/2029	176,104	0.02%
Electrolux AB	€100,000	4.13%	5/10/2026	107,688	0.01%
EQT AB	€200,000	2.88%	6/4/2032	193,473	0.02%
Essity AB	€100,000	1.63%	30/3/2027	102,432	0.01%
Essity AB	€200,000	0.25%	8/2/2031	184,610	0.02%
H&M Finance BV	€100,000	0.25%	25/8/2029	89,794	0.01%
Heimstaden Bostad Treasury BV	€100,000	1.38%	3/3/2027	92,957	0.01%
Heimstaden Bostad Treasury BV	€200,000	1.00%	13/4/2028	174,733	0.02%
Heimstaden Bostad Treasury BV	€100,000	1.63%	13/10/2031	75,989	0.01%
Investor AB	€100,000	1.50%	12/9/2030	96,341	0.01%
Investor AB	€200,000	0.38%	29/10/2035	151,924	0.02%
Molnlycke Holding AB	€100,000	4.25%	11/6/2034	107,183	0.01%
Sagax AB	€300,000	4.38%	29/5/2030	323,053	0.04%
Sagax Euro NL BV	€100,000	1.00%	17/5/2029	92,603	0.01%
Sandvik AB	€300,000	3.75%	27/9/2029	325,863	0.04%
Skandinaviska Enskilda Banken AB	€200,000	3.25%	24/11/2025	213,306	0.02%
Skandinaviska Enskilda Banken AB	€100,000	4.00%	9/11/2026	107,849	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Skandinaviska Enskilda Banken AB	€100,000	1.75%	11/11/2026	103,163	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	11/2/2027	197,619	0.02%
Skandinaviska Enskilda Banken AB	€300,000	4.13%	29/6/2027	328,284	0.04%
Skandinaviska Enskilda Banken AB	€200,000	0.75%	9/8/2027	196,742	0.02%
Skandinaviska Enskilda Banken AB	€100,000	3.75%	7/2/2028	107,686	0.01%
Skandinaviska Enskilda Banken AB	€100,000	3.88%	9/5/2028	108,881	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	189,072	0.02%
Skandinaviska Enskilda Banken AB	€200,000	0.75%	3/11/2031	197,600	0.02%
Skandinaviska Enskilda Banken AB	€100,000	4.50%	27/11/2034	108,042	0.01%
Svenska Handelsbanken AB	€400,000	3.75%	5/5/2026	430,598	0.05%
Svenska Handelsbanken AB	€100,000	0.13%	3/11/2026	99,220	0.01%
Svenska Handelsbanken AB	€100,000	3.75%	1/11/2027	108,368	0.01%
Svenska Handelsbanken AB	€100,000	3.38%	17/2/2028	107,237	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	6/9/2028	93,739	0.01%
Svenska Handelsbanken AB	€300,000	1.38%	23/2/2029	293,371	0.03%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	103,776	0.01%
Svenska Handelsbanken AB	€100,000	0.50%	18/2/2030	90,892	0.01%
Svenska Handelsbanken AB	€100,000	4.63%	23/8/2032	121,420	0.01%
Svenska Handelsbanken AB	€100,000	3.25%	1/6/2033	103,312	0.01%
Svenska Handelsbanken AB	€100,000	5.00%	16/8/2034	110,239	0.01%
Swedbank AB	€200,000	3.75%	14/11/2025	214,461	0.02%
Swedbank AB	€100,000	2.10%	25/5/2027	103,424	0.01%
Swedbank AB	€100,000	1.38%	8/12/2027	115,454	0.01%
Swedbank AB	€200,000	0.20%	12/1/2028	190,199	0.02%
Swedbank AB	€200,000	4.25%	11/7/2028	219,258	0.03%
Swedbank AB	€100,000	4.13%	13/11/2028	109,928	0.01%
Swedbank AB	€100,000	5.88%	24/5/2029	128,395	0.02%
Swedbank AB	€200,000	3.38%	29/5/2030	213,512	0.02%
Swedbank AB	€300,000	4.38%	5/9/2030	331,762	0.04%
Swedbank AB	€100,000	3.63%	23/8/2032	105,211	0.01%
Swedbank AB	€100,000	7.27%	15/11/2032	130,646	0.02%
Tele2 AB	€100,000	2.13%	15/5/2028	101,376	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	100,418	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.00%	26/5/2029	92,518	0.01%
Telia Co. AB	€100,000	0.13%	27/11/2030	87,282	0.01%
Telia Co. AB	€100,000	3.50%	5/9/2033	107,013	0.01%
Telia Co. AB	€100,000	4.63%	21/12/2082	107,232	0.01%
Telia Co. AB	€200,000	2.75%	30/6/2083	200,207	0.02%
				<b>8,946,549</b>	<b>0.96%</b>
<b>Switzerland 1.65% (30 June 2023: 2.11%)</b>					
Adecco International Financial Services BV	€100,000	0.13%	21/9/2028	94,197	0.01%
Adecco International Financial Services BV	€100,000	0.50%	21/9/2031	86,069	0.01%
Adecco International Financial Services BV	€100,000	1.00%	21/3/2082	96,124	0.01%
Coca-Cola HBC Finance BV	€150,000	1.00%	14/5/2027	149,995	0.02%
Firmenich Productions Participations SAS	€300,000	1.38%	30/10/2026	306,582	0.03%
Firmenich Productions Participations SAS	€100,000	1.75%	30/4/2030	97,415	0.01%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	93,574	0.01%
Helvetia Europe SA	€100,000	2.75%	30/9/2041	94,116	0.01%
Holcim Finance Luxembourg SA	€100,000	0.50%	29/11/2026	99,747	0.01%
Holcim Finance Luxembourg SA	€100,000	2.25%	26/5/2028	102,335	0.01%
Holcim Finance Luxembourg SA	€100,000	0.63%	6/4/2030	90,259	0.01%
Holcim Finance Luxembourg SA	€300,000	0.50%	23/4/2031	257,710	0.03%
Holcim Finance Luxembourg SA	€100,000	0.63%	19/1/2033	82,226	0.01%
Holcim Sterling Finance Netherlands BV	€100,000	3.00%	12/5/2032	107,034	0.01%
Lonza Finance International NV	€100,000	3.88%	24/4/2036	105,687	0.01%
Nestle Finance International Ltd.	€150,000	0.00%	3/12/2025	153,344	0.02%
Nestle Finance International Ltd.	€40,000	1.50%	1/4/2030	39,191	0.00%
Nestle Finance International Ltd.	€200,000	1.25%	29/3/2031	190,592	0.02%
Nestle Finance International Ltd.	€100,000	0.38%	12/5/2032	87,040	0.01%
Nestle Finance International Ltd.	€150,000	0.00%	3/3/2033	122,924	0.01%
Nestle Finance International Ltd.	€250,000	1.50%	29/3/2035	222,753	0.02%
Nestle Finance International Ltd.	€375,000	1.75%	2/11/2037	327,882	0.04%
Nestle Finance International Ltd.	€75,000	0.38%	3/12/2040	49,924	0.01%
Nestle Finance International Ltd.	€142,000	0.88%	14/6/2041	102,274	0.01%
Nestle SA	CHF100,000	0.75%	28/6/2028	109,608	0.01%
Novartis AG	CHF150,000	0.63%	13/11/2029	162,340	0.02%
Novartis Capital Corp.	\$370,000	3.00%	20/11/2025	359,969	0.04%
Novartis Capital Corp.	\$45,000	2.00%	14/2/2027	41,914	0.00%
Novartis Capital Corp.	\$115,000	3.10%	17/5/2027	109,835	0.01%
Novartis Capital Corp.	\$240,000	2.20%	14/8/2030	207,837	0.02%
Novartis Capital Corp.	\$290,000	4.40%	6/5/2044	258,413	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Novartis Capital Corp.	\$140,000	4.00%	20/11/2045	116,971	0.01%
Novartis Capital Corp.	\$210,000	2.75%	14/8/2050	136,148	0.02%
Novartis Finance SA	€300,000	0.00%	23/9/2028	281,709	0.03%
Novartis Finance SA	€100,000	1.38%	14/8/2030	96,422	0.01%
Novartis Finance SA	€200,000	1.70%	14/8/2038	176,280	0.02%
Raiffeisen Schweiz Genossenschaft	€100,000	4.84%	3/11/2028	111,728	0.01%
Richemont International Holding SA	€350,000	1.00%	26/3/2026	359,786	0.04%
Richemont International Holding SA	€100,000	1.13%	26/5/2032	91,063	0.01%
Richemont International Holding SA	€250,000	2.00%	26/3/2038	222,622	0.02%
Richemont International Holding SA	€100,000	1.63%	26/5/2040	82,063	0.01%
Roche Finance Europe BV	€400,000	3.31%	4/12/2027	429,807	0.05%
Roche Kapitalmarkt AG	CHF200,000	0.75%	25/2/2031	215,804	0.02%
SGS Nederland Holding BV	€100,000	0.13%	21/4/2027	97,809	0.01%
Sika Capital BV	€300,000	3.75%	3/11/2026	322,989	0.04%
Sika Capital BV	€200,000	0.88%	29/4/2027	200,116	0.02%
Swiss Life Finance I AG	€100,000	3.25%	31/8/2029	105,650	0.01%
Swiss Re Finance UK plc	€200,000	2.71%	4/6/2052	188,937	0.02%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	184,898	0.02%
UBS AG	\$75,000	5.80%	11/9/2025	75,254	0.01%
UBS AG	€100,000	0.25%	5/1/2026	101,777	0.01%
UBS AG	£100,000	7.75%	10/3/2026	131,451	0.01%
UBS AG	€500,000	1.50%	10/4/2026	516,108	0.06%
UBS AG	\$100,000	5.00%	9/7/2027	99,188	0.01%
UBS AG	\$500,000	7.50%	15/2/2028	534,963	0.06%
UBS AG	€300,000	0.25%	1/9/2028	281,240	0.03%
UBS AG	€200,000	0.50%	31/3/2031	174,258	0.02%
UBS AG	\$400,000	4.50%	26/6/2048	350,700	0.04%
UBS Group AG	£240,000	2.75%	8/8/2025	294,380	0.03%
UBS Group AG	\$120,000	4.55%	17/4/2026	117,946	0.01%
UBS Group AG	€200,000	2.13%	13/10/2026	209,365	0.02%
UBS Group AG	€300,000	0.25%	3/11/2026	305,877	0.03%
UBS Group AG	€200,000	2.75%	15/6/2027	209,835	0.02%
UBS Group AG	€100,000	1.00%	24/6/2027	101,371	0.01%
UBS Group AG	£100,000	7.00%	30/9/2027	130,024	0.01%
UBS Group AG	€300,000	0.65%	14/1/2028	297,317	0.03%
UBS Group AG	€300,000	0.25%	24/2/2028	284,890	0.03%
UBS Group AG	£100,000	2.25%	9/6/2028	115,204	0.01%
UBS Group AG	€200,000	0.25%	5/11/2028	191,267	0.02%
UBS Group AG	€500,000	7.75%	1/3/2029	605,251	0.07%
UBS Group AG	£100,000	2.13%	15/11/2029	110,834	0.01%
UBS Group AG	€250,000	3.13%	15/6/2030	259,579	0.03%
UBS Group AG	€200,000	0.88%	3/11/2031	174,364	0.02%
UBS Group AG	€200,000	4.75%	17/3/2032	223,903	0.02%
UBS Group AG	€300,000	2.88%	2/4/2032	300,381	0.03%
UBS Group AG	€100,000	0.63%	18/1/2033	81,745	0.01%
UBS Group AG	€400,000	0.63%	24/2/2033	326,321	0.04%
UBS Group AG	€207,000	4.13%	9/6/2033	223,750	0.02%
UBS Group AG	£100,000	7.38%	7/9/2033	141,047	0.02%
UBS Group AG	€280,000	4.88%	15/5/2045	251,376	0.03%
Zurich Finance Ireland Designated Activity Co.	€125,000	1.63%	17/6/2039	103,991	0.01%
Zurich Finance Ireland Designated Activity Co.	€200,000	1.88%	17/9/2050	187,532	0.02%
Zurich Finance Ireland Designated Activity Co.	£100,000	5.13%	23/11/2052	120,317	0.01%
				<b>15,462,518</b>	<b>1.65%</b>
<b>Taiwan 0.08% (30 June 2023: 0.12%)</b>					
TSMC Arizona Corp.	\$250,000	3.88%	22/4/2027	241,697	0.02%
TSMC Arizona Corp.	\$200,000	2.50%	25/10/2031	169,270	0.02%
TSMC Arizona Corp.	\$250,000	3.13%	25/10/2041	193,753	0.02%
TSMC Arizona Corp.	\$250,000	3.25%	25/10/2051	183,826	0.02%
				<b>788,546</b>	<b>0.08%</b>
<b>Tanzania 0.01% (30 June 2023: 0.01%)</b>					
AngloGold Ashanti Holdings plc	\$100,000	3.38%	1/11/2028	89,715	0.01%
				<b>89,715</b>	<b>0.01%</b>
<b>United Kingdom 8.13% (30 June 2023: 8.49%)</b>					
3i Group plc	£140,000	5.75%	3/12/2032	180,962	0.02%
Anglian Water Services Financing plc	£100,000	6.00%	20/6/2039	127,161	0.01%
Anglian Water Services Financing plc	£100,000	5.75%	7/6/2043	121,642	0.01%
Annington Funding plc	£100,000	3.18%	12/7/2029	111,891	0.01%
Annington Funding plc	£200,000	4.75%	9/8/2033	231,777	0.03%
Annington Funding plc	£100,000	3.69%	12/7/2034	104,575	0.01%
Annington Funding plc	£100,000	3.94%	12/7/2047	91,930	0.01%
Assura Financing plc	£100,000	3.00%	19/7/2028	115,480	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aster Treasury plc	£200,000	4.50%	18/12/2043	224,856	0.03%
Aviva plc	£150,000	6.13%	14/11/2036	191,023	0.02%
Aviva plc	£100,000	4.38%	12/9/2049	116,557	0.01%
Aviva plc	£100,000	5.13%	4/6/2050	119,665	0.01%
Aviva plc	£100,000	6.88%	27/11/2053	130,502	0.01%
Aviva plc	£100,000	6.88%	20/5/2058	127,850	0.01%
Barclays plc	\$320,000	4.38%	12/1/2026	314,736	0.03%
Barclays plc	£320,000	3.00%	8/5/2026	387,843	0.04%
Barclays plc	\$315,000	5.20%	12/5/2026	311,342	0.03%
Barclays plc	\$440,000	5.30%	9/8/2026	437,103	0.05%
Barclays plc	£200,000	1.70%	3/11/2026	239,620	0.03%
Barclays plc	€100,000	2.89%	31/1/2027	105,730	0.01%
Barclays plc	\$200,000	5.83%	9/5/2027	200,207	0.02%
Barclays plc	\$200,000	6.50%	13/9/2027	203,304	0.02%
Barclays plc	\$235,000	2.28%	24/11/2027	217,351	0.02%
Barclays plc	\$100,000	4.34%	10/1/2028	96,170	0.01%
Barclays plc	€300,000	0.88%	28/1/2028	298,822	0.03%
Barclays plc	\$200,000	5.67%	12/3/2028	200,270	0.02%
Barclays plc	\$200,000	4.84%	9/5/2028	192,992	0.02%
Barclays plc	\$295,000	5.50%	9/8/2028	294,292	0.03%
Barclays plc	\$340,000	7.39%	2/11/2028	357,874	0.04%
Barclays plc	\$265,000	4.97%	16/5/2029	259,317	0.03%
Barclays plc	€200,000	0.58%	9/8/2029	187,670	0.02%
Barclays plc	\$200,000	6.49%	13/9/2029	206,926	0.02%
Barclays plc	£100,000	7.09%	6/11/2029	133,188	0.02%
Barclays plc	\$475,000	5.69%	12/3/2030	476,366	0.05%
Barclays plc	\$280,000	5.09%	20/6/2030	267,826	0.03%
Barclays plc	€200,000	4.92%	8/8/2030	222,950	0.02%
Barclays plc	£100,000	3.75%	22/11/2030	121,987	0.01%
Barclays plc	£200,000	6.37%	31/1/2031	260,470	0.03%
Barclays plc	€100,000	1.13%	22/3/2031	101,014	0.01%
Barclays plc	\$200,000	2.65%	24/6/2031	169,778	0.02%
Barclays plc	£200,000	8.41%	14/11/2032	266,493	0.03%
Barclays plc	\$220,000	2.89%	24/11/2032	182,061	0.02%
Barclays plc	£150,000	3.25%	17/1/2033	159,129	0.02%
Barclays plc	€300,000	4.51%	31/1/2033	327,388	0.04%
Barclays plc	\$330,000	7.44%	2/11/2033	362,979	0.04%
Barclays plc	€100,000	5.26%	29/1/2034	114,428	0.01%
Barclays plc	\$200,000	6.22%	9/5/2034	204,987	0.02%
Barclays plc	\$325,000	7.12%	27/6/2034	345,474	0.04%
Barclays plc	£200,000	5.85%	21/3/2035	252,416	0.03%
Barclays plc	€200,000	4.35%	8/5/2035	214,500	0.02%
Barclays plc	\$130,000	3.56%	23/9/2035	111,709	0.01%
Barclays plc	€300,000	4.97%	31/5/2036	322,811	0.04%
Barclays plc	\$100,000	3.81%	10/3/2042	77,140	0.01%
Barclays plc	\$200,000	3.33%	24/11/2042	143,348	0.02%
Barclays plc	\$290,000	5.25%	17/8/2045	273,044	0.03%
Barclays plc	\$238,000	4.95%	10/1/2047	212,250	0.02%
Barclays plc	\$200,000	6.04%	12/3/2055	202,679	0.02%
Bazalgette Finance plc	£125,000	2.75%	10/3/2034	125,586	0.01%
Blend Funding plc	£100,000	3.46%	21/9/2047	92,280	0.01%
British Telecommunications plc	€300,000	1.50%	23/6/2027	303,425	0.03%
British Telecommunications plc	€300,000	2.75%	30/8/2027	314,258	0.03%
British Telecommunications plc	€200,000	2.13%	26/9/2028	202,326	0.02%
British Telecommunications plc	€300,000	1.13%	12/9/2029	284,892	0.03%
British Telecommunications plc	\$340,000	9.63%	15/12/2030	415,150	0.05%
British Telecommunications plc	£100,000	3.13%	21/11/2031	109,590	0.01%
British Telecommunications plc	€100,000	4.25%	6/1/2033	110,173	0.01%
Bromford Housing Group Ltd.	£100,000	3.13%	3/5/2048	87,657	0.01%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,105	0.01%
BUPA Finance plc	£100,000	1.75%	14/6/2027	114,260	0.01%
BUPA Finance plc	€100,000	5.00%	12/10/2030	112,229	0.01%
CCEP Finance Ireland DAC	€200,000	0.50%	6/9/2029	183,757	0.02%
CCEP Finance Ireland DAC	€100,000	0.88%	6/5/2033	84,995	0.01%
CCEP Finance Ireland DAC	€150,000	1.50%	6/5/2041	114,686	0.01%
Circle Anglia Social Housing plc	£100,000	7.25%	12/11/2038	147,702	0.02%
Clarion Funding plc	£100,000	2.63%	18/1/2029	113,588	0.01%
Clarion Funding plc	£100,000	3.13%	19/4/2048	85,881	0.01%
Clarion Funding plc	£100,000	1.88%	7/9/2051	62,051	0.01%
Clarion Funding plc	£100,000	5.38%	30/5/2057	123,629	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	311,885	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Europacific Partners plc	€100,000	1.50%	8/11/2027	100,414	0.01%
Coca-Cola Europacific Partners plc	€300,000	0.20%	2/12/2028	278,388	0.03%
Coca-Cola Europacific Partners plc	€150,000	1.88%	18/3/2030	147,001	0.02%
Compass Group Finance Netherlands BV	€100,000	1.50%	5/9/2028	99,981	0.01%
Coventry Building Society	£100,000	5.88%	12/3/2030	126,876	0.01%
CPUK Finance Ltd.	£200,000	5.88%	28/8/2027	253,483	0.03%
CPUK Finance Ltd.	£100,000	6.14%	28/8/2031	127,588	0.01%
Crh Finance UK plc	£100,000	4.13%	2/12/2029	121,194	0.01%
DS Smith plc	€100,000	4.38%	27/7/2027	109,308	0.01%
DS Smith plc	€100,000	4.50%	27/7/2030	110,742	0.01%
easyJet plc	€100,000	3.75%	20/3/2031	105,329	0.01%
Eversholt Funding plc	£78,571	6.70%	22/2/2035	104,198	0.01%
Experian Finance plc	€200,000	1.38%	25/6/2026	205,377	0.02%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	256,116	0.03%
Gatwick Funding Ltd.	£100,000	2.50%	15/4/2030	109,750	0.01%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	92,662	0.01%
Gatwick Funding Ltd.	£100,000	6.50%	2/3/2041	135,479	0.02%
GlaxoSmithKline Capital plc	€400,000	1.25%	21/5/2026	411,178	0.04%
GlaxoSmithKline Capital plc	£200,000	1.25%	12/10/2028	221,102	0.02%
GlaxoSmithKline Capital plc	\$140,000	3.38%	1/6/2029	131,103	0.01%
GlaxoSmithKline Capital plc	£50,000	5.25%	19/12/2033	65,394	0.01%
GlaxoSmithKline Capital plc	£150,000	6.38%	9/3/2039	210,987	0.02%
GlaxoSmithKline Capital plc	£50,000	5.25%	10/4/2042	62,552	0.01%
GlaxoSmithKline Capital plc	£100,000	4.25%	18/12/2045	108,710	0.01%
GlaxoSmithKline Capital, Inc.	\$285,000	3.88%	15/5/2028	275,187	0.03%
GlaxoSmithKline Capital, Inc.	\$395,000	6.38%	15/5/2038	435,688	0.05%
Grainger plc	£100,000	3.38%	24/4/2028	115,615	0.01%
Grainger plc	£100,000	3.00%	3/7/2030	107,027	0.01%
Great Rolling Stock Co. plc	£51,840	6.88%	27/7/2035	69,162	0.01%
GSK Capital BV	€300,000	3.00%	28/11/2027	317,276	0.03%
Haleon UK Capital plc	£100,000	3.38%	29/3/2038	103,470	0.01%
Hammerson plc	£100,000	7.25%	21/4/2028	130,658	0.01%
Heathrow Funding Ltd.	€100,000	1.50%	12/10/2025	104,178	0.01%
Heathrow Funding Ltd.	CAD265,000	2.69%	13/10/2027	182,158	0.02%
Heathrow Funding Ltd.	€100,000	2.63%	16/3/2028	113,369	0.01%
Heathrow Funding Ltd.	€200,000	1.50%	11/2/2030	189,780	0.02%
Heathrow Funding Ltd.	€200,000	1.13%	8/10/2030	181,480	0.02%
Heathrow Funding Ltd.	CAD20,000	3.66%	13/1/2031	13,544	0.00%
Heathrow Funding Ltd.	€100,000	6.45%	10/12/2031	133,780	0.02%
Heathrow Funding Ltd.	CAD60,000	3.73%	13/4/2033	39,416	0.01%
Heathrow Funding Ltd.	€300,000	4.50%	11/7/2033	330,102	0.04%
Heathrow Funding Ltd.	€100,000	1.88%	14/3/2034	88,723	0.01%
Heathrow Funding Ltd.	£300,000	5.88%	13/5/2041	382,159	0.04%
Heathrow Funding Ltd.	£100,000	4.63%	31/10/2046	107,722	0.01%
HSBC Bank Capital Funding Sterling 1 LIP	£60,000	5.84%	Perpetual	78,275	0.01%
HSBC Holdings plc	\$520,000	4.25%	18/8/2025	510,682	0.06%
HSBC Holdings plc	\$334,000	4.30%	8/3/2026	328,300	0.04%
HSBC Holdings plc	\$207,000	3.90%	25/5/2026	201,383	0.02%
HSBC Holdings plc	\$275,000	2.10%	4/6/2026	265,873	0.03%
HSBC Holdings plc	\$450,000	4.29%	12/9/2026	442,068	0.05%
HSBC Holdings plc	\$320,000	7.34%	3/11/2026	326,915	0.04%
HSBC Holdings plc	€200,000	0.31%	13/11/2026	204,440	0.02%
HSBC Holdings plc	£100,000	2.26%	13/11/2026	120,799	0.01%
HSBC Holdings plc	€250,000	2.50%	15/3/2027	260,640	0.03%
HSBC Holdings plc	€300,000	3.02%	15/6/2027	316,703	0.03%
HSBC Holdings plc	£100,000	1.75%	24/7/2027	117,446	0.01%
HSBC Holdings plc	\$200,000	5.89%	14/8/2027	201,392	0.02%
HSBC Holdings plc	\$441,000	2.25%	22/11/2027	408,754	0.04%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	127,229	0.01%
HSBC Holdings plc	€122,000	4.75%	10/3/2028	133,905	0.02%
HSBC Holdings plc	\$430,000	4.04%	13/3/2028	414,289	0.05%
HSBC Holdings plc	€200,000	3.13%	7/6/2028	208,290	0.02%
HSBC Holdings plc	\$200,000	4.76%	9/6/2028	196,726	0.02%
HSBC Holdings plc	£150,000	3.00%	22/7/2028	176,796	0.02%
HSBC Holdings plc	\$200,000	5.21%	11/8/2028	198,602	0.02%
HSBC Holdings plc	£100,000	2.63%	16/8/2028	114,541	0.01%
HSBC Holdings plc	\$315,000	2.01%	22/9/2028	282,866	0.03%
HSBC Holdings plc	\$250,000	7.39%	3/11/2028	264,400	0.03%
HSBC Holdings plc	\$400,000	6.16%	9/3/2029	409,097	0.04%
HSBC Holdings plc	€200,000	3.76%	20/5/2029	213,935	0.02%
HSBC Holdings plc	\$305,000	4.58%	19/6/2029	294,799	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	\$220,000	2.21%	17/8/2029	193,356	0.02%
HSBC Holdings plc	€100,000	0.64%	24/9/2029	94,173	0.01%
HSBC Holdings plc	\$610,000	4.95%	31/3/2030	599,473	0.07%
HSBC Holdings plc	\$410,000	3.97%	22/5/2030	382,969	0.04%
HSBC Holdings plc	£220,000	3.00%	29/5/2030	249,975	0.03%
HSBC Holdings plc	\$205,000	2.85%	4/6/2031	177,046	0.02%
HSBC Holdings plc	\$300,000	2.36%	18/8/2031	250,567	0.03%
HSBC Holdings plc	£200,000	6.80%	14/9/2031	270,199	0.03%
HSBC Holdings plc	€300,000	0.77%	13/11/2031	267,962	0.03%
HSBC Holdings plc	€300,000	4.79%	10/3/2032	336,614	0.04%
HSBC Holdings plc	\$200,000	5.73%	17/5/2032	200,509	0.02%
HSBC Holdings plc	\$512,000	2.80%	24/5/2032	428,738	0.05%
HSBC Holdings plc	€200,000	6.36%	16/11/2032	227,246	0.03%
HSBC Holdings plc	\$205,000	2.87%	22/11/2032	170,556	0.02%
HSBC Holdings plc	\$260,000	4.76%	29/3/2033	240,197	0.03%
HSBC Holdings plc	€200,000	4.86%	23/5/2033	225,936	0.03%
HSBC Holdings plc	\$405,000	5.40%	11/8/2033	399,946	0.04%
HSBC Holdings plc	\$345,000	8.11%	3/11/2033	389,988	0.04%
HSBC Holdings plc	\$200,000	6.25%	9/3/2034	208,252	0.02%
HSBC Holdings plc	\$350,000	6.55%	20/6/2034	361,336	0.04%
HSBC Holdings plc	\$270,000	7.40%	13/11/2034	292,890	0.03%
HSBC Holdings plc	£400,000	8.20%	16/11/2034	548,397	0.06%
HSBC Holdings plc	\$200,000	5.72%	4/3/2035	201,080	0.02%
HSBC Holdings plc	€100,000	4.60%	22/3/2035	107,354	0.01%
HSBC Holdings plc	\$250,000	6.50%	2/5/2036	261,209	0.03%
HSBC Holdings plc	\$470,000	6.50%	15/9/2037	485,089	0.05%
HSBC Holdings plc	£100,000	7.00%	7/4/2038	135,396	0.02%
HSBC Holdings plc	£50,000	6.00%	29/3/2040	61,189	0.01%
HSBC Holdings plc	\$135,000	6.10%	14/1/2042	143,602	0.02%
HSBC Holdings plc	\$400,000	6.33%	9/3/2044	418,184	0.05%
HSBC Holdings plc	\$205,000	5.25%	14/3/2044	190,072	0.02%
Hyde Housing Association Ltd.	£200,000	1.75%	18/8/2055	114,910	0.01%
IHG Finance LLC	€200,000	4.38%	28/11/2029	219,509	0.02%
Inchcape plc	£100,000	6.50%	9/6/2028	128,939	0.01%
Infirma plc	€100,000	1.25%	22/4/2028	98,019	0.01%
InterContinental Hotels Group plc	€250,000	2.13%	15/5/2027	256,973	0.03%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	99,951	0.01%
Intermediate Capital Group plc	€100,000	2.50%	28/1/2030	94,043	0.01%
International Distribution Services plc	€100,000	5.25%	14/9/2028	110,019	0.01%
Investec plc	€100,000	1.88%	16/7/2028	111,909	0.01%
Land Securities Capital Markets plc	£200,000	4.75%	18/9/2031	249,407	0.03%
Land Securities Capital Markets plc	£100,000	4.88%	15/9/2032	125,408	0.01%
Legal & General Group plc	£100,000	5.38%	27/10/2045	125,145	0.01%
Legal & General Group plc	£200,000	5.50%	27/6/2064	236,453	0.03%
Linde Finance BV	€300,000	0.25%	19/5/2027	295,094	0.03%
Linde Finance BV	€200,000	0.55%	19/5/2032	173,109	0.02%
Lloyds Bank Corporate Markets plc	€300,000	2.38%	9/4/2026	314,944	0.03%
Lloyds Bank plc	£100,000	6.50%	17/9/2040	141,577	0.02%
Lloyds Banking Group plc	\$200,000	4.58%	10/12/2025	196,343	0.02%
Lloyds Banking Group plc	\$200,000	4.65%	24/3/2026	196,267	0.02%
Lloyds Banking Group plc	\$135,000	4.72%	11/8/2026	133,471	0.02%
Lloyds Banking Group plc	\$360,000	3.75%	11/1/2027	346,295	0.04%
Lloyds Banking Group plc	\$90,000	1.63%	11/5/2027	83,589	0.01%
Lloyds Banking Group plc	\$200,000	5.99%	7/8/2027	201,143	0.02%
Lloyds Banking Group plc	€100,000	1.50%	12/9/2027	100,500	0.01%
Lloyds Banking Group plc	\$200,000	5.46%	5/1/2028	199,622	0.02%
Lloyds Banking Group plc	\$215,000	3.75%	18/3/2028	205,614	0.02%
Lloyds Banking Group plc	\$250,000	4.38%	22/3/2028	242,086	0.03%
Lloyds Banking Group plc	\$285,000	4.55%	16/8/2028	276,716	0.03%
Lloyds Banking Group plc	\$100,000	5.87%	6/3/2029	101,338	0.01%
Lloyds Banking Group plc	\$220,000	5.72%	5/6/2030	221,763	0.02%
Lloyds Banking Group plc	€300,000	3.13%	24/8/2030	310,271	0.03%
Lloyds Banking Group plc	£200,000	5.25%	4/10/2030	252,715	0.03%
Lloyds Banking Group plc	€100,000	4.75%	21/9/2031	111,684	0.01%
Lloyds Banking Group plc	€231,000	3.88%	14/5/2032	246,914	0.03%
Lloyds Banking Group plc	£200,000	6.63%	2/6/2033	255,799	0.03%
Lloyds Banking Group plc	\$230,000	4.98%	11/8/2033	219,695	0.02%
Lloyds Banking Group plc	\$150,000	7.95%	15/11/2033	168,465	0.02%
Lloyds Banking Group plc	\$250,000	5.68%	5/1/2035	248,895	0.03%
Lloyds Banking Group plc	£200,000	2.71%	3/12/2035	205,791	0.02%
Lloyds Banking Group plc	\$65,000	5.30%	1/12/2045	59,249	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc	\$300,000	3.37%	14/12/2046	208,686	0.02%
Lloyds Banking Group plc	\$125,000	4.34%	9/1/2048	97,555	0.01%
London Power Networks plc	£40,000	6.13%	7/6/2027	51,915	0.01%
London Power Networks plc	£100,000	5.88%	15/11/2040	130,273	0.01%
London Stock Exchange Group plc	£100,000	1.75%	6/12/2027	101,440	0.01%
London Stock Exchange Group plc	£200,000	1.63%	6/4/2030	213,674	0.02%
Lseg Netherlands BV	€200,000	4.13%	29/9/2026	216,838	0.02%
Lseg Netherlands BV	€100,000	0.75%	6/4/2033	84,193	0.01%
M&G plc	£200,000	5.63%	20/10/2051	239,931	0.03%
M&G plc	£220,000	5.56%	20/7/2055	251,682	0.03%
Manchester Airport Group Funding plc	£100,000	4.75%	31/3/2034	121,477	0.01%
Manchester Airport Group Funding plc	£100,000	6.13%	30/9/2041	132,028	0.02%
Martlet Homes Ltd.	£200,000	3.00%	9/5/2052	165,650	0.02%
Mead Johnson Nutrition Co.	\$25,000	4.13%	15/11/2025	24,571	0.00%
Morhomes plc	£200,000	3.40%	19/2/2038	199,737	0.02%
Motability Operations Group plc	€500,000	0.38%	3/1/2026	511,822	0.06%
Motability Operations Group plc	€100,000	0.13%	20/7/2028	93,408	0.01%
Motability Operations Group plc	€200,000	3.63%	24/7/2029	213,903	0.02%
Motability Operations Group plc	€200,000	4.00%	17/1/2030	216,916	0.02%
Motability Operations Group plc	€200,000	2.38%	14/3/2032	211,710	0.02%
Motability Operations Group plc	€100,000	3.88%	24/1/2034	105,960	0.01%
Motability Operations Group plc	€300,000	4.25%	17/6/2035	325,343	0.04%
Motability Operations Group plc	£100,000	5.63%	11/9/2035	131,252	0.02%
Motability Operations Group plc	£100,000	5.75%	11/9/2048	129,691	0.01%
Motability Operations Group plc	£100,000	5.63%	24/1/2054	126,095	0.01%
National Grid Electricity Distribution East Midlands plc	£100,000	3.95%	20/9/2032	106,891	0.01%
National Grid Electricity Distribution plc	£400,000	3.50%	16/10/2026	485,526	0.05%
National Grid Electricity Distribution South West plc	£100,000	5.82%	31/7/2041	126,928	0.01%
National Grid Electricity Distribution West Midlands plc	£300,000	5.75%	16/4/2032	386,685	0.04%
National Grid Electricity Transmission plc	CAD65,000	2.30%	22/6/2029	42,631	0.01%
National Grid Electricity Transmission plc	CAD35,000	5.22%	16/9/2031	26,016	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	85,024	0.01%
National Grid Electricity Transmission plc	€100,000	0.87%	26/11/2040	69,234	0.01%
Nationwide Building Society	€100,000	0.25%	22/7/2025	103,428	0.01%
Nationwide Building Society	€419,000	4.50%	1/11/2026	458,250	0.05%
Nationwide Building Society	£100,000	6.18%	7/12/2027	128,265	0.01%
Nationwide Building Society	€300,000	0.25%	14/9/2028	280,715	0.03%
NatWest Group plc	\$270,000	4.80%	5/4/2026	266,666	0.03%
NatWest Group plc	\$500,000	7.47%	10/11/2026	511,053	0.06%
NatWest Group plc	\$200,000	5.58%	1/3/2028	200,228	0.02%
NatWest Group plc	€100,000	4.70%	14/3/2028	109,981	0.01%
NatWest Group plc	\$240,000	3.07%	22/5/2028	224,551	0.02%
NatWest Group plc	€200,000	4.07%	6/9/2028	216,392	0.02%
NatWest Group plc	\$200,000	5.52%	30/9/2028	200,001	0.02%
NatWest Group plc	£100,000	2.06%	9/11/2028	113,796	0.01%
NatWest Group plc	€100,000	4.77%	16/2/2029	110,373	0.01%
NatWest Group plc	£300,000	3.62%	29/3/2029	355,683	0.04%
NatWest Group plc	\$245,000	4.89%	18/5/2029	239,574	0.03%
NatWest Group plc	£100,000	5.81%	13/9/2029	101,274	0.01%
NatWest Group plc	€100,000	0.67%	14/9/2029	94,109	0.01%
NatWest Group plc	\$200,000	5.08%	27/1/2030	196,589	0.02%
NatWest Group plc	€100,000	0.78%	26/2/2030	93,092	0.01%
NatWest Group plc	\$345,000	4.45%	8/5/2030	329,797	0.04%
NatWest Group plc	£200,000	3.62%	14/8/2030	247,323	0.03%
NatWest Group plc	£100,000	2.11%	28/11/2031	115,950	0.01%
NatWest Group plc	€100,000	1.04%	14/9/2032	96,508	0.01%
NatWest Group plc	£100,000	7.42%	6/6/2033	131,030	0.01%
NatWest Group plc	€100,000	5.76%	28/2/2034	111,948	0.01%
NatWest Group plc	\$75,000	6.02%	2/3/2034	76,774	0.01%
NatWest Group plc	\$200,000	6.48%	1/6/2034	203,203	0.02%
NatWest Group plc	\$200,000	5.78%	1/3/2035	200,815	0.02%
NatWest Group plc	\$100,000	3.03%	28/11/2035	83,756	0.01%
NatWest Markets plc	€100,000	2.00%	27/8/2025	105,096	0.01%
NatWest Markets plc	€300,000	0.13%	12/11/2025	306,438	0.03%
NatWest Markets plc	€100,000	1.38%	2/3/2027	101,431	0.01%
NatWest Markets plc	£100,000	6.38%	8/11/2027	130,982	0.01%
NatWest Markets plc	€100,000	4.25%	13/1/2028	109,418	0.01%
NatWest Markets plc	€177,000	3.63%	9/1/2029	189,526	0.02%
Northumbrian Water Finance plc	£100,000	4.50%	14/2/2031	117,819	0.01%
Northumbrian Water Finance plc	£50,000	5.63%	29/4/2033	62,361	0.01%
Notting Hill Genesis	£100,000	5.25%	7/7/2042	120,290	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Optivo Finance plc	£100,000	2.86%	7/10/2035	98,124	0.01%
Orbit Capital plc	£100,000	3.38%	14/6/2048	89,812	0.01%
OSB Group plc	£100,000	9.50%	7/9/2028	135,124	0.02%
Peabody Capital No 2 plc	£200,000	3.25%	14/9/2048	174,594	0.02%
Pearson Funding plc	£100,000	3.75%	4/6/2030	115,710	0.01%
Phoenix Group Holdings plc	€250,000	4.38%	24/1/2029	262,109	0.03%
Phoenix Group Holdings plc	£100,000	5.87%	13/6/2029	123,612	0.01%
Phoenix Group Holdings plc	£100,000	5.63%	28/4/2031	119,619	0.01%
Places For People Treasury plc	£100,000	6.25%	6/12/2041	132,190	0.02%
Prudential Funding Asia plc	£130,000	3.13%	14/4/2030	116,525	0.01%
Prudential Funding Asia plc	£100,000	6.13%	19/12/2031	128,811	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€100,000	0.38%	19/5/2026	101,111	0.01%
Reckitt Benckiser Treasury Services plc	€100,000	3.63%	14/9/2028	107,738	0.01%
Reckitt Benckiser Treasury Services plc	€400,000	3.63%	20/6/2029	429,817	0.05%
Reckitt Benckiser Treasury Services plc	€100,000	3.88%	14/9/2033	107,657	0.01%
Reckitt Benckiser Treasury Services plc	£100,000	5.63%	14/12/2038	128,483	0.01%
RELX Capital, Inc.	\$260,000	4.00%	18/3/2029	249,853	0.03%
RELX Capital, Inc.	\$50,000	3.00%	22/5/2030	44,860	0.01%
RELX Finance BV	€400,000	1.38%	12/5/2026	412,943	0.05%
RELX Finance BV	€100,000	1.50%	13/5/2027	101,891	0.01%
RELX Finance BV	€100,000	0.50%	10/3/2028	96,578	0.01%
RELX Finance BV	€300,000	3.75%	12/6/2031	325,764	0.04%
RELX Finance BV	€100,000	0.88%	10/3/2032	88,400	0.01%
RELX Finance BV	€200,000	3.38%	20/3/2033	210,366	0.02%
RL Finance Bonds No 4 plc	£100,000	4.88%	7/10/2049	101,506	0.01%
Rothsay Life plc	£200,000	3.38%	12/7/2026	241,591	0.03%
Rothsay Life plc	£200,000	7.73%	16/5/2033	266,089	0.03%
Rothsay Life plc	£100,000	7.02%	10/12/2034	126,252	0.01%
Sage Group plc	£100,000	1.63%	25/2/2031	101,038	0.01%
Sanctuary Capital plc	£110,000	6.70%	23/3/2039	158,950	0.02%
Sanctuary Capital plc	£100,000	2.38%	14/4/2050	73,656	0.01%
Santander UK Group Holdings plc	\$75,000	1.53%	21/8/2026	71,383	0.01%
Santander UK Group Holdings plc	\$125,000	6.83%	21/11/2026	126,615	0.01%
Santander UK Group Holdings plc	\$255,000	1.67%	14/6/2027	235,679	0.03%
Santander UK Group Holdings plc	£200,000	7.10%	16/11/2027	260,066	0.03%
Santander UK Group Holdings plc	\$300,000	2.47%	11/1/2028	276,871	0.03%
Santander UK Group Holdings plc	€100,000	3.53%	25/8/2028	105,941	0.01%
Santander UK Group Holdings plc	\$70,000	3.82%	3/11/2028	66,121	0.01%
Santander UK Group Holdings plc	\$200,000	6.53%	10/1/2029	205,357	0.02%
Santander UK Group Holdings plc	£100,000	7.48%	29/8/2029	134,335	0.02%
Santander UK Group Holdings plc	€100,000	0.60%	13/9/2029	93,478	0.01%
Segro plc	£100,000	5.13%	6/12/2041	118,949	0.01%
Severn Trent Utilities Finance plc	£100,000	3.63%	16/1/2026	123,295	0.01%
Severn Trent Utilities Finance plc	£50,000	6.25%	7/6/2029	65,644	0.01%
Severn Trent Utilities Finance plc	£125,000	2.75%	5/12/2031	132,902	0.02%
Severn Trent Utilities Finance plc	€100,000	4.00%	5/3/2034	104,930	0.01%
Severn Trent Utilities Finance plc	£250,000	5.25%	4/4/2036	308,012	0.03%
Severn Trent Utilities Finance plc	£150,000	2.00%	2/6/2040	116,660	0.01%
Smith & Nephew plc	\$75,000	2.03%	14/10/2030	61,953	0.01%
Smiths Group plc	€100,000	2.00%	23/2/2027	102,601	0.01%
South Eastern Power Networks plc	£100,000	5.63%	30/9/2030	130,753	0.01%
South Eastern Power Networks plc	£100,000	1.75%	30/9/2034	91,915	0.01%
Southern Electric Power Distribution plc	£225,000	5.50%	7/6/2032	291,847	0.03%
Southern Water Services Finance Ltd.	£450,000	1.63%	30/3/2027	489,302	0.05%
Southern Water Services Finance Ltd.	£50,000	5.13%	30/9/2056	53,935	0.01%
SP Transmission plc	£100,000	2.00%	13/11/2031	103,837	0.01%
Standard Chartered plc	€100,000	2.50%	9/9/2030	105,067	0.01%
Standard Chartered plc	€100,000	4.87%	10/5/2031	111,312	0.01%
Standard Chartered plc	€100,000	1.20%	23/9/2031	99,003	0.01%
Standard Chartered plc	£100,000	4.38%	18/1/2038	113,229	0.01%
SW Finance I plc	£150,000	7.38%	12/12/2041	184,588	0.02%
Thames Water Utilities Finance plc	£100,000	4.00%	18/4/2027	93,255	0.01%
Thames Water Utilities Finance plc	£40,000	6.75%	16/11/2028	44,273	0.01%
Thames Water Utilities Finance plc	€200,000	4.38%	18/1/2031	184,408	0.02%
Thames Water Utilities Finance plc	€200,000	5.13%	28/9/2037	207,482	0.02%
Thames Water Utilities Finance plc	£100,000	2.38%	22/4/2040	78,705	0.01%
Thames Water Utilities Finance plc	£100,000	5.50%	11/2/2041	102,174	0.01%
Thames Water Utilities Finance plc	£100,000	7.75%	30/4/2044	118,123	0.01%
Unilever Capital Corp.	£100,000	2.90%	5/5/2027	94,801	0.01%
Unilever Capital Corp. <sup>1</sup>	\$125,000	3.50%	22/3/2028	119,269	0.01%
Unilever Capital Corp.	€100,000	3.30%	6/6/2029	107,582	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unilever Capital Corp. <sup>1</sup>	\$200,000	2.13%	6/9/2029	175,713	0.02%
Unilever Capital Corp.	\$150,000	5.90%	15/11/2032	159,362	0.02%
Unilever Capital Corp.	€200,000	3.40%	6/6/2033	213,999	0.02%
Unilever Capital Corp.	\$100,000	5.00%	8/12/2033	100,025	0.01%
Unilever Finance Netherlands BV	€100,000	0.75%	28/2/2026	102,694	0.01%
Unilever Finance Netherlands BV	€300,000	1.13%	12/2/2027	305,094	0.03%
Unilever Finance Netherlands BV	€300,000	1.00%	14/2/2027	304,076	0.03%
Unilever Finance Netherlands BV	€100,000	1.75%	25/3/2030	98,921	0.01%
Unilever Finance Netherlands BV	€100,000	3.50%	23/2/2035	107,507	0.01%
Unilever Finance Netherlands BV	€200,000	3.50%	15/2/2037	213,363	0.02%
United Kingdom Gilt	€141,000	1.25%	22/10/2041	108,815	0.01%
United Kingdom Gilt	£150,000	1.25%	31/7/2051	91,696	0.01%
United Utilities Water Finance plc	€100,000	3.75%	23/5/2034	103,950	0.01%
United Utilities Water Finance plc	£100,000	1.75%	10/2/2038	81,441	0.01%
United Utilities Water Finance plc	€100,000	5.13%	6/10/2038	119,060	0.01%
United Utilities Water Finance plc	£200,000	5.75%	28/5/2051	245,084	0.03%
Virgin Money UK plc	€100,000	4.00%	18/3/2028	107,362	0.01%
Virgin Money UK plc	€100,000	4.63%	29/10/2028	109,651	0.01%
Virgin Money UK plc	£100,000	5.13%	11/12/2030	124,429	0.01%
Vodafone Group plc	€100,000	1.88%	11/9/2025	105,113	0.01%
Vodafone Group plc	€200,000	1.13%	20/11/2025	207,588	0.02%
Vodafone Group plc	€200,000	1.88%	20/11/2029	198,375	0.02%
Vodafone Group plc	€800,000	1.63%	24/11/2030	763,982	0.08%
Vodafone Group plc	£180,000	5.90%	26/11/2032	239,626	0.03%
Vodafone Group plc	£183,000	6.15%	27/2/2037	194,054	0.02%
Vodafone Group plc	€100,000	2.88%	20/11/2037	95,580	0.01%
Vodafone Group plc	\$215,000	4.38%	19/2/2043	187,486	0.02%
Vodafone Group plc	\$215,000	5.25%	30/5/2048	198,419	0.02%
Vodafone Group plc	\$260,000	4.88%	19/6/2049	225,011	0.03%
Vodafone Group plc	£200,000	3.38%	8/8/2049	170,178	0.02%
Vodafone Group plc <sup>1</sup>	\$256,000	4.25%	17/9/2050	199,727	0.02%
Vodafone Group plc	£150,000	5.13%	2/12/2052	169,175	0.02%
Vodafone Group plc	\$215,000	5.75%	28/6/2054	208,177	0.02%
Vodafone Group plc	\$145,000	5.88%	28/6/2064	139,352	0.02%
Vodafone International Financing DAC	€100,000	3.75%	2/12/2034	106,874	0.01%
Wellcome Trust Finance plc	£100,000	4.63%	25/7/2036	124,317	0.01%
Wellcome Trust Ltd.	£100,000	4.00%	9/5/2059	106,644	0.01%
Wellcome Trust Ltd.	£130,000	1.50%	14/7/2071	62,552	0.01%
Whitbread Group plc	£100,000	2.38%	31/5/2027	115,309	0.01%
WPP Finance Deutschland GmbH	€200,000	1.63%	23/3/2030	190,953	0.02%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	122,608	0.01%
Yorkshire Building Society	£100,000	3.51%	11/10/2030	114,845	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	102,780	0.01%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	114,267	0.01%
Yorkshire Water Finance plc	£100,000	1.75%	27/10/2032	92,351	0.01%
Yorkshire Water Finance plc	£100,000	2.75%	18/4/2041	82,913	0.01%
				<b>76,187,738</b>	<b>8.13%</b>
<b>United States 55.92% (30 June 2023: 55.71%)</b>					
Abbott Ireland Financing DAC	€200,000	1.50%	27/9/2026	206,025	0.02%
Abbott Ireland Financing DAC	€100,000	0.38%	19/11/2027	97,753	0.01%
Abbott Laboratories	\$135,000	3.75%	30/11/2026	131,679	0.01%
Abbott Laboratories	\$240,000	4.75%	30/11/2036	232,851	0.02%
Abbott Laboratories	\$470,000	4.90%	30/11/2046	442,612	0.05%
AbbVie, Inc.	\$215,000	3.20%	14/5/2026	207,669	0.02%
AbbVie, Inc.	\$590,000	2.95%	21/11/2026	562,205	0.06%
AbbVie, Inc. <sup>1</sup>	\$300,000	4.80%	15/3/2027	298,651	0.03%
AbbVie, Inc.	€150,000	0.75%	18/11/2027	147,868	0.02%
AbbVie, Inc.	\$38,000	4.25%	14/11/2028	37,088	0.00%
AbbVie, Inc. <sup>1</sup>	\$465,000	4.80%	15/3/2029	462,291	0.05%
AbbVie, Inc. <sup>1</sup>	€500,000	2.13%	1/6/2029	506,082	0.05%
AbbVie, Inc.	\$784,000	3.20%	21/11/2029	719,579	0.08%
AbbVie, Inc.	\$350,000	4.95%	15/3/2031	349,080	0.04%
AbbVie, Inc. <sup>1</sup>	\$405,000	5.05%	15/3/2034	403,747	0.04%
AbbVie, Inc.	\$560,000	4.55%	15/3/2035	531,135	0.06%
AbbVie, Inc.	\$365,000	4.50%	14/5/2035	344,219	0.04%
AbbVie, Inc.	\$50,000	4.30%	14/5/2036	45,967	0.00%
AbbVie, Inc.	\$735,000	4.05%	21/11/2039	637,817	0.07%
AbbVie, Inc.	\$550,000	4.40%	6/11/2042	483,092	0.05%
AbbVie, Inc.	\$95,000	4.85%	15/6/2044	87,976	0.01%
AbbVie, Inc.	\$90,000	4.75%	15/3/2045	81,784	0.01%
AbbVie, Inc.	\$360,000	4.70%	14/5/2045	325,175	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	\$220,000	4.45%	14/5/2046	190,869	0.02%
AbbVie, Inc.	\$230,000	4.88%	14/11/2048	211,233	0.02%
AbbVie, Inc.	\$833,000	4.25%	21/11/2049	693,235	0.07%
AbbVie, Inc.	\$450,000	5.40%	15/3/2054	445,250	0.05%
AbbVie, Inc.	\$275,000	5.50%	15/3/2064	271,392	0.03%
Adobe, Inc.	\$210,000	2.15%	1/2/2027	195,803	0.02%
Adobe, Inc.	\$200,000	2.30%	1/2/2030	175,215	0.02%
Adobe, Inc.	\$110,000	4.95%	4/4/2034	109,464	0.01%
Aetna, Inc.	\$128,000	6.63%	15/6/2036	135,651	0.01%
Aetna, Inc.	\$130,000	3.88%	15/8/2047	94,275	0.01%
Aflac, Inc.	\$195,000	3.60%	1/4/2030	181,207	0.02%
Agilent Technologies, Inc.	\$145,000	2.30%	12/3/2031	120,770	0.01%
Air Lease Corp.	\$60,000	3.38%	1/7/2025	58,633	0.01%
Air Lease Corp.	\$805,000	3.75%	1/6/2026	777,634	0.08%
Air Lease Corp.	\$40,000	5.30%	25/6/2026	39,870	0.00%
Air Lease Corp.	\$130,000	1.88%	15/8/2026	120,556	0.01%
Air Lease Corp.	\$55,000	2.20%	15/1/2027	50,796	0.01%
Air Lease Corp.	CAD125,000	5.40%	1/6/2028	92,836	0.01%
Air Lease Corp.	€100,000	3.70%	15/4/2030	104,993	0.01%
Air Lease Corp.	\$50,000	3.13%	1/12/2030	43,705	0.00%
Air Lease Corp.	\$140,000	2.88%	15/1/2032	117,144	0.01%
Air Products & Chemicals, Inc.	€200,000	0.50%	5/5/2028	192,516	0.02%
Air Products & Chemicals, Inc.	\$105,000	4.60%	8/2/2029	103,917	0.01%
Air Products & Chemicals, Inc.	\$169,000	2.05%	15/5/2030	144,795	0.02%
Air Products & Chemicals, Inc.	\$80,000	4.85%	8/2/2034	78,521	0.01%
Air Products & Chemicals, Inc.	€300,000	4.00%	3/3/2035	325,920	0.03%
Air Products & Chemicals, Inc.	\$95,000	2.70%	15/5/2040	67,856	0.01%
Air Products & Chemicals, Inc.	\$140,000	2.80%	15/5/2050	89,882	0.01%
Albemarle New Holding GmbH	€100,000	1.63%	25/11/2028	97,555	0.01%
Alexandria Real Estate Equities, Inc.	\$105,000	3.38%	15/8/2031	92,510	0.01%
Alexandria Real Estate Equities, Inc.	\$80,000	2.00%	18/5/2032	62,650	0.01%
Alexandria Real Estate Equities, Inc.	\$185,000	1.88%	1/2/2033	139,217	0.01%
Alexandria Real Estate Equities, Inc.	\$135,000	2.95%	15/3/2034	109,179	0.01%
Alexandria Real Estate Equities, Inc.	\$130,000	3.00%	18/5/2051	78,257	0.01%
Alexandria Real Estate Equities, Inc.	\$141,000	3.55%	15/3/2052	94,582	0.01%
Allstate Corp.	\$135,000	5.25%	30/3/2033	134,458	0.01%
Ally Financial, Inc.	\$40,000	4.75%	9/6/2027	39,021	0.00%
Ally Financial, Inc.	\$60,000	7.10%	15/11/2027	62,488	0.01%
Ally Financial, Inc.	\$185,000	2.20%	2/11/2028	160,231	0.02%
Ally Financial, Inc.	\$55,000	6.99%	13/6/2029	57,116	0.01%
Ally Financial, Inc.	\$140,000	6.85%	3/1/2030	143,968	0.02%
Ally Financial, Inc.	\$205,000	8.00%	1/11/2031	226,441	0.02%
Alphabet, Inc. <sup>1</sup>	\$230,000	0.45%	15/8/2025	218,972	0.02%
Alphabet, Inc.	\$175,000	2.00%	15/8/2026	164,777	0.02%
Alphabet, Inc. <sup>1</sup>	\$245,000	0.80%	15/8/2027	218,309	0.02%
Alphabet, Inc. <sup>1</sup>	\$195,000	1.10%	15/8/2030	159,253	0.02%
Alphabet, Inc.	\$170,000	1.90%	15/8/2040	110,728	0.01%
Alphabet, Inc. <sup>1</sup>	\$340,000	2.05%	15/8/2050	193,056	0.02%
Alphabet, Inc.	\$325,000	2.25%	15/8/2060	179,647	0.02%
Amazon.com, Inc.	\$150,000	4.60%	1/12/2025	149,021	0.02%
Amazon.com, Inc.	\$275,000	5.20%	3/12/2025	275,467	0.03%
Amazon.com, Inc.	\$425,000	1.00%	12/5/2026	395,308	0.04%
Amazon.com, Inc.	\$175,000	3.30%	13/4/2027	167,841	0.02%
Amazon.com, Inc.	\$180,000	1.20%	3/6/2027	162,541	0.02%
Amazon.com, Inc.	\$450,000	3.15%	22/8/2027	427,450	0.05%
Amazon.com, Inc.	\$400,000	4.55%	1/12/2027	397,070	0.04%
Amazon.com, Inc.	\$275,000	1.65%	12/5/2028	244,908	0.03%
Amazon.com, Inc.	\$310,000	3.45%	13/4/2029	294,099	0.03%
Amazon.com, Inc.	\$135,000	4.65%	1/12/2029	134,456	0.01%
Amazon.com, Inc.	\$150,000	1.50%	3/6/2030	124,970	0.01%
Amazon.com, Inc.	\$565,000	2.10%	12/5/2031	476,061	0.05%
Amazon.com, Inc.	\$335,000	3.60%	13/4/2032	307,795	0.03%
Amazon.com, Inc.	\$245,000	4.70%	1/12/2032	242,831	0.03%
Amazon.com, Inc. <sup>1</sup>	\$405,000	3.88%	22/8/2037	357,626	0.04%
Amazon.com, Inc.	\$360,000	2.88%	12/5/2041	264,309	0.03%
Amazon.com, Inc.	\$140,000	4.95%	5/12/2044	135,299	0.01%
Amazon.com, Inc.	\$460,000	4.05%	22/8/2047	383,248	0.04%
Amazon.com, Inc.	\$385,000	2.50%	3/6/2050	235,482	0.03%
Amazon.com, Inc.	\$550,000	3.10%	12/5/2051	377,928	0.04%
Amazon.com, Inc.	\$355,000	3.95%	13/4/2052	285,786	0.03%
Amazon.com, Inc.	\$260,000	4.25%	22/8/2057	217,784	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$297,000	2.70%	3/6/2060	174,792	0.02%
Amazon.com, Inc.	\$241,000	3.25%	12/5/2061	160,744	0.02%
Amazon.com, Inc.	\$260,000	4.10%	13/4/2062	207,900	0.02%
American Express Co.	\$295,000	3.95%	1/8/2025	290,119	0.03%
American Express Co.	\$45,000	4.20%	6/11/2025	44,346	0.00%
American Express Co.	\$210,000	4.90%	13/2/2026	208,660	0.02%
American Express Co.	\$135,000	3.13%	20/5/2026	129,906	0.01%
American Express Co.	\$205,000	1.65%	4/11/2026	188,655	0.02%
American Express Co.	\$185,000	2.55%	4/3/2027	172,925	0.02%
American Express Co.	\$135,000	5.65%	23/4/2027	135,511	0.01%
American Express Co.	\$135,000	3.30%	3/5/2027	128,461	0.01%
American Express Co.	\$75,000	5.39%	28/7/2027	75,085	0.01%
American Express Co.	\$280,000	5.85%	5/11/2027	286,754	0.03%
American Express Co.	\$290,000	5.10%	16/2/2028	288,746	0.03%
American Express Co.	\$105,000	4.05%	3/5/2029	101,324	0.01%
American Express Co.	\$275,000	5.28%	27/7/2029	275,444	0.03%
American Express Co.	\$50,000	5.53%	25/4/2030	50,571	0.01%
American Express Co.	\$150,000	6.49%	30/10/2031	159,852	0.02%
American Express Co.	\$175,000	4.99%	26/5/2033	168,931	0.02%
American Express Co.	\$175,000	4.42%	3/8/2033	165,150	0.02%
American Express Co.	\$235,000	5.04%	1/5/2034	229,804	0.02%
American Express Co.	\$252,000	4.05%	3/12/2042	209,595	0.02%
American Honda Finance Corp.	\$80,000	1.20%	8/7/2025	76,653	0.01%
American Honda Finance Corp.	\$85,000	1.00%	10/9/2025	80,664	0.01%
American Honda Finance Corp.	\$100,000	4.95%	9/1/2026	99,498	0.01%
American Honda Finance Corp.	€250,000	3.50%	24/4/2026	267,851	0.03%
American Honda Finance Corp.	\$55,000	5.25%	7/7/2026	55,113	0.01%
American Honda Finance Corp.	\$150,000	1.30%	9/9/2026	138,128	0.01%
American Honda Finance Corp.	£200,000	0.75%	25/11/2026	229,860	0.02%
American Honda Finance Corp.	€300,000	3.75%	25/10/2027	324,592	0.03%
American Honda Finance Corp.	\$65,000	2.00%	24/3/2028	58,453	0.01%
American Honda Finance Corp.	€100,000	0.30%	7/7/2028	94,740	0.01%
American Honda Finance Corp.	\$130,000	5.65%	15/11/2028	133,188	0.01%
American Honda Finance Corp.	\$100,000	4.90%	13/3/2029	99,585	0.01%
American Honda Finance Corp.	\$200,000	4.90%	10/1/2034	194,062	0.02%
American International Group, Inc.	€100,000	1.88%	21/6/2027	101,906	0.01%
American International Group, Inc.	\$100,000	5.13%	27/3/2033	98,563	0.01%
American International Group, Inc.	\$160,000	4.80%	10/7/2045	142,762	0.02%
American International Group, Inc.	\$170,000	4.75%	1/4/2048	149,998	0.02%
American International Group, Inc.	\$70,000	5.75%	1/4/2048	68,492	0.01%
American International Group, Inc.	\$94,000	4.38%	30/6/2050	77,782	0.01%
American Medical Systems Europe BV	€300,000	1.88%	8/3/2034	272,723	0.03%
American Tower Corp.	€100,000	1.95%	22/5/2026	103,966	0.01%
American Tower Corp.	\$95,000	3.38%	15/10/2026	90,769	0.01%
American Tower Corp.	\$85,000	2.75%	15/1/2027	79,762	0.01%
American Tower Corp.	€100,000	0.40%	15/2/2027	98,409	0.01%
American Tower Corp.	\$45,000	3.55%	15/7/2027	42,711	0.00%
American Tower Corp.	€400,000	0.50%	15/1/2028	382,149	0.04%
American Tower Corp.	\$225,000	5.80%	15/11/2028	229,477	0.02%
American Tower Corp.	€200,000	0.88%	21/5/2029	186,187	0.02%
American Tower Corp.	\$145,000	3.80%	15/8/2029	134,781	0.01%
American Tower Corp.	\$50,000	2.90%	15/1/2030	44,090	0.00%
American Tower Corp.	\$120,000	2.10%	15/6/2030	100,519	0.01%
American Tower Corp.	\$160,000	1.88%	15/10/2030	130,234	0.01%
American Tower Corp.	€300,000	4.63%	16/5/2031	332,461	0.04%
American Tower Corp.	€300,000	1.00%	15/1/2032	258,813	0.03%
American Tower Corp.	\$80,000	5.65%	15/3/2033	80,461	0.01%
American Tower Corp.	\$70,000	5.55%	15/7/2033	69,905	0.01%
American Tower Corp.	\$75,000	5.90%	15/11/2033	76,790	0.01%
American Tower Corp.	\$267,000	3.10%	15/6/2050	172,311	0.02%
American Tower Corp.	\$125,000	2.95%	15/1/2051	78,185	0.01%
American Water Capital Corp.	\$140,000	4.45%	1/6/2032	133,362	0.01%
American Water Capital Corp.	\$120,000	6.59%	15/10/2037	133,352	0.01%
American Water Capital Corp.	\$70,000	3.75%	1/9/2047	53,004	0.01%
Ameriprise Financial, Inc.	\$75,000	5.15%	15/5/2033	75,084	0.01%
Amgen, Inc.	€150,000	2.00%	25/2/2026	156,509	0.02%
Amgen, Inc.	£700,000	5.50%	7/12/2026	892,574	0.10%
Amgen, Inc.	\$410,000	2.20%	21/2/2027	380,375	0.04%
Amgen, Inc.	\$60,000	3.20%	2/11/2027	56,548	0.01%
Amgen, Inc.	\$655,000	5.15%	2/3/2028	654,945	0.07%
Amgen, Inc.	\$305,000	1.65%	15/8/2028	266,805	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$25,000	3.00%	22/2/2029	22,984	0.00%
Amgen, Inc.	\$430,000	4.05%	18/8/2029	411,277	0.04%
Amgen, Inc.	\$150,000	2.45%	21/2/2030	130,825	0.01%
Amgen, Inc.	\$525,000	5.25%	2/3/2030	528,864	0.06%
Amgen, Inc.	\$350,000	2.30%	25/2/2031	294,174	0.03%
Amgen, Inc.	\$175,000	2.00%	15/1/2032	140,915	0.02%
Amgen, Inc.	\$165,000	3.35%	22/2/2032	146,388	0.02%
Amgen, Inc.	\$105,000	4.20%	1/3/2033	97,260	0.01%
Amgen, Inc.	\$495,000	5.25%	2/3/2033	493,539	0.05%
Amgen, Inc.	\$155,000	3.15%	21/2/2040	115,843	0.01%
Amgen, Inc.	\$100,000	2.80%	15/8/2041	70,215	0.01%
Amgen, Inc.	\$435,000	5.60%	2/3/2043	428,635	0.05%
Amgen, Inc.	\$325,000	4.40%	1/5/2045	273,349	0.03%
Amgen, Inc.	\$230,000	4.56%	15/6/2048	194,477	0.02%
Amgen, Inc.	\$305,000	3.38%	21/2/2050	214,256	0.02%
Amgen, Inc.	\$530,000	4.66%	15/6/2051	452,239	0.05%
Amgen, Inc.	\$105,000	3.00%	15/1/2052	68,580	0.01%
Amgen, Inc.	\$110,000	4.20%	22/2/2052	86,918	0.01%
Amgen, Inc.	\$155,000	4.88%	1/3/2053	136,520	0.01%
Amgen, Inc.	\$595,000	5.65%	2/3/2053	586,296	0.06%
Amgen, Inc.	\$200,000	2.77%	1/9/2053	119,523	0.01%
Amgen, Inc.	\$175,000	4.40%	22/2/2062	139,076	0.01%
Amgen, Inc.	\$370,000	5.75%	2/3/2063	362,757	0.04%
Amphenol Corp.	\$130,000	2.80%	15/2/2030	115,739	0.01%
Amphenol Corp.	\$140,000	2.20%	15/9/2031	114,943	0.01%
Aon Corp.	\$145,000	3.75%	2/5/2029	136,098	0.01%
Aon Corp.	\$210,000	2.80%	15/5/2030	184,153	0.02%
Aon Corp./Aon Global Holdings plc	\$140,000	5.35%	28/2/2033	139,075	0.01%
Aon Corp./Aon Global Holdings plc	\$135,000	3.90%	28/2/2052	99,812	0.01%
Aon Global Ltd.	\$135,000	3.88%	15/12/2025	131,930	0.01%
Aon North America, Inc.	\$150,000	5.15%	1/3/2029	149,598	0.02%
Aon North America, Inc.	\$250,000	5.45%	1/3/2034	248,887	0.03%
Aon North America, Inc.	\$285,000	5.75%	1/3/2054	278,487	0.03%
Apollo Global Management, Inc.	\$180,000	5.80%	21/5/2054	177,278	0.02%
Apple, Inc.	\$245,000	0.55%	20/8/2025	232,637	0.02%
Apple, Inc.	€500,000	0.00%	15/11/2025	511,968	0.05%
Apple, Inc.	\$560,000	0.70%	8/2/2026	523,139	0.06%
Apple, Inc.	\$565,000	3.25%	23/2/2026	549,471	0.06%
Apple, Inc.	\$175,000	2.45%	4/8/2026	166,223	0.02%
Apple, Inc.	\$285,000	2.05%	11/9/2026	267,963	0.03%
Apple, Inc.	\$270,000	3.35%	9/2/2027	260,397	0.03%
Apple, Inc.	\$300,000	3.20%	11/5/2027	287,569	0.03%
Apple, Inc.	\$185,000	3.00%	20/6/2027	176,181	0.02%
Apple, Inc.	\$280,000	2.90%	12/9/2027	264,515	0.03%
Apple, Inc.	\$170,000	3.00%	13/11/2027	161,050	0.02%
Apple, Inc.	\$380,000	1.20%	8/2/2028	336,068	0.04%
Apple, Inc.	\$90,000	4.00%	10/5/2028	88,124	0.01%
Apple, Inc.	\$355,000	1.40%	5/8/2028	312,484	0.03%
Apple, Inc.	€200,000	1.38%	24/5/2029	198,412	0.02%
Apple, Inc.	\$130,000	3.25%	8/8/2029	121,714	0.01%
Apple, Inc.	\$180,000	2.20%	11/9/2029	159,659	0.02%
Apple, Inc.	\$390,000	1.65%	11/5/2030	328,515	0.04%
Apple, Inc.	\$85,000	1.25%	20/8/2030	69,605	0.01%
Apple, Inc. <sup>1</sup>	\$485,000	1.65%	8/2/2031	401,077	0.04%
Apple, Inc.	\$185,000	1.70%	5/8/2031	151,292	0.02%
Apple, Inc.	\$185,000	3.35%	8/8/2032	167,817	0.02%
Apple, Inc.	\$150,000	4.50%	23/2/2036	146,463	0.02%
Apple, Inc.	\$450,000	2.38%	8/2/2041	311,080	0.03%
Apple, Inc.	\$410,000	3.85%	4/5/2043	343,192	0.04%
Apple, Inc.	\$212,000	4.45%	6/5/2044	195,869	0.02%
Apple, Inc.	\$325,000	3.45%	9/2/2045	252,217	0.03%
Apple, Inc.	\$261,000	4.38%	13/5/2045	232,182	0.02%
Apple, Inc.	\$585,000	4.65%	23/2/2046	539,834	0.06%
Apple, Inc.	\$325,000	3.85%	4/8/2046	265,250	0.03%
Apple, Inc.	\$115,000	4.25%	9/2/2047	100,544	0.01%
Apple, Inc.	\$155,000	3.75%	12/9/2047	123,663	0.01%
Apple, Inc.	\$190,000	3.75%	13/11/2047	151,163	0.02%
Apple, Inc.	\$201,000	2.95%	11/9/2049	137,279	0.01%
Apple, Inc.	\$345,000	2.65%	11/5/2050	220,309	0.02%
Apple, Inc.	\$207,000	2.40%	20/8/2050	125,248	0.01%
Apple, Inc.	\$520,000	2.65%	8/2/2051	328,584	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$225,000	2.70%	5/8/2051	142,780	0.02%
Apple, Inc.	\$242,000	3.95%	8/8/2052	196,450	0.02%
Apple, Inc.	\$205,000	2.55%	20/8/2060	124,570	0.01%
Apple, Inc.	\$255,000	2.80%	8/2/2061	155,726	0.02%
Apple, Inc.	\$200,000	2.85%	5/8/2061	122,981	0.01%
Apple, Inc.	\$145,000	4.10%	8/8/2062	117,281	0.01%
Applied Materials, Inc.	\$195,000	3.30%	1/4/2027	187,323	0.02%
Applied Materials, Inc.	\$90,000	1.75%	1/6/2030	75,778	0.01%
Applied Materials, Inc.	\$95,000	4.35%	1/4/2047	82,938	0.01%
Applied Materials, Inc.	\$100,000	2.75%	1/6/2050	65,379	0.01%
Aptiv plc	\$165,000	3.10%	1/12/2051	100,678	0.01%
Aptiv plc/Aptiv Corp.	\$145,000	3.25%	1/3/2032	125,631	0.01%
Aptiv plc/Aptiv Corp.	\$165,000	4.15%	1/5/2052	122,773	0.01%
Arch Capital Group Ltd.	\$145,000	3.64%	30/6/2050	104,511	0.01%
Ares Capital Corp.	\$175,000	3.25%	15/7/2025	170,170	0.02%
Ares Capital Corp.	\$150,000	3.88%	15/1/2026	144,803	0.02%
Ares Capital Corp.	\$395,000	2.15%	15/7/2026	364,993	0.04%
Ares Capital Corp.	\$50,000	2.88%	15/6/2028	44,311	0.00%
Ares Capital Corp.	\$210,000	5.88%	1/3/2029	206,718	0.02%
Arthur J Gallagher & Co.	\$120,000	3.50%	20/5/2051	82,774	0.01%
AT&T, Inc.	€200,000	3.55%	18/11/2025	213,892	0.02%
AT&T, Inc.	CAD110,000	4.00%	25/11/2025	79,309	0.01%
AT&T, Inc.	\$255,000	5.54%	20/2/2026	255,019	0.03%
AT&T, Inc.	€400,000	0.25%	4/3/2026	406,359	0.04%
AT&T, Inc.	\$245,000	1.70%	25/3/2026	229,981	0.02%
AT&T, Inc.	£200,000	2.90%	4/12/2026	239,697	0.03%
AT&T, Inc.	\$30,000	3.80%	15/2/2027	28,987	0.00%
AT&T, Inc.	\$90,000	4.25%	1/3/2027	87,927	0.01%
AT&T, Inc.	\$330,000	2.30%	1/6/2027	305,304	0.03%
AT&T, Inc.	\$218,000	1.65%	1/2/2028	193,610	0.02%
AT&T, Inc.	\$780,000	4.10%	15/2/2028	752,891	0.08%
AT&T, Inc.	€300,000	1.60%	19/5/2028	299,587	0.03%
AT&T, Inc.	\$425,000	4.35%	1/3/2029	411,936	0.04%
AT&T, Inc.	€100,000	2.35%	5/9/2029	101,030	0.01%
AT&T, Inc.	£200,000	4.38%	14/9/2029	243,664	0.03%
AT&T, Inc.	€200,000	2.60%	17/12/2029	203,640	0.02%
AT&T, Inc.	\$485,000	4.30%	15/2/2030	464,653	0.05%
AT&T, Inc.	€200,000	0.80%	4/3/2030	183,847	0.02%
AT&T, Inc.	\$540,000	2.75%	1/6/2031	462,481	0.05%
AT&T, Inc.	\$390,000	2.25%	1/2/2032	316,506	0.03%
AT&T, Inc.	€500,000	2.05%	19/5/2032	475,741	0.05%
AT&T, Inc.	€400,000	3.55%	17/12/2032	422,166	0.05%
AT&T, Inc.	\$525,000	2.55%	1/12/2033	417,304	0.04%
AT&T, Inc.	\$410,000	5.40%	15/2/2034	410,013	0.04%
AT&T, Inc.	€200,000	2.45%	15/3/2035	186,882	0.02%
AT&T, Inc.	\$305,000	4.50%	15/5/2035	280,835	0.03%
AT&T, Inc.	€300,000	3.15%	4/9/2036	294,475	0.03%
AT&T, Inc.	\$125,000	5.25%	1/3/2037	121,369	0.01%
AT&T, Inc.	€100,000	2.60%	19/5/2038	90,145	0.01%
AT&T, Inc.	\$286,000	4.85%	1/3/2039	261,998	0.03%
AT&T, Inc.	€100,000	1.80%	14/9/2039	80,102	0.01%
AT&T, Inc.	£300,000	7.00%	30/4/2040	425,062	0.05%
AT&T, Inc.	\$362,000	3.50%	1/6/2041	276,934	0.03%
AT&T, Inc.	\$250,000	4.30%	15/12/2042	207,957	0.02%
AT&T, Inc.	£200,000	4.25%	1/6/2043	206,004	0.02%
AT&T, Inc.	\$145,000	4.35%	15/6/2045	120,077	0.01%
AT&T, Inc.	\$240,000	4.75%	15/5/2046	207,759	0.02%
AT&T, Inc.	\$50,000	5.65%	15/2/2047	49,879	0.01%
AT&T, Inc.	CAD90,000	4.85%	25/5/2047	59,329	0.01%
AT&T, Inc.	\$210,000	4.50%	9/3/2048	173,157	0.02%
AT&T, Inc.	CAD100,000	5.10%	25/11/2048	68,130	0.01%
AT&T, Inc.	\$143,000	4.55%	9/3/2049	118,508	0.01%
AT&T, Inc.	\$455,000	3.65%	1/6/2051	321,310	0.03%
AT&T, Inc.	\$105,000	3.30%	1/2/2052	69,723	0.01%
AT&T, Inc.	\$1,043,000	3.50%	15/9/2053	707,915	0.08%
AT&T, Inc.	\$1,143,000	3.55%	15/9/2055	770,148	0.08%
AT&T, Inc.	\$791,000	3.80%	1/12/2057	552,328	0.06%
AT&T, Inc.	\$930,000	3.65%	15/9/2059	624,184	0.07%
AT&T, Inc.	\$160,000	3.85%	1/6/2060	111,643	0.01%
Athene Global Funding	CAD70,000	2.10%	24/9/2025	49,413	0.01%
Athene Global Funding	€100,000	0.37%	10/9/2026	99,615	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Global Funding	£300,000	5.15%	28/7/2027	376,905	0.04%
Athene Global Funding	CAD75,000	5.11%	7/3/2029	55,100	0.01%
Athene Holding Ltd.	\$265,000	4.13%	12/1/2028	255,480	0.03%
Athene Holding Ltd.	\$150,000	6.25%	1/4/2054	150,068	0.02%
Autodesk, Inc.	\$130,000	2.40%	15/12/2031	107,799	0.01%
Autoliv, Inc.	€100,000	4.25%	15/3/2028	108,449	0.01%
Automatic Data Processing, Inc.	\$65,000	3.38%	15/9/2025	63,615	0.01%
Automatic Data Processing, Inc.	\$40,000	1.70%	15/5/2028	35,705	0.00%
Automatic Data Processing, Inc.	\$150,000	1.25%	1/9/2030	121,396	0.01%
AutoZone, Inc.	\$135,000	4.00%	15/4/2030	126,955	0.01%
AutoZone, Inc.	\$90,000	4.75%	1/8/2032	86,465	0.01%
Bank of America Corp.	\$75,000	3.88%	1/8/2025	73,843	0.01%
Bank of America Corp.	\$322,000	4.45%	3/3/2026	316,544	0.03%
Bank of America Corp.	\$440,000	3.50%	19/4/2026	426,724	0.05%
Bank of America Corp.	\$150,000	4.83%	22/7/2026	148,538	0.02%
Bank of America Corp.	\$175,000	4.25%	22/10/2026	170,572	0.02%
Bank of America Corp.	\$385,000	1.20%	24/10/2026	363,263	0.04%
Bank of America Corp.	€400,000	1.95%	27/10/2026	418,482	0.04%
Bank of America Corp.	\$360,000	5.08%	20/1/2027	357,732	0.04%
Bank of America Corp.	\$220,000	1.66%	11/3/2027	206,280	0.02%
Bank of America Corp.	\$525,000	3.56%	23/4/2027	507,716	0.05%
Bank of America Corp.	€300,000	1.78%	4/5/2027	310,995	0.03%
Bank of America Corp.	\$990,000	1.73%	22/7/2027	917,369	0.10%
Bank of America Corp.	\$205,000	5.93%	15/9/2027	207,109	0.02%
Bank of America Corp.	CAD167,000	1.98%	15/9/2027	115,165	0.01%
Bank of America Corp.	\$300,000	3.25%	21/10/2027	283,793	0.03%
Bank of America Corp.	\$776,000	4.18%	25/11/2027	749,058	0.08%
Bank of America Corp.	\$285,000	3.82%	20/1/2028	274,775	0.03%
Bank of America Corp.	\$250,000	2.55%	4/2/2028	233,315	0.02%
Bank of America Corp.	CAD158,000	3.62%	16/3/2028	112,550	0.01%
Bank of America Corp.	\$235,000	3.71%	24/4/2028	225,120	0.02%
Bank of America Corp.	\$356,000	4.38%	27/4/2028	347,464	0.04%
Bank of America Corp.	€200,000	4.13%	12/6/2028	218,673	0.02%
Bank of America Corp.	\$535,000	3.59%	21/7/2028	509,160	0.05%
Bank of America Corp.	\$415,000	4.95%	22/7/2028	411,600	0.04%
Bank of America Corp.	£50,000	7.00%	31/7/2028	67,578	0.01%
Bank of America Corp.	€200,000	0.58%	24/8/2028	194,812	0.02%
Bank of America Corp.	\$265,000	6.20%	10/11/2028	272,791	0.03%
Bank of America Corp.	\$1,255,000	3.42%	20/12/2028	1,179,834	0.13%
Bank of America Corp.	\$443,000	3.97%	5/3/2029	423,503	0.05%
Bank of America Corp.	€200,000	3.65%	31/3/2029	214,010	0.02%
Bank of America Corp.	CAD121,000	2.60%	4/4/2029	82,555	0.01%
Bank of America Corp.	\$485,000	5.20%	25/4/2029	484,142	0.05%
Bank of America Corp.	£300,000	1.67%	2/6/2029	332,256	0.04%
Bank of America Corp.	\$510,000	2.09%	14/6/2029	452,525	0.05%
Bank of America Corp.	\$605,000	4.27%	23/7/2029	582,811	0.06%
Bank of America Corp.	€100,000	0.58%	8/8/2029	95,078	0.01%
Bank of America Corp.	\$385,000	5.82%	15/9/2029	393,013	0.04%
Bank of America Corp.	\$470,000	3.97%	7/2/2030	445,122	0.05%
Bank of America Corp.	€300,000	1.38%	9/5/2030	288,825	0.03%
Bank of America Corp.	\$299,000	3.19%	23/7/2030	271,361	0.03%
Bank of America Corp.	\$305,000	2.88%	22/10/2030	271,528	0.03%
Bank of America Corp.	\$595,000	2.50%	13/2/2031	514,126	0.05%
Bank of America Corp.	€300,000	0.69%	22/3/2031	270,626	0.03%
Bank of America Corp.	£100,000	3.58%	27/4/2031	116,688	0.01%
Bank of America Corp.	\$353,000	2.59%	29/4/2031	305,102	0.03%
Bank of America Corp.	\$410,000	1.90%	23/7/2031	337,488	0.04%
Bank of America Corp.	\$428,000	1.92%	24/10/2031	349,780	0.04%
Bank of America Corp.	€200,000	0.65%	26/10/2031	176,883	0.02%
Bank of America Corp.	\$341,000	2.65%	11/3/2032	288,659	0.03%
Bank of America Corp.	\$645,000	2.69%	22/4/2032	545,421	0.06%
Bank of America Corp.	€200,000	1.10%	24/5/2032	179,656	0.02%
Bank of America Corp.	\$565,000	2.30%	21/7/2032	462,708	0.05%
Bank of America Corp.	\$355,000	2.57%	20/10/2032	294,453	0.03%
Bank of America Corp.	\$560,000	2.97%	4/2/2033	474,071	0.05%
Bank of America Corp.	\$520,000	4.57%	27/4/2033	490,455	0.05%
Bank of America Corp.	€250,000	2.82%	27/4/2033	249,331	0.03%
Bank of America Corp.	\$510,000	5.02%	22/7/2033	498,255	0.05%
Bank of America Corp.	\$745,000	5.29%	25/4/2034	737,218	0.08%
Bank of America Corp.	\$570,000	5.87%	15/9/2034	586,224	0.06%
Bank of America Corp.	\$595,000	5.47%	23/1/2035	594,242	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$353,000	2.48%	21/9/2036	281,865	0.03%
Bank of America Corp.	\$265,000	6.11%	29/1/2037	275,372	0.03%
Bank of America Corp.	\$133,000	3.85%	8/3/2037	116,942	0.01%
Bank of America Corp.	\$350,000	4.24%	24/4/2038	309,545	0.03%
Bank of America Corp.	\$165,000	7.75%	14/5/2038	195,870	0.02%
Bank of America Corp.	\$290,000	4.08%	23/4/2040	246,271	0.03%
Bank of America Corp.	\$705,000	2.68%	19/6/2041	492,902	0.05%
Bank of America Corp.	\$195,000	5.88%	7/2/2042	202,828	0.02%
Bank of America Corp.	\$475,000	3.31%	22/4/2042	357,083	0.04%
Bank of America Corp.	\$375,000	5.00%	21/1/2044	353,628	0.04%
Bank of America Corp.	\$288,000	4.44%	20/1/2048	245,572	0.03%
Bank of America Corp.	\$205,000	3.95%	23/1/2049	161,345	0.02%
Bank of America Corp.	\$294,000	4.33%	15/3/2050	245,477	0.03%
Bank of America Corp.	\$667,000	4.08%	20/3/2051	532,789	0.06%
Bank of America Corp.	\$185,000	2.83%	24/10/2051	116,597	0.01%
Bank of America Corp.	\$353,000	3.48%	13/3/2052	253,126	0.03%
Bank of America Corp.	\$296,000	2.97%	21/7/2052	193,063	0.02%
Bank of America NA	\$250,000	5.65%	18/8/2025	250,773	0.03%
Bank of America NA	\$250,000	5.53%	18/8/2026	251,713	0.03%
Bank of America NA	\$205,000	6.00%	15/10/2036	215,409	0.02%
Bank of New York Mellon Corp.	\$25,000	2.80%	4/5/2026	23,988	0.00%
Bank of New York Mellon Corp.	\$245,000	4.41%	24/7/2026	242,211	0.03%
Bank of New York Mellon Corp.	\$175,000	2.05%	26/1/2027	162,885	0.02%
Bank of New York Mellon Corp.	\$335,000	4.95%	26/4/2027	332,946	0.04%
Bank of New York Mellon Corp.	\$115,000	3.25%	16/5/2027	109,807	0.01%
Bank of New York Mellon Corp.	\$85,000	3.40%	29/1/2028	80,668	0.01%
Bank of New York Mellon Corp.	\$270,000	3.44%	7/2/2028	258,252	0.03%
Bank of New York Mellon Corp.	\$235,000	3.85%	28/4/2028	226,505	0.02%
Bank of New York Mellon Corp.	\$40,000	5.80%	25/10/2028	40,762	0.00%
Bank of New York Mellon Corp.	\$340,000	4.54%	1/2/2029	333,281	0.04%
Bank of New York Mellon Corp.	\$165,000	3.30%	23/8/2029	150,863	0.02%
Bank of New York Mellon Corp.	\$180,000	6.32%	25/10/2029	188,110	0.02%
Bank of New York Mellon Corp.	\$135,000	4.98%	14/3/2030	134,149	0.01%
Bank of New York Mellon Corp.	\$50,000	4.29%	13/6/2033	46,689	0.01%
Bank of New York Mellon Corp.	\$50,000	5.83%	25/10/2033	51,826	0.01%
Bank of New York Mellon Corp.	\$40,000	4.71%	1/2/2034	38,267	0.00%
Bank of New York Mellon Corp.	\$105,000	6.47%	25/10/2034	113,231	0.01%
Bank of New York Mellon Corp.	\$445,000	5.19%	14/3/2035	439,282	0.05%
Bank of Nova Scotia	\$85,000	4.75%	2/2/2026	84,134	0.01%
Baxalta, Inc.	\$50,000	4.00%	23/6/2025	49,264	0.01%
Baxter International, Inc.	\$65,000	2.60%	15/8/2026	61,407	0.01%
Baxter International, Inc.	\$220,000	1.92%	1/2/2027	201,610	0.02%
Baxter International, Inc.	\$180,000	2.27%	1/12/2028	158,572	0.02%
Baxter International, Inc.	\$100,000	1.30%	15/5/2029	96,235	0.01%
Baxter International, Inc.	\$165,000	2.54%	1/2/2032	135,344	0.01%
Baxter International, Inc.	\$185,000	3.13%	1/12/2051	116,256	0.01%
Becton Dickinson & Co.	\$30,000	3.73%	15/12/2024	29,717	0.00%
Becton Dickinson & Co.	€500,000	1.90%	15/12/2026	515,327	0.06%
Becton Dickinson & Co.	\$160,000	3.70%	6/6/2027	153,989	0.02%
Becton Dickinson & Co.	\$75,000	4.69%	13/2/2028	73,919	0.01%
Becton Dickinson & Co.	\$150,000	2.82%	20/5/2030	132,550	0.01%
Becton Dickinson & Co.	\$155,000	1.96%	11/2/2031	127,020	0.01%
Becton Dickinson & Co.	€150,000	3.83%	7/6/2032	161,584	0.02%
Becton Dickinson & Co.	\$140,000	4.69%	15/12/2044	123,209	0.01%
Becton Dickinson & Co.	\$220,000	4.67%	6/6/2047	191,868	0.02%
Becton Dickinson Euro Finance Sarl	€200,000	1.21%	4/6/2026	204,676	0.02%
Becton Dickinson Euro Finance Sarl	€100,000	0.33%	13/8/2028	93,897	0.01%
Becton Dickinson Euro Finance Sarl	€200,000	1.21%	12/2/2036	160,831	0.02%
Becton Dickinson Euro Finance Sarl	€100,000	4.03%	7/6/2036	107,317	0.01%
Becton Dickinson Euro Finance Sarl	€100,000	1.34%	13/8/2041	70,563	0.01%
Berry Global, Inc.	\$145,000	1.57%	15/1/2026	136,266	0.01%
Berry Global, Inc.	\$110,000	5.80%	15/6/2031	110,017	0.01%
Berry Global, Inc.	\$115,000	5.65%	15/1/2034	112,754	0.01%
Biogen, Inc.	\$115,000	4.05%	15/9/2025	112,987	0.01%
Biogen, Inc.	\$105,000	2.25%	1/5/2030	89,352	0.01%
Biogen, Inc.	\$170,000	5.20%	15/9/2045	155,322	0.02%
Biogen, Inc.	\$215,000	3.15%	1/5/2050	138,580	0.01%
Bio-Rad Laboratories, Inc.	\$99,000	3.70%	15/3/2032	87,581	0.01%
BlackRock Funding, Inc.	\$50,000	5.25%	14/3/2054	48,307	0.01%
BlackRock, Inc.	\$70,000	3.25%	30/4/2029	65,255	0.01%
BlackRock, Inc.	\$295,000	2.40%	30/4/2030	257,514	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BlackRock, Inc.	\$505,000	1.90%	28/1/2031	418,660	0.04%
BlackRock, Inc.	\$160,000	2.10%	25/2/2032	130,334	0.01%
BlackRock, Inc.	\$310,000	4.75%	25/5/2033	303,792	0.03%
Blackstone Holdings Finance Co. LLC	€200,000	1.50%	10/4/2029	196,239	0.02%
Blue Owl Finance LLC	\$150,000	6.25%	18/4/2034	150,517	0.02%
Booking Holdings, Inc.	€300,000	4.00%	15/11/2026	325,773	0.03%
Booking Holdings, Inc.	€200,000	1.80%	3/3/2027	205,654	0.02%
Booking Holdings, Inc.	€225,000	3.63%	12/11/2028	242,865	0.03%
Booking Holdings, Inc.	\$323,000	4.63%	13/4/2030	317,788	0.03%
Booking Holdings, Inc.	€100,000	4.50%	15/11/2031	112,959	0.01%
Booking Holdings, Inc.	€100,000	3.63%	1/3/2032	107,181	0.01%
Booking Holdings, Inc.	€100,000	4.13%	12/5/2033	110,155	0.01%
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	115,201	0.01%
Booking Holdings, Inc.	€250,000	3.75%	1/3/2036	263,346	0.03%
Booking Holdings, Inc.	€100,000	4.00%	1/3/2044	104,508	0.01%
BorgWarner, Inc.	\$155,000	2.65%	1/7/2027	143,792	0.02%
BorgWarner, Inc.	€100,000	1.00%	19/5/2031	87,732	0.01%
Boston Properties LP	\$220,000	3.65%	1/2/2026	212,313	0.02%
Boston Properties LP	\$175,000	6.75%	1/12/2027	179,483	0.02%
Boston Properties LP	\$105,000	4.50%	1/12/2028	98,911	0.01%
Boston Properties LP	\$140,000	3.40%	21/6/2029	124,442	0.01%
Boston Properties LP	\$135,000	3.25%	30/1/2031	114,147	0.01%
Boston Properties LP	\$90,000	2.55%	1/4/2032	70,236	0.01%
Boston Properties LP	\$125,000	2.45%	1/10/2033	92,706	0.01%
Boston Properties LP	\$125,000	6.50%	15/1/2034	127,342	0.01%
Boston Scientific Corp.	€500,000	0.63%	1/12/2027	487,417	0.05%
Boston Scientific Corp.	\$140,000	2.65%	1/6/2030	122,977	0.01%
Bighthouse Financial, Inc.	\$118,000	4.70%	22/6/2047	91,584	0.01%
Bristol-Myers Squibb Co.	\$325,000	0.75%	13/11/2025	305,963	0.03%
Bristol-Myers Squibb Co.	\$225,000	4.95%	20/2/2026	224,318	0.02%
Bristol-Myers Squibb Co.	\$275,000	3.20%	15/6/2026	265,129	0.03%
Bristol-Myers Squibb Co.	\$225,000	4.90%	22/2/2027	224,425	0.02%
Bristol-Myers Squibb Co.	\$180,000	1.13%	13/11/2027	158,872	0.02%
Bristol-Myers Squibb Co.	\$160,000	3.90%	20/2/2028	154,515	0.02%
Bristol-Myers Squibb Co.	\$225,000	4.90%	22/2/2029	224,535	0.02%
Bristol-Myers Squibb Co.	\$250,000	3.40%	26/7/2029	232,939	0.02%
Bristol-Myers Squibb Co.	\$160,000	1.45%	13/11/2030	129,742	0.01%
Bristol-Myers Squibb Co.	\$125,000	5.75%	1/2/2031	129,730	0.01%
Bristol-Myers Squibb Co.	\$325,000	5.10%	22/2/2031	326,132	0.03%
Bristol-Myers Squibb Co.	\$230,000	2.95%	15/3/2032	198,696	0.02%
Bristol-Myers Squibb Co.	\$60,000	5.90%	15/11/2033	62,969	0.01%
Bristol-Myers Squibb Co.	\$450,000	5.20%	22/2/2034	449,152	0.05%
Bristol-Myers Squibb Co.	\$190,000	4.13%	15/6/2039	164,827	0.02%
Bristol-Myers Squibb Co.	\$207,000	2.35%	13/11/2040	137,029	0.01%
Bristol-Myers Squibb Co.	\$140,000	3.55%	15/3/2042	108,795	0.01%
Bristol-Myers Squibb Co.	\$147,000	4.35%	15/11/2047	122,341	0.01%
Bristol-Myers Squibb Co.	\$180,000	4.55%	20/2/2048	154,408	0.02%
Bristol-Myers Squibb Co.	\$510,000	4.25%	26/10/2049	415,249	0.04%
Bristol-Myers Squibb Co.	\$300,000	2.55%	13/11/2050	175,606	0.02%
Bristol-Myers Squibb Co.	\$270,000	3.70%	15/3/2052	197,904	0.02%
Bristol-Myers Squibb Co.	\$180,000	6.25%	15/11/2053	193,350	0.02%
Bristol-Myers Squibb Co.	\$410,000	5.55%	22/2/2054	404,107	0.04%
Bristol-Myers Squibb Co.	\$151,000	3.90%	15/3/2062	108,517	0.01%
Bristol-Myers Squibb Co.	\$185,000	6.40%	15/11/2063	200,512	0.02%
Bristol-Myers Squibb Co.	\$225,000	5.65%	22/2/2064	219,849	0.02%
Brixmor Operating Partnership LP	\$25,000	4.13%	15/5/2029	23,610	0.00%
Brixmor Operating Partnership LP	\$185,000	4.05%	1/7/2030	171,658	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$300,000	3.88%	15/1/2027	290,391	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$53,000	3.50%	15/1/2028	50,138	0.01%
Broadcom, Inc.	\$65,000	3.15%	15/11/2025	62,996	0.01%
Broadcom, Inc.	\$105,000	3.46%	15/9/2026	101,029	0.01%
Broadcom, Inc.	\$205,000	1.95%	15/2/2028	183,448	0.02%
Broadcom, Inc.	\$270,000	4.11%	15/9/2028	260,443	0.03%
Broadcom, Inc.	\$255,000	4.75%	15/4/2029	251,504	0.03%
Broadcom, Inc.	\$90,000	4.00%	15/4/2029	85,737	0.01%
Broadcom, Inc.	\$260,000	4.15%	15/11/2030	245,621	0.03%
Broadcom, Inc.	\$370,000	2.45%	15/2/2031	311,551	0.03%
Broadcom, Inc.	\$355,000	4.15%	15/4/2032	327,051	0.04%
Broadcom, Inc.	\$310,000	4.30%	15/11/2032	289,732	0.03%
Broadcom, Inc.	\$249,000	2.60%	15/2/2033	201,596	0.02%
Broadcom, Inc.	\$317,000	3.42%	15/4/2033	273,209	0.03%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	\$425,000	3.47%	15/4/2034	362,203	0.04%
Broadcom, Inc.	\$488,000	3.14%	15/11/2035	390,702	0.04%
Broadcom, Inc.	\$327,000	3.19%	15/11/2036	258,631	0.03%
Broadcom, Inc.	\$300,000	4.93%	15/5/2037	282,068	0.03%
Broadcom, Inc.	\$478,000	3.50%	15/2/2041	366,242	0.04%
Broadcom, Inc.	\$235,000	3.75%	15/2/2051	174,558	0.02%
Broadridge Financial Solutions, Inc.	\$120,000	2.90%	1/12/2029	106,927	0.01%
Broadridge Financial Solutions, Inc.	\$75,000	2.60%	1/5/2031	63,244	0.01%
Bunge Ltd. Finance Corp.	\$80,000	2.75%	14/5/2031	68,514	0.01%
Camden Property Trust	\$95,000	2.80%	15/5/2030	84,178	0.01%
Campbell Soup Co.	\$125,000	4.15%	15/3/2028	121,081	0.01%
Campbell Soup Co.	\$150,000	5.40%	21/3/2034	149,094	0.02%
Capital One Financial Corp.	\$190,000	4.20%	29/10/2025	185,974	0.02%
Capital One Financial Corp.	\$125,000	4.99%	24/7/2026	123,908	0.01%
Capital One Financial Corp.	\$540,000	3.75%	9/3/2027	518,537	0.06%
Capital One Financial Corp.	\$20,000	3.65%	11/5/2027	19,123	0.00%
Capital One Financial Corp.	\$345,000	1.88%	2/11/2027	316,369	0.03%
Capital One Financial Corp.	\$75,000	3.80%	31/1/2028	71,286	0.01%
Capital One Financial Corp.	\$108,000	4.93%	10/5/2028	106,596	0.01%
Capital One Financial Corp.	\$75,000	5.47%	1/2/2029	74,687	0.01%
Capital One Financial Corp.	\$125,000	6.31%	8/6/2029	127,915	0.01%
Capital One Financial Corp.	\$110,000	5.70%	1/2/2030	110,444	0.01%
Capital One Financial Corp.	\$115,000	3.27%	1/3/2030	103,710	0.01%
Capital One Financial Corp.	\$110,000	5.25%	26/7/2030	107,926	0.01%
Capital One Financial Corp.	\$395,000	7.62%	30/10/2031	434,472	0.05%
Capital One Financial Corp.	\$210,000	2.36%	29/7/2032	164,279	0.02%
Capital One Financial Corp.	\$193,000	5.27%	10/5/2033	186,367	0.02%
Capital One Financial Corp.	\$210,000	5.82%	1/2/2034	207,840	0.02%
Capital One Financial Corp.	\$270,000	6.38%	8/6/2034	277,247	0.03%
Capital One Financial Corp.	\$245,000	6.05%	1/2/2035	246,432	0.03%
Cardinal Health, Inc.	\$125,000	3.41%	15/6/2027	119,058	0.01%
Cargill, Inc.	€100,000	3.88%	24/4/2030	109,278	0.01%
Carlisle Cos, Inc.	\$55,000	2.75%	1/3/2030	48,451	0.01%
Carrier Global Corp.	\$75,000	2.49%	15/2/2027	70,226	0.01%
Carrier Global Corp.	€100,000	4.13%	29/5/2028	109,101	0.01%
Carrier Global Corp.	\$495,000	2.72%	15/2/2030	437,183	0.05%
Carrier Global Corp.	\$135,000	2.70%	15/2/2031	116,126	0.01%
Carrier Global Corp.	€100,000	4.50%	29/11/2032	112,063	0.01%
Carrier Global Corp.	\$210,000	5.90%	15/3/2034	219,315	0.02%
Carrier Global Corp.	\$251,000	3.38%	5/4/2040	194,373	0.02%
Carrier Global Corp.	\$285,000	3.58%	5/4/2050	206,974	0.02%
Carrier Global Corp.	\$95,000	6.20%	15/3/2054	101,921	0.01%
CBRE Services, Inc.	\$125,000	5.95%	15/8/2034	126,506	0.01%
CDW LLC/CDW Finance Corp.	\$112,000	2.67%	1/12/2026	104,777	0.01%
CDW LLC/CDW Finance Corp.	\$122,000	3.57%	1/12/2031	106,321	0.01%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	217,220	0.02%
Celanese US Holdings LLC	\$335,000	6.17%	15/7/2027	339,997	0.04%
Celanese US Holdings LLC	\$50,000	6.35%	15/11/2028	51,363	0.01%
Celanese US Holdings LLC	€100,000	5.34%	19/1/2029	112,356	0.01%
Celanese US Holdings LLC	\$65,000	6.33%	15/7/2029	66,870	0.01%
Celanese US Holdings LLC	\$95,000	6.55%	15/11/2030	99,307	0.01%
Celanese US Holdings LLC	\$190,000	6.38%	15/7/2032	195,366	0.02%
Celanese US Holdings LLC	\$125,000	6.70%	15/11/2033	131,348	0.01%
Cencora, Inc.	\$145,000	3.45%	15/12/2027	137,188	0.01%
Cencora, Inc.	\$85,000	2.70%	15/3/2031	72,537	0.01%
Centene Corp.	\$305,000	4.25%	15/12/2027	291,215	0.03%
Centene Corp.	\$365,000	2.45%	15/7/2028	324,129	0.03%
Centene Corp.	\$495,000	4.63%	15/12/2029	467,884	0.05%
Centene Corp.	\$205,000	3.38%	15/2/2030	181,905	0.02%
Centene Corp.	\$280,000	3.00%	15/10/2030	239,527	0.03%
Centene Corp.	\$385,000	2.50%	1/3/2031	316,189	0.03%
Centene Corp.	\$200,000	2.63%	1/8/2031	163,658	0.02%
CF Industries, Inc.	\$175,000	5.15%	15/3/2034	167,870	0.02%
CF Industries, Inc.	\$45,000	4.95%	1/6/2043	39,227	0.00%
CF Industries, Inc.	\$95,000	5.38%	15/3/2044	87,144	0.01%
Charles Schwab Corp.	\$250,000	0.90%	11/3/2026	231,975	0.02%
Charles Schwab Corp.	\$70,000	1.15%	13/5/2026	64,762	0.01%
Charles Schwab Corp.	\$145,000	5.88%	24/8/2026	146,641	0.02%
Charles Schwab Corp.	\$170,000	2.45%	3/3/2027	158,543	0.02%
Charles Schwab Corp.	\$85,000	2.00%	20/3/2028	76,279	0.01%
Charles Schwab Corp.	\$90,000	5.64%	19/5/2029	91,160	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charles Schwab Corp.	\$335,000	6.20%	17/11/2029	348,200	0.04%
Charles Schwab Corp.	\$70,000	1.65%	11/3/2031	56,251	0.01%
Charles Schwab Corp.	\$65,000	2.30%	13/5/2031	54,575	0.01%
Charles Schwab Corp.	\$105,000	1.95%	1/12/2031	83,948	0.01%
Charles Schwab Corp.	\$120,000	2.90%	3/3/2032	102,601	0.01%
Charles Schwab Corp.	\$260,000	5.85%	19/5/2034	264,960	0.03%
Charles Schwab Corp.	\$265,000	6.14%	24/8/2034	275,987	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$138,000	4.91%	23/7/2025	136,823	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$160,000	6.15%	10/11/2026	161,496	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$145,000	3.75%	15/2/2028	134,843	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$187,000	4.20%	15/3/2028	176,713	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$183,000	2.25%	15/1/2029	156,536	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$135,000	5.05%	30/3/2029	129,826	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$210,000	6.10%	1/6/2029	210,771	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	2.80%	1/4/2031	163,542	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$380,000	2.30%	1/2/2032	293,721	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$236,000	4.40%	1/4/2033	208,474	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$142,000	6.65%	1/2/2034	143,462	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$230,000	6.55%	1/6/2034	230,410	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$270,000	6.38%	23/10/2035	263,203	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$120,000	5.38%	1/4/2038	104,768	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	3.50%	1/6/2041	151,242	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$205,000	3.50%	1/3/2042	136,872	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.48%	23/10/2045	457,330	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$325,000	5.38%	1/5/2047	259,801	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$345,000	5.75%	1/4/2048	289,200	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$155,000	5.13%	1/7/2049	119,265	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$353,000	4.80%	1/3/2050	259,466	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$305,000	3.70%	1/4/2051	186,185	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$340,000	3.90%	1/6/2052	213,095	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	5.25%	1/4/2053	196,422	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$245,000	3.85%	1/4/2061	143,629	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	4.40%	1/12/2061	114,234	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$218,000	3.95%	30/6/2062	129,160	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$120,000	5.50%	1/4/2063	93,253	0.01%
Chubb Corp.	\$75,000	6.00%	11/5/2037	79,999	0.01%
Chubb INA Holdings LLC	€120,000	1.55%	15/3/2028	119,929	0.01%
Chubb INA Holdings LLC	€100,000	0.88%	15/12/2029	93,655	0.01%
Chubb INA Holdings LLC	\$95,000	1.38%	15/9/2030	77,451	0.01%
Chubb INA Holdings LLC	€350,000	1.40%	15/6/2031	325,938	0.03%
Chubb INA Holdings LLC	\$140,000	5.00%	15/3/2034	138,708	0.01%
Chubb INA Holdings LLC	€100,000	2.50%	15/3/2038	93,475	0.01%
Chubb INA Holdings LLC	\$162,000	4.35%	3/11/2045	139,903	0.02%
Chubb INA Holdings LLC	\$190,000	3.05%	15/12/2061	120,787	0.01%
Cigna Group	\$72,000	4.50%	25/2/2026	70,977	0.01%
Cigna Group	\$70,000	1.25%	15/3/2026	65,374	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	\$30,000	3.40%	1/3/2027	28,680	0.00%
Cigna Group	\$530,000	4.38%	15/10/2028	514,619	0.06%
Cigna Group	\$365,000	5.00%	15/5/2029	363,416	0.04%
Cigna Group	\$166,000	2.40%	15/3/2030	143,646	0.02%
Cigna Group	\$310,000	2.38%	15/3/2031	260,069	0.03%
Cigna Group	\$140,000	5.13%	15/5/2031	138,965	0.01%
Cigna Group	\$25,000	5.40%	15/3/2033	25,087	0.00%
Cigna Group	\$175,000	5.25%	15/2/2034	172,477	0.02%
Cigna Group	\$275,000	4.80%	15/8/2038	252,619	0.03%
Cigna Group	\$229,000	3.20%	15/3/2040	169,398	0.02%
Cigna Group	\$165,000	4.80%	15/7/2046	145,164	0.02%
Cigna Group	\$120,000	3.88%	15/10/2047	90,406	0.01%
Cigna Group	\$455,000	4.90%	15/12/2048	398,959	0.04%
Cigna Group	\$173,000	3.40%	15/3/2050	117,816	0.01%
Cigna Group	\$190,000	3.40%	15/3/2051	128,918	0.01%
Cigna Group	\$170,000	5.60%	15/2/2054	162,847	0.02%
Cintas Corp. No 2	\$265,000	3.70%	1/4/2027	255,131	0.03%
Cintas Corp. No 2	\$40,000	4.00%	1/5/2032	37,522	0.00%
Cisco Systems, Inc.	\$150,000	4.90%	26/2/2026	149,814	0.02%
Cisco Systems, Inc.	\$135,000	2.95%	28/2/2026	130,489	0.01%
Cisco Systems, Inc.	\$125,000	2.50%	20/9/2026	118,810	0.01%
Cisco Systems, Inc.	\$295,000	4.80%	26/2/2027	294,179	0.03%
Cisco Systems, Inc.	\$390,000	4.85%	26/2/2029	389,877	0.04%
Cisco Systems, Inc.	\$305,000	4.95%	26/2/2031	304,789	0.03%
Cisco Systems, Inc.	\$350,000	5.05%	26/2/2034	349,663	0.04%
Cisco Systems, Inc.	\$260,000	5.90%	15/2/2039	276,243	0.03%
Cisco Systems, Inc.	\$314,000	5.50%	15/1/2040	318,923	0.03%
Cisco Systems, Inc.	\$280,000	5.30%	26/2/2054	274,540	0.03%
Cisco Systems, Inc.	\$150,000	5.35%	26/2/2064	145,893	0.02%
Citibank NA	\$250,000	5.86%	29/9/2025	251,252	0.03%
Citibank NA	\$270,000	5.44%	30/4/2026	270,958	0.03%
Citibank NA	\$500,000	5.49%	4/12/2026	502,469	0.05%
Citibank NA	\$250,000	5.80%	29/9/2028	256,788	0.03%
Citibank NA	\$250,000	5.57%	30/4/2034	254,143	0.03%
Citigroup, Inc.	\$80,000	5.50%	13/9/2025	79,911	0.01%
Citigroup, Inc.	¥21,000,000	2.40%	31/10/2025	132,710	0.01%
Citigroup, Inc.	\$295,000	3.70%	12/1/2026	287,350	0.03%
Citigroup, Inc.	\$1,050,000	4.60%	9/3/2026	1,033,295	0.11%
Citigroup, Inc.	\$405,000	3.40%	1/5/2026	391,088	0.04%
Citigroup, Inc.	€300,000	1.25%	6/7/2026	313,489	0.03%
Citigroup, Inc.	€100,000	1.50%	24/7/2026	104,620	0.01%
Citigroup, Inc.	\$235,000	5.61%	29/9/2026	234,912	0.03%
Citigroup, Inc.	\$762,000	3.20%	21/10/2026	726,306	0.08%
Citigroup, Inc.	£100,000	1.75%	23/10/2026	117,151	0.01%
Citigroup, Inc.	\$75,000	4.30%	20/11/2026	73,217	0.01%
Citigroup, Inc.	\$208,000	1.12%	28/1/2027	194,064	0.02%
Citigroup, Inc.	\$360,000	1.46%	9/6/2027	333,734	0.04%
Citigroup, Inc.	\$545,000	4.45%	29/9/2027	531,286	0.06%
Citigroup, Inc.	€600,000	0.50%	8/10/2027	599,535	0.06%
Citigroup, Inc.	\$170,000	3.89%	10/1/2028	164,182	0.02%
Citigroup, Inc.	\$575,000	3.07%	24/2/2028	542,711	0.06%
Citigroup, Inc.	\$143,000	4.66%	24/5/2028	140,688	0.02%
Citigroup, Inc.	\$489,000	3.67%	24/7/2028	466,076	0.05%
Citigroup, Inc.	\$262,000	4.13%	25/7/2028	251,325	0.03%
Citigroup, Inc.	€200,000	3.71%	22/9/2028	214,958	0.02%
Citigroup, Inc.	€200,000	1.50%	26/10/2028	197,394	0.02%
Citigroup, Inc.	\$420,000	3.52%	27/10/2028	396,971	0.04%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	240,955	0.03%
Citigroup, Inc.	\$365,000	4.08%	23/4/2029	349,806	0.04%
Citigroup, Inc.	\$350,000	5.17%	13/2/2030	347,879	0.04%
Citigroup, Inc.	\$648,000	3.98%	20/3/2030	611,379	0.07%
Citigroup, Inc.	\$297,000	2.98%	5/11/2030	264,525	0.03%
Citigroup, Inc.	\$270,000	2.67%	29/1/2031	234,881	0.03%
Citigroup, Inc.	\$555,000	4.41%	31/3/2031	528,951	0.06%
Citigroup, Inc.	\$461,000	2.57%	3/6/2031	395,508	0.04%
Citigroup, Inc.	\$322,000	2.56%	1/5/2032	268,320	0.03%
Citigroup, Inc.	€200,000	3.75%	14/5/2032	212,138	0.02%
Citigroup, Inc.	\$145,000	6.63%	15/6/2032	154,697	0.02%
Citigroup, Inc.	\$199,000	2.52%	3/11/2032	163,684	0.02%
Citigroup, Inc.	\$387,000	3.06%	25/1/2033	328,179	0.04%
Citigroup, Inc.	\$380,000	3.79%	17/3/2033	338,721	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$445,000	4.91%	24/5/2033	427,832	0.05%
Citigroup, Inc.	€100,000	4.11%	22/9/2033	108,778	0.01%
Citigroup, Inc.	\$620,000	6.27%	17/11/2033	649,946	0.07%
Citigroup, Inc.	\$470,000	6.17%	25/5/2034	478,060	0.05%
Citigroup, Inc.	\$360,000	5.83%	13/2/2035	356,837	0.04%
Citigroup, Inc.	£50,000	6.80%	25/6/2038	71,385	0.01%
Citigroup, Inc.	\$110,000	3.88%	24/1/2039	92,019	0.01%
Citigroup, Inc.	\$245,000	8.13%	15/7/2039	306,047	0.03%
Citigroup, Inc.	£100,000	7.38%	1/9/2039	150,265	0.02%
Citigroup, Inc.	\$147,000	5.32%	26/3/2041	141,677	0.02%
Citigroup, Inc.	\$75,000	5.88%	30/1/2042	76,947	0.01%
Citigroup, Inc.	\$91,000	2.90%	3/11/2042	63,414	0.01%
Citigroup, Inc.	\$106,000	6.68%	13/9/2043	115,337	0.01%
Citigroup, Inc.	\$110,000	5.30%	6/5/2044	102,306	0.01%
Citigroup, Inc.	\$105,000	4.65%	30/7/2045	91,656	0.01%
Citigroup, Inc.	\$283,000	4.75%	18/5/2046	242,627	0.03%
Citigroup, Inc.	\$125,000	4.28%	24/4/2048	103,802	0.01%
Citigroup, Inc.	\$319,000	4.65%	23/7/2048	278,094	0.03%
Citizens Bank NA/Providence RI	\$30,000	4.58%	9/8/2028	28,961	0.00%
Citizens Financial Group, Inc.	\$290,000	5.84%	23/1/2030	289,032	0.03%
Citizens Financial Group, Inc.	\$105,000	3.25%	30/4/2030	92,407	0.01%
Citizens Financial Group, Inc.	\$100,000	6.65%	25/4/2035	103,444	0.01%
CME Group, Inc.	\$60,000	2.65%	15/3/2032	51,443	0.01%
CME Group, Inc.	\$110,000	5.30%	15/9/2043	109,915	0.01%
Coca-Cola Co.	€150,000	1.88%	22/9/2026	155,928	0.02%
Coca-Cola Co.	€200,000	1.13%	9/3/2027	202,771	0.02%
Coca-Cola Co.	\$70,000	3.38%	25/3/2027	67,601	0.01%
Coca-Cola Co.	\$205,000	1.45%	1/6/2027	187,339	0.02%
Coca-Cola Co. <sup>1</sup>	\$125,000	1.50%	5/3/2028	111,776	0.01%
Coca-Cola Co. <sup>1</sup>	\$125,000	1.00%	15/3/2028	109,697	0.01%
Coca-Cola Co.	€100,000	0.13%	9/3/2029	92,907	0.01%
Coca-Cola Co. <sup>1</sup>	\$180,000	2.13%	6/9/2029	158,476	0.02%
Coca-Cola Co. <sup>1</sup>	\$205,000	3.45%	25/3/2030	191,693	0.02%
Coca-Cola Co.	€100,000	0.40%	6/5/2030	91,206	0.01%
Coca-Cola Co. <sup>1</sup>	\$320,000	1.65%	1/6/2030	268,287	0.03%
Coca-Cola Co.	\$100,000	2.00%	5/3/2031	83,766	0.01%
Coca-Cola Co.	€100,000	1.25%	8/3/2031	94,632	0.01%
Coca-Cola Co. <sup>1</sup>	\$120,000	1.38%	15/3/2031	96,351	0.01%
Coca-Cola Co.	\$235,000	2.25%	5/1/2032	197,957	0.02%
Coca-Cola Co.	€200,000	3.13%	14/5/2032	211,469	0.02%
Coca-Cola Co.	€100,000	0.50%	9/3/2033	84,589	0.01%
Coca-Cola Co. <sup>1</sup>	€400,000	0.38%	15/3/2033	335,445	0.04%
Coca-Cola Co.	\$105,000	5.00%	13/5/2034	105,345	0.01%
Coca-Cola Co.	€200,000	0.95%	6/5/2036	161,979	0.02%
Coca-Cola Co.	€100,000	0.80%	15/3/2040	71,983	0.01%
Coca-Cola Co.	\$155,000	2.50%	1/6/2040	108,734	0.01%
Coca-Cola Co.	€150,000	1.00%	9/3/2041	109,350	0.01%
Coca-Cola Co.	\$115,000	2.88%	5/5/2041	84,479	0.01%
Coca-Cola Co.	\$240,000	2.60%	1/6/2050	149,140	0.02%
Coca-Cola Co.	\$240,000	3.00%	5/3/2051	161,966	0.02%
Coca-Cola Co.	\$222,000	2.50%	15/3/2051	134,620	0.01%
Coca-Cola Co.	\$215,000	5.30%	13/5/2054	213,553	0.02%
Coca-Cola Co.	\$265,000	2.75%	1/6/2060	160,483	0.02%
Colgate-Palmolive Co.	€100,000	0.50%	6/3/2026	102,150	0.01%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	90,269	0.01%
Comcast Corp.	\$240,000	3.38%	15/8/2025	235,121	0.03%
Comcast Corp.	\$350,000	3.95%	15/10/2025	344,482	0.04%
Comcast Corp.	\$25,000	5.25%	7/11/2025	24,984	0.00%
Comcast Corp.	\$565,000	3.15%	1/3/2026	546,240	0.06%
Comcast Corp.	€100,000	0.00%	14/9/2026	99,418	0.01%
Comcast Corp.	\$165,000	2.35%	15/1/2027	154,516	0.02%
Comcast Corp.	\$100,000	3.30%	1/2/2027	95,849	0.01%
Comcast Corp.	\$70,000	3.30%	1/4/2027	66,945	0.01%
Comcast Corp.	€550,000	0.25%	20/5/2027	539,480	0.06%
Comcast Corp.	\$45,000	5.35%	15/11/2027	45,496	0.00%
Comcast Corp.	\$200,000	3.15%	15/2/2028	187,895	0.02%
Comcast Corp.	\$105,000	3.55%	1/5/2028	99,719	0.01%
Comcast Corp. <sup>1</sup>	\$543,000	4.15%	15/10/2028	525,827	0.06%
Comcast Corp.	\$195,000	4.55%	15/1/2029	191,969	0.02%
Comcast Corp.	\$190,000	5.10%	1/6/2029	191,204	0.02%
Comcast Corp.	€100,000	0.25%	14/9/2029	90,890	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$278,000	2.65%	1/2/2030	246,102	0.03%
Comcast Corp.	\$230,000	3.40%	1/4/2030	211,437	0.02%
Comcast Corp.	\$130,000	4.25%	15/10/2030	124,655	0.01%
Comcast Corp.	\$235,000	1.95%	15/1/2031	193,950	0.02%
Comcast Corp.	\$245,000	1.50%	15/2/2031	196,717	0.02%
Comcast Corp.	€200,000	0.75%	20/2/2032	174,827	0.02%
Comcast Corp.	\$125,000	5.50%	15/11/2032	127,849	0.01%
Comcast Corp.	\$195,000	4.25%	15/1/2033	182,255	0.02%
Comcast Corp.	\$150,000	4.65%	15/2/2033	144,777	0.02%
Comcast Corp.	\$155,000	4.80%	15/5/2033	150,672	0.02%
Comcast Corp. <sup>1</sup>	\$585,000	5.30%	1/6/2034	586,190	0.06%
Comcast Corp.	\$190,000	4.20%	15/8/2034	174,172	0.02%
Comcast Corp.	\$65,000	4.40%	15/8/2035	60,144	0.01%
Comcast Corp.	£100,000	1.88%	20/2/2036	90,622	0.01%
Comcast Corp.	\$155,000	3.90%	1/3/2038	131,208	0.01%
Comcast Corp.	\$185,000	4.60%	15/10/2038	168,384	0.02%
Comcast Corp.	\$205,000	3.25%	1/11/2039	157,738	0.02%
Comcast Corp.	\$190,000	3.75%	1/4/2040	154,398	0.02%
Comcast Corp.	\$40,000	4.60%	15/8/2045	34,780	0.00%
Comcast Corp.	\$150,000	3.40%	15/7/2046	108,337	0.01%
Comcast Corp.	\$80,000	4.00%	15/8/2047	62,830	0.01%
Comcast Corp.	\$340,000	3.97%	1/11/2047	265,030	0.03%
Comcast Corp.	\$170,000	4.00%	1/3/2048	133,546	0.01%
Comcast Corp.	\$535,000	4.70%	15/10/2048	473,650	0.05%
Comcast Corp.	\$260,000	4.00%	1/11/2049	202,644	0.02%
Comcast Corp.	\$227,000	3.45%	1/2/2050	160,336	0.02%
Comcast Corp.	\$220,000	2.80%	15/1/2051	135,600	0.01%
Comcast Corp.	\$665,000	2.89%	1/11/2051	415,206	0.04%
Comcast Corp.	\$350,000	2.45%	15/8/2052	197,055	0.02%
Comcast Corp.	\$155,000	4.05%	1/11/2052	120,114	0.01%
Comcast Corp.	\$165,000	5.35%	15/5/2053	158,086	0.02%
Comcast Corp.	\$225,000	5.65%	1/6/2054	224,672	0.02%
Comcast Corp.	\$750,000	2.94%	1/11/2056	452,481	0.05%
Comcast Corp.	\$108,000	4.95%	15/10/2058	96,451	0.01%
Comcast Corp.	\$180,000	2.65%	15/8/2062	98,020	0.01%
Comcast Corp.	\$559,000	2.99%	1/11/2063	327,930	0.04%
Comcast Corp.	\$220,000	5.50%	15/5/2064	211,690	0.02%
Comerica, Inc.	\$160,000	5.98%	30/1/2030	157,682	0.02%
Commonwealth Edison Co.	\$140,000	4.00%	1/3/2048	108,832	0.01%
Conagra Brands, Inc.	\$10,000	4.60%	1/11/2025	9,880	0.00%
Conagra Brands, Inc.	\$195,000	1.38%	1/11/2027	171,771	0.02%
Conagra Brands, Inc.	\$170,000	4.85%	1/11/2028	167,110	0.02%
Conagra Brands, Inc.	\$137,000	5.30%	1/11/2038	128,964	0.01%
Conagra Brands, Inc.	\$160,000	5.40%	1/11/2048	147,299	0.02%
Concentrix Corp.	\$105,000	6.60%	2/8/2028	106,288	0.01%
Corebridge Financial, Inc.	\$140,000	3.65%	5/4/2027	134,030	0.01%
Corebridge Financial, Inc.	\$330,000	3.85%	5/4/2029	309,329	0.03%
Corebridge Financial, Inc.	\$190,000	3.90%	5/4/2032	170,171	0.02%
Corebridge Financial, Inc.	\$280,000	5.75%	15/1/2034	281,803	0.03%
Corebridge Financial, Inc.	\$155,000	4.40%	5/4/2052	122,025	0.01%
Corebridge Financial, Inc.	\$125,000	6.88%	15/12/2052	126,110	0.01%
Corning, Inc.	\$145,000	4.38%	15/11/2057	113,681	0.01%
Corning, Inc.	\$140,000	5.45%	15/11/2079	128,795	0.01%
CRH SMW Finance DAC	\$200,000	5.20%	21/5/2029	200,008	0.02%
Crown Castle, Inc.	\$155,000	4.45%	15/2/2026	152,278	0.02%
Crown Castle, Inc.	\$75,000	3.70%	15/6/2026	72,489	0.01%
Crown Castle, Inc.	\$240,000	1.05%	15/7/2026	219,657	0.02%
Crown Castle, Inc.	\$55,000	2.90%	15/3/2027	51,626	0.01%
Crown Castle, Inc.	\$70,000	3.65%	1/9/2027	66,547	0.01%
Crown Castle, Inc.	\$50,000	5.00%	11/1/2028	49,389	0.01%
Crown Castle, Inc.	\$70,000	3.30%	1/7/2030	62,404	0.01%
Crown Castle, Inc.	\$390,000	2.25%	15/1/2031	320,654	0.03%
Crown Castle, Inc.	\$95,000	2.10%	1/4/2031	76,926	0.01%
Crown Castle, Inc.	\$60,000	2.50%	15/7/2031	49,527	0.01%
Crown Castle, Inc.	\$195,000	5.10%	1/5/2033	187,992	0.02%
Crown Castle, Inc.	\$100,000	5.80%	1/3/2034	100,996	0.01%
Crown Castle, Inc.	\$160,000	2.90%	1/4/2041	110,657	0.01%
Crown Castle, Inc.	\$135,000	3.25%	15/1/2051	89,367	0.01%
CVS Health Corp.	\$165,000	3.88%	20/7/2025	162,024	0.02%
CVS Health Corp.	\$100,000	5.00%	20/2/2026	99,243	0.01%
CVS Health Corp.	\$490,000	2.88%	1/6/2026	466,762	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	\$200,000	3.00%	15/8/2026	190,515	0.02%
CVS Health Corp.	\$345,000	1.30%	21/8/2027	305,614	0.03%
CVS Health Corp.	\$660,000	4.30%	25/3/2028	637,199	0.07%
CVS Health Corp.	\$175,000	5.00%	30/1/2029	173,208	0.02%
CVS Health Corp.	\$150,000	5.40%	1/6/2029	150,164	0.02%
CVS Health Corp.	\$160,000	3.25%	15/8/2029	145,203	0.02%
CVS Health Corp.	\$410,000	3.75%	1/4/2030	377,299	0.04%
CVS Health Corp.	\$220,000	1.75%	21/8/2030	178,796	0.02%
CVS Health Corp.	\$75,000	5.25%	30/1/2031	74,200	0.01%
CVS Health Corp.	\$200,000	1.88%	28/2/2031	160,338	0.02%
CVS Health Corp.	\$150,000	5.55%	1/6/2031	150,094	0.02%
CVS Health Corp.	\$140,000	2.13%	15/9/2031	112,317	0.01%
CVS Health Corp.	\$220,000	5.25%	21/2/2033	214,779	0.02%
CVS Health Corp.	\$450,000	5.30%	1/6/2033	439,374	0.05%
CVS Health Corp.	\$175,000	5.70%	1/6/2034	174,505	0.02%
CVS Health Corp.	\$742,000	4.78%	25/3/2038	662,500	0.07%
CVS Health Corp.	\$195,000	4.13%	1/4/2040	157,377	0.02%
CVS Health Corp.	\$230,000	2.70%	21/8/2040	152,736	0.02%
CVS Health Corp.	\$90,000	5.30%	5/12/2043	81,585	0.01%
CVS Health Corp.	\$110,000	6.00%	1/6/2044	107,843	0.01%
CVS Health Corp.	\$535,000	5.13%	20/7/2045	470,439	0.05%
CVS Health Corp.	\$1,305,000	5.05%	25/3/2048	1,124,601	0.12%
CVS Health Corp.	\$125,000	4.25%	1/4/2050	95,028	0.01%
CVS Health Corp.	\$155,000	5.63%	21/2/2053	143,849	0.02%
CVS Health Corp.	\$236,000	5.88%	1/6/2053	226,034	0.02%
CVS Health Corp.	\$150,000	6.05%	1/6/2054	147,010	0.02%
CVS Health Corp.	\$25,000	6.00%	1/6/2063	23,928	0.00%
Danaher Corp.	€100,000	2.50%	30/3/2030	102,021	0.01%
Danaher Corp.	\$185,000	2.60%	1/10/2050	112,917	0.01%
Danaher Corp.	\$195,000	2.80%	10/12/2051	123,018	0.01%
Deere & Co.	\$150,000	3.90%	9/6/2042	125,202	0.01%
Deere & Co.	\$250,000	3.75%	15/4/2050	196,075	0.02%
Dell International LLC/EMC Corp.	\$200,000	5.85%	15/7/2025	200,346	0.02%
Dell International LLC/EMC Corp.	\$309,000	6.02%	15/6/2026	312,255	0.03%
Dell International LLC/EMC Corp.	\$285,000	4.90%	1/10/2026	282,213	0.03%
Dell International LLC/EMC Corp.	\$150,000	5.25%	1/2/2028	150,992	0.02%
Dell International LLC/EMC Corp.	\$335,000	5.30%	1/10/2029	336,839	0.04%
Dell International LLC/EMC Corp.	\$225,000	5.40%	15/4/2034	222,654	0.02%
Dell International LLC/EMC Corp.	\$74,000	8.10%	15/7/2036	88,165	0.01%
Dell International LLC/EMC Corp.	\$65,000	3.38%	15/12/2041	47,566	0.01%
Dell International LLC/EMC Corp.	\$26,000	8.35%	15/7/2046	32,904	0.00%
Dell International LLC/EMC Corp.	\$90,000	3.45%	15/12/2051	60,949	0.01%
DENTSPLY SIRONA, Inc.	\$95,000	3.25%	1/6/2030	82,903	0.01%
DH Europe Finance II Sarl	€200,000	0.20%	18/3/2026	202,611	0.02%
DH Europe Finance II Sarl	\$150,000	2.60%	15/11/2029	133,756	0.01%
DH Europe Finance II Sarl	€100,000	0.75%	18/9/2031	88,753	0.01%
DH Europe Finance II Sarl	€200,000	1.35%	18/9/2039	154,807	0.02%
DH Europe Finance II Sarl	\$10,000	3.25%	15/11/2039	7,902	0.00%
DH Europe Finance II Sarl	€200,000	1.80%	18/9/2049	143,718	0.02%
DH Europe Finance II Sarl	\$100,000	3.40%	15/11/2049	71,912	0.01%
DH Europe Finance Sarl	€100,000	1.20%	30/6/2027	100,582	0.01%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	103,629	0.01%
Digital Dutch Finco BV	€300,000	1.50%	15/3/2030	281,101	0.03%
Digital Dutch Finco BV	€100,000	1.25%	1/2/2031	89,215	0.01%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	104,682	0.01%
Digital Euro Finco LLC	€200,000	1.13%	9/4/2028	193,336	0.02%
Digital Intrepid Holding BV	€300,000	0.63%	15/7/2031	252,874	0.03%
Digital Realty Trust LP	\$55,000	3.70%	15/8/2027	52,482	0.01%
Digital Realty Trust LP	\$90,000	5.55%	15/1/2028	90,806	0.01%
Digital Realty Trust LP	\$120,000	3.60%	1/7/2029	111,245	0.01%
Digital Stout Holding LLC	£200,000	3.30%	19/7/2029	228,112	0.02%
Discover Bank	\$15,000	3.45%	27/7/2026	14,327	0.00%
Discover Bank	\$110,000	4.65%	13/9/2028	105,476	0.01%
Discover Financial Services	\$145,000	4.10%	9/2/2027	139,372	0.01%
Discover Financial Services	\$95,000	6.70%	29/11/2032	99,029	0.01%
Discover Financial Services	\$140,000	7.96%	2/11/2034	157,438	0.02%
Discovery Communications LLC	€100,000	1.90%	19/3/2027	101,834	0.01%
Discovery Communications LLC	\$170,000	3.95%	20/3/2028	158,928	0.02%
Discovery Communications LLC	\$223,000	4.13%	15/5/2029	205,895	0.02%
Discovery Communications LLC	\$45,000	3.63%	15/5/2030	39,596	0.00%
Dollar General Corp.	\$135,000	3.50%	3/4/2030	123,306	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	\$135,000	5.45%	5/7/2033	134,238	0.01%
Dollar Tree, Inc.	\$315,000	4.20%	15/5/2028	302,455	0.03%
Dollar Tree, Inc.	\$55,000	2.65%	1/12/2031	45,698	0.00%
Dover Corp.	€100,000	0.75%	4/11/2027	97,886	0.01%
DuPont de Nemours, Inc.	\$95,000	4.49%	15/11/2025	93,723	0.01%
DuPont de Nemours, Inc.	\$300,000	4.73%	15/11/2028	298,783	0.03%
DuPont de Nemours, Inc.	\$134,000	5.32%	15/11/2038	137,726	0.01%
DuPont de Nemours, Inc.	\$240,000	5.42%	15/11/2048	248,616	0.03%
Eagle Materials, Inc.	\$110,000	2.50%	1/7/2031	92,963	0.01%
eBay, Inc.	\$245,000	1.40%	10/5/2026	227,917	0.02%
eBay, Inc.	\$75,000	3.60%	5/6/2027	71,980	0.01%
eBay, Inc.	\$170,000	2.70%	11/3/2030	149,820	0.02%
eBay, Inc.	\$35,000	2.60%	10/5/2031	29,703	0.00%
eBay, Inc.	\$85,000	4.00%	15/7/2042	67,988	0.01%
eBay, Inc.	\$175,000	3.65%	10/5/2051	124,699	0.01%
Electronic Arts, Inc.	\$80,000	1.85%	15/2/2031	65,331	0.01%
Electronic Arts, Inc.	\$75,000	2.95%	15/2/2051	48,418	0.01%
Elevance Health, Inc.	\$275,000	1.50%	15/3/2026	258,130	0.03%
Elevance Health, Inc.	\$235,000	3.65%	1/12/2027	224,584	0.02%
Elevance Health, Inc.	\$280,000	4.10%	1/3/2028	270,779	0.03%
Elevance Health, Inc.	\$150,000	2.88%	15/9/2029	134,926	0.01%
Elevance Health, Inc.	\$250,000	2.25%	15/5/2030	214,159	0.02%
Elevance Health, Inc.	\$75,000	2.55%	15/3/2031	63,902	0.01%
Elevance Health, Inc.	\$200,000	4.75%	15/2/2033	193,055	0.02%
Elevance Health, Inc.	\$190,000	5.38%	15/6/2034	190,876	0.02%
Elevance Health, Inc.	\$65,000	4.63%	15/5/2042	57,213	0.01%
Elevance Health, Inc.	\$115,000	4.65%	15/1/2043	101,477	0.01%
Elevance Health, Inc.	\$50,000	4.65%	15/8/2044	43,614	0.00%
Elevance Health, Inc.	\$95,000	4.38%	1/12/2047	78,854	0.01%
Elevance Health, Inc.	\$196,000	4.55%	1/3/2048	166,146	0.02%
Elevance Health, Inc.	\$110,000	3.70%	15/9/2049	81,211	0.01%
Elevance Health, Inc.	\$25,000	3.13%	15/5/2050	16,756	0.00%
Elevance Health, Inc.	\$284,000	3.60%	15/3/2051	204,029	0.02%
Elevance Health, Inc.	\$100,000	6.10%	15/10/2052	104,923	0.01%
Elevance Health, Inc.	\$220,000	5.13%	15/2/2053	202,409	0.02%
Elevance Health, Inc.	\$200,000	5.65%	15/6/2054	197,742	0.02%
Eli Lilly & Co.	\$355,000	4.50%	9/2/2027	352,003	0.04%
Eli Lilly & Co.	\$104,000	3.38%	15/3/2029	98,265	0.01%
Eli Lilly & Co.	€100,000	0.63%	1/11/2031	89,078	0.01%
Eli Lilly & Co.	\$175,000	4.70%	27/2/2033	171,948	0.02%
Eli Lilly & Co. <sup>1</sup>	\$200,000	4.70%	9/2/2034	196,089	0.02%
Eli Lilly & Co.	€250,000	1.70%	1/11/2049	184,857	0.02%
Eli Lilly & Co.	\$210,000	2.25%	15/5/2050	122,513	0.01%
Eli Lilly & Co.	\$215,000	4.88%	27/2/2053	201,319	0.02%
Eli Lilly & Co.	\$155,000	5.00%	9/2/2054	148,050	0.02%
Eli Lilly & Co.	\$250,000	2.50%	15/9/2060	140,158	0.02%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	58,096	0.01%
Eli Lilly & Co.	\$145,000	4.95%	27/2/2063	134,616	0.01%
Eli Lilly & Co.	\$260,000	5.10%	9/2/2064	247,735	0.03%
Enact Holdings, Inc.	\$110,000	6.25%	28/5/2029	110,072	0.01%
Equifax, Inc.	\$130,000	5.10%	15/12/2027	129,507	0.01%
Equifax, Inc.	\$157,000	2.35%	15/9/2031	128,838	0.01%
Equinix, Inc.	\$150,000	3.20%	18/11/2029	135,270	0.01%
Equinix, Inc.	\$175,000	2.15%	15/7/2030	146,669	0.02%
Equinix, Inc.	\$120,000	2.50%	15/5/2031	100,465	0.01%
Equinix, Inc.	\$180,000	3.90%	15/4/2032	163,727	0.02%
Equinix, Inc.	€100,000	1.00%	15/3/2033	85,056	0.01%
Equitable Holdings, Inc.	\$225,000	4.35%	20/4/2028	217,807	0.02%
Equitable Holdings, Inc.	\$137,000	5.00%	20/4/2048	122,856	0.01%
ERP Operating LP	\$65,000	4.50%	1/7/2044	55,050	0.01%
Everest Reinsurance Holdings, Inc.	\$155,000	3.50%	15/10/2050	104,292	0.01%
Everest Reinsurance Holdings, Inc.	\$140,000	3.13%	15/10/2052	86,510	0.01%
Expedia Group, Inc.	\$142,000	3.80%	15/2/2028	135,156	0.01%
Expedia Group, Inc.	\$140,000	3.25%	15/2/2030	126,237	0.01%
FedEx Corp.	€100,000	0.45%	5/8/2025	103,471	0.01%
FedEx Corp.	\$105,000	3.25%	1/4/2026	101,483	0.01%
FedEx Corp.	€100,000	1.63%	11/1/2027	102,375	0.01%
FedEx Corp.	€200,000	0.45%	4/5/2029	185,567	0.02%
FedEx Corp.	\$22,000	3.10%	5/8/2029	20,138	0.00%
FedEx Corp.	\$22,000	4.25%	15/5/2030	21,121	0.00%
FedEx Corp.	\$114,000	2.40%	15/5/2031	96,586	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FedEx Corp.	\$67,000	3.25%	15/5/2041	49,086	0.01%
FedEx Corp.	\$90,000	5.10%	15/1/2044	82,211	0.01%
FedEx Corp.	\$165,000	4.75%	15/11/2045	142,005	0.02%
FedEx Corp.	\$187,000	4.55%	1/4/2046	155,906	0.02%
FedEx Corp.	\$90,000	4.40%	15/1/2047	73,284	0.01%
FedEx Corp.	\$225,000	4.05%	15/2/2048	174,977	0.02%
FedEx Corp.	\$130,000	4.95%	17/10/2048	115,012	0.01%
FedEx Corp.	\$180,000	5.25%	15/5/2050	167,861	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$251,982	1.88%	20/2/2034	209,308	0.02%
Ferrovial SE	€100,000	4.38%	13/9/2030	109,618	0.01%
Fidelity National Information Services, Inc.	\$70,000	1.65%	1/3/2028	61,679	0.01%
Fidelity National Information Services, Inc.	€200,000	2.00%	21/5/2030	194,952	0.02%
Fidelity National Information Services, Inc.	\$150,000	2.25%	1/3/2031	125,219	0.01%
Fidelity National Information Services, Inc.	\$130,000	5.10%	15/7/2032	128,340	0.01%
Fidelity National Information Services, Inc.	\$135,000	3.10%	1/3/2041	96,954	0.01%
Fifth Third Bancorp	\$215,000	2.55%	5/5/2027	199,165	0.02%
Fifth Third Bancorp	\$105,000	6.36%	27/10/2028	107,285	0.01%
Fifth Third Bancorp	\$225,000	6.34%	27/7/2029	230,714	0.02%
Fifth Third Bancorp	\$50,000	4.77%	28/7/2030	48,089	0.01%
Fifth Third Bancorp	\$130,000	5.63%	29/1/2032	128,815	0.01%
Fifth Third Bancorp	\$115,000	8.25%	1/3/2038	135,947	0.01%
Fifth Third Bank NA	\$65,000	3.85%	15/3/2026	63,071	0.01%
Fiserv, Inc.	£100,000	2.25%	1/7/2025	122,451	0.01%
Fiserv, Inc.	\$205,000	3.20%	1/7/2026	196,776	0.02%
Fiserv, Inc.	\$205,000	2.25%	1/6/2027	189,186	0.02%
Fiserv, Inc.	\$50,000	5.45%	2/3/2028	50,449	0.01%
Fiserv, Inc.	\$150,000	4.20%	1/10/2028	144,184	0.02%
Fiserv, Inc.	\$480,000	3.50%	1/7/2029	443,887	0.05%
Fiserv, Inc.	\$120,000	2.65%	1/6/2030	104,388	0.01%
Fiserv, Inc.	£300,000	3.00%	1/7/2031	328,638	0.04%
Fiserv, Inc.	\$190,000	5.60%	2/3/2033	191,634	0.02%
Fiserv, Inc.	\$120,000	5.63%	21/8/2033	121,060	0.01%
Fiserv, Inc.	\$85,000	5.45%	15/3/2034	84,450	0.01%
Fiserv, Inc.	\$308,000	4.40%	1/7/2049	249,851	0.03%
Ford Motor Co.	\$225,000	4.35%	8/12/2026	218,464	0.02%
Ford Motor Co.	\$185,000	7.45%	16/7/2031	198,825	0.02%
Ford Motor Co.	\$325,000	3.25%	12/2/2032	268,897	0.03%
Ford Motor Co.	\$255,000	6.10%	19/8/2032	254,686	0.03%
Ford Motor Co.	\$325,000	4.75%	15/1/2043	263,126	0.03%
Ford Motor Co.	\$225,000	5.29%	8/12/2046	196,699	0.02%
Ford Motor Credit Co. LLC	\$400,000	4.13%	4/8/2025	392,498	0.04%
Ford Motor Credit Co. LLC	\$200,000	3.38%	13/11/2025	193,556	0.02%
Ford Motor Credit Co. LLC	€200,000	2.39%	17/2/2026	209,058	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.95%	6/3/2026	203,304	0.02%
Ford Motor Credit Co. LLC	£100,000	6.86%	5/6/2026	129,376	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	194,738	0.02%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	187,885	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.27%	9/1/2027	192,679	0.02%
Ford Motor Credit Co. LLC	\$200,000	5.80%	5/3/2027	200,043	0.02%
Ford Motor Credit Co. LLC	\$400,000	5.85%	17/5/2027	400,370	0.04%
Ford Motor Credit Co. LLC	\$200,000	4.95%	28/5/2027	195,344	0.02%
Ford Motor Credit Co. LLC	€200,000	4.87%	3/8/2027	219,799	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.13%	17/8/2027	190,090	0.02%
Ford Motor Credit Co. LLC	\$200,000	3.82%	2/11/2027	187,567	0.02%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	208,514	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.80%	12/5/2028	206,156	0.02%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	229,211	0.02%
Ford Motor Credit Co. LLC	\$220,000	6.80%	7/11/2028	227,449	0.02%
Ford Motor Credit Co. LLC	€400,000	4.17%	21/11/2028	428,315	0.05%
Ford Motor Credit Co. LLC	\$200,000	2.90%	10/2/2029	176,397	0.02%
Ford Motor Credit Co. LLC	€100,000	5.13%	20/2/2029	111,292	0.01%
Ford Motor Credit Co. LLC	\$225,000	5.80%	8/3/2029	224,359	0.02%
Ford Motor Credit Co. LLC	\$600,000	5.11%	3/5/2029	580,033	0.06%
Ford Motor Credit Co. LLC	\$50,000	7.35%	6/3/2030	52,909	0.01%
Ford Motor Credit Co. LLC	\$50,000	7.20%	10/6/2030	52,626	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.00%	13/11/2030	178,527	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.05%	5/3/2031	200,141	0.02%
Ford Motor Credit Co. LLC	\$100,000	3.63%	17/6/2031	86,130	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.12%	7/11/2033	211,257	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.13%	8/3/2034	198,142	0.02%
Fox Corp.	\$123,000	4.71%	25/1/2029	120,801	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fox Corp.	\$220,000	6.50%	13/10/2033	230,546	0.02%
Fox Corp.	\$120,000	5.48%	25/1/2039	114,379	0.01%
Fox Corp.	\$290,000	5.58%	25/1/2049	266,118	0.03%
Franklin Resources, Inc.	\$280,000	1.60%	30/10/2030	226,424	0.02%
GE HealthCare Technologies, Inc.	\$500,000	5.60%	15/11/2025	500,430	0.05%
GE HealthCare Technologies, Inc.	\$200,000	5.65%	15/11/2027	202,690	0.02%
GE HealthCare Technologies, Inc.	\$210,000	5.91%	22/11/2032	216,709	0.02%
GE HealthCare Technologies, Inc.	\$200,000	6.38%	22/11/2052	216,978	0.02%
General Mills, Inc.	€450,000	0.45%	15/1/2026	458,576	0.05%
General Mills, Inc.	\$55,000	3.20%	10/2/2027	52,397	0.01%
General Mills, Inc.	\$330,000	4.20%	17/4/2028	319,597	0.03%
General Mills, Inc.	€150,000	3.91%	13/4/2029	162,872	0.02%
General Mills, Inc.	\$25,000	2.88%	15/4/2030	22,163	0.00%
General Mills, Inc.	\$130,000	4.95%	29/3/2033	126,634	0.01%
General Motors Co.	\$25,000	6.13%	1/10/2025	25,127	0.00%
General Motors Co.	\$100,000	6.80%	1/10/2027	103,822	0.01%
General Motors Co.	\$85,000	4.20%	1/10/2027	81,878	0.01%
General Motors Co.	\$50,000	5.00%	1/10/2028	49,533	0.01%
General Motors Co.	\$195,000	5.40%	15/10/2029	193,972	0.02%
General Motors Co.	\$145,000	5.60%	15/10/2032	145,029	0.02%
General Motors Co.	\$105,000	5.00%	1/4/2035	98,222	0.01%
General Motors Co.	\$190,000	6.60%	1/4/2036	199,070	0.02%
General Motors Co.	\$125,000	5.15%	1/4/2038	114,944	0.01%
General Motors Co.	\$230,000	6.25%	2/10/2043	229,074	0.02%
General Motors Co.	\$125,000	5.20%	1/4/2045	109,681	0.01%
General Motors Co.	\$120,000	6.75%	1/4/2046	125,488	0.01%
General Motors Co.	\$110,000	5.40%	1/4/2048	98,523	0.01%
General Motors Co.	\$135,000	5.95%	1/4/2049	130,938	0.01%
General Motors Financial Co., Inc.	\$100,000	4.30%	13/7/2025	98,659	0.01%
General Motors Financial Co., Inc.	\$190,000	6.05%	10/10/2025	190,778	0.02%
General Motors Financial Co., Inc.	\$185,000	1.25%	8/1/2026	173,248	0.02%
General Motors Financial Co., Inc.	\$410,000	5.25%	1/3/2026	407,690	0.04%
General Motors Financial Co., Inc.	\$175,000	5.40%	6/4/2026	174,624	0.02%
General Motors Financial Co., Inc.	\$215,000	1.50%	10/6/2026	199,132	0.02%
General Motors Financial Co., Inc.	£100,000	5.15%	15/8/2026	125,302	0.01%
General Motors Financial Co., Inc.	\$25,000	4.00%	6/10/2026	24,208	0.00%
General Motors Financial Co., Inc.	\$855,000	4.35%	17/1/2027	832,725	0.09%
General Motors Financial Co., Inc.	\$45,000	2.35%	26/2/2027	41,619	0.00%
General Motors Financial Co., Inc.	\$340,000	5.00%	9/4/2027	336,582	0.04%
General Motors Financial Co., Inc.	\$100,000	5.35%	15/7/2027	99,739	0.01%
General Motors Financial Co., Inc.	£150,000	1.55%	30/7/2027	169,205	0.02%
General Motors Financial Co., Inc.	\$50,000	2.70%	20/8/2027	46,143	0.01%
General Motors Financial Co., Inc.	€100,000	4.50%	22/11/2027	109,747	0.01%
General Motors Financial Co., Inc.	\$180,000	6.00%	9/1/2028	183,080	0.02%
General Motors Financial Co., Inc.	\$235,000	2.40%	10/4/2028	210,774	0.02%
General Motors Financial Co., Inc.	\$295,000	5.80%	23/6/2028	298,411	0.03%
General Motors Financial Co., Inc.	€200,000	0.65%	7/9/2028	189,545	0.02%
General Motors Financial Co., Inc.	\$85,000	2.40%	15/10/2028	75,139	0.01%
General Motors Financial Co., Inc.	\$230,000	5.80%	7/1/2029	232,155	0.02%
General Motors Financial Co., Inc.	\$75,000	4.30%	6/4/2029	71,253	0.01%
General Motors Financial Co., Inc.	\$175,000	5.55%	15/7/2029	175,045	0.02%
General Motors Financial Co., Inc.	£100,000	5.50%	12/1/2030	125,850	0.01%
General Motors Financial Co., Inc.	\$125,000	5.85%	6/4/2030	126,498	0.01%
General Motors Financial Co., Inc.	\$75,000	3.60%	21/6/2030	67,358	0.01%
General Motors Financial Co., Inc.	€200,000	4.00%	10/7/2030	215,099	0.02%
General Motors Financial Co., Inc.	\$25,000	2.35%	8/1/2031	20,507	0.00%
General Motors Financial Co., Inc.	\$40,000	5.75%	8/2/2031	40,103	0.00%
General Motors Financial Co., Inc.	\$160,000	2.70%	10/6/2031	132,436	0.01%
General Motors Financial Co., Inc.	\$125,000	5.60%	18/6/2031	124,025	0.01%
General Motors Financial Co., Inc.	\$115,000	3.10%	12/1/2032	96,629	0.01%
General Motors Financial Co., Inc.	\$325,000	6.40%	9/1/2033	337,167	0.04%
General Motors Financial Co., Inc.	\$200,000	6.10%	7/1/2034	202,196	0.02%
General Motors Financial Co., Inc.	\$185,000	5.95%	4/4/2034	185,120	0.02%
General Motors Financial of Canada Ltd.	CAD120,000	1.75%	15/4/2026	83,054	0.01%
General Motors Financial of Canada Ltd.	CAD140,000	3.15%	8/2/2027	98,141	0.01%
General Motors Financial of Canada Ltd.	CAD120,000	5.10%	14/7/2028	88,402	0.01%
General Motors Financial of Canada Ltd.	CAD85,000	5.00%	9/2/2029	62,335	0.01%
Gilead Sciences, Inc.	\$360,000	3.65%	1/3/2026	350,120	0.04%
Gilead Sciences, Inc.	\$155,000	2.95%	1/3/2027	147,133	0.02%
Gilead Sciences, Inc.	\$125,000	1.20%	1/10/2027	110,823	0.01%
Gilead Sciences, Inc.	\$20,000	1.65%	1/10/2030	16,470	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gilead Sciences, Inc.	\$125,000	5.25%	15/10/2033	125,831	0.01%
Gilead Sciences, Inc.	\$120,000	4.60%	1/9/2035	113,255	0.01%
Gilead Sciences, Inc.	\$70,000	4.00%	1/9/2036	61,709	0.01%
Gilead Sciences, Inc.	\$200,000	2.60%	1/10/2040	137,555	0.01%
Gilead Sciences, Inc.	\$115,000	5.65%	1/12/2041	115,583	0.01%
Gilead Sciences, Inc.	\$365,000	4.80%	1/4/2044	328,824	0.04%
Gilead Sciences, Inc.	\$355,000	4.50%	1/2/2045	306,631	0.03%
Gilead Sciences, Inc.	\$305,000	4.75%	1/3/2046	271,419	0.03%
Gilead Sciences, Inc.	\$220,000	4.15%	1/3/2047	178,815	0.02%
Gilead Sciences, Inc.	\$162,000	2.80%	1/10/2050	101,476	0.01%
Gilead Sciences, Inc.	\$120,000	5.55%	15/10/2053	119,783	0.01%
Global Payments, Inc.	\$45,000	1.20%	1/3/2026	41,893	0.00%
Global Payments, Inc.	\$370,000	4.80%	1/4/2026	365,385	0.04%
Global Payments, Inc.	\$112,000	2.15%	15/1/2027	103,761	0.01%
Global Payments, Inc.	\$325,000	3.20%	15/8/2029	292,197	0.03%
Global Payments, Inc.	\$70,000	2.90%	15/5/2030	60,968	0.01%
Global Payments, Inc.	€300,000	4.88%	17/3/2031	331,862	0.04%
Global Payments, Inc.	\$39,000	2.90%	15/11/2031	32,623	0.00%
Global Payments, Inc.	\$185,000	5.40%	15/8/2032	181,366	0.02%
Global Payments, Inc.	\$35,000	4.15%	15/8/2049	26,332	0.00%
Global Payments, Inc.	\$140,000	5.95%	15/8/2052	134,919	0.01%
Goldman Sachs Bank USA	\$535,000	5.41%	21/5/2027	534,369	0.06%
Goldman Sachs Capital I	\$145,000	6.35%	15/2/2034	149,768	0.02%
Goldman Sachs Group, Inc.	\$237,000	4.25%	21/10/2025	232,862	0.02%
Goldman Sachs Group, Inc.	£200,000	4.25%	29/1/2026	249,246	0.03%
Goldman Sachs Group, Inc.	\$383,000	3.75%	25/2/2026	373,244	0.04%
Goldman Sachs Group, Inc.	€300,000	1.63%	27/7/2026	309,316	0.03%
Goldman Sachs Group, Inc.	\$530,000	3.50%	16/11/2026	508,712	0.05%
Goldman Sachs Group, Inc.	\$425,000	1.09%	9/12/2026	397,327	0.04%
Goldman Sachs Group, Inc.	\$290,000	5.95%	15/1/2027	294,856	0.03%
Goldman Sachs Group, Inc.	\$530,000	3.85%	26/1/2027	512,211	0.05%
Goldman Sachs Group, Inc.	\$275,000	1.43%	9/3/2027	256,579	0.03%
Goldman Sachs Group, Inc.	\$300,000	1.54%	10/9/2027	275,476	0.03%
Goldman Sachs Group, Inc.	\$400,000	1.95%	21/10/2027	369,365	0.04%
Goldman Sachs Group, Inc.	CAD300,000	2.60%	30/11/2027	208,872	0.02%
Goldman Sachs Group, Inc.	€320,000	0.25%	26/1/2028	306,805	0.03%
Goldman Sachs Group, Inc.	\$280,000	2.64%	24/2/2028	261,140	0.03%
Goldman Sachs Group, Inc.	\$520,000	3.62%	15/3/2028	497,107	0.05%
Goldman Sachs Group, Inc.	£100,000	7.25%	10/4/2028	135,030	0.01%
Goldman Sachs Group, Inc.	\$340,000	3.69%	5/6/2028	325,201	0.03%
Goldman Sachs Group, Inc.	\$425,000	4.48%	23/8/2028	415,152	0.04%
Goldman Sachs Group, Inc.	€300,000	2.00%	1/11/2028	301,880	0.03%
Goldman Sachs Group, Inc.	CAD154,000	2.01%	28/2/2029	102,828	0.01%
Goldman Sachs Group, Inc.	\$225,000	3.81%	23/4/2029	213,439	0.02%
Goldman Sachs Group, Inc.	\$184,000	4.22%	1/5/2029	177,119	0.02%
Goldman Sachs Group, Inc.	€200,000	0.88%	9/5/2029	188,362	0.02%
Goldman Sachs Group, Inc.	£40,000	3.13%	25/7/2029	46,438	0.01%
Goldman Sachs Group, Inc.	€200,000	4.00%	21/9/2029	218,191	0.02%
Goldman Sachs Group, Inc.	\$330,000	6.48%	24/10/2029	344,616	0.04%
Goldman Sachs Group, Inc.	£200,000	3.63%	29/10/2029	237,204	0.03%
Goldman Sachs Group, Inc.	€250,000	0.88%	21/1/2030	230,393	0.02%
Goldman Sachs Group, Inc.	\$397,000	2.60%	7/2/2030	347,848	0.04%
Goldman Sachs Group, Inc.	\$280,000	3.80%	15/3/2030	261,761	0.03%
Goldman Sachs Group, Inc.	\$260,000	5.73%	25/4/2030	264,593	0.03%
Goldman Sachs Group, Inc.	£50,000	1.88%	16/12/2030	52,133	0.01%
Goldman Sachs Group, Inc.	€50,000	3.00%	12/2/2031	51,510	0.01%
Goldman Sachs Group, Inc.	\$620,000	1.99%	27/1/2032	503,686	0.05%
Goldman Sachs Group, Inc.	€100,000	0.75%	23/3/2032	86,017	0.01%
Goldman Sachs Group, Inc.	\$480,000	2.62%	22/4/2032	403,484	0.04%
Goldman Sachs Group, Inc.	\$515,000	2.38%	21/7/2032	423,230	0.05%
Goldman Sachs Group, Inc.	\$338,000	2.65%	21/10/2032	281,091	0.03%
Goldman Sachs Group, Inc.	\$370,000	6.13%	15/2/2033	391,862	0.04%
Goldman Sachs Group, Inc.	\$585,000	3.10%	24/2/2033	500,375	0.05%
Goldman Sachs Group, Inc.	€210,000	1.00%	18/3/2033	180,671	0.02%
Goldman Sachs Group, Inc.	\$140,000	6.56%	24/10/2034	150,573	0.02%
Goldman Sachs Group, Inc.	\$360,000	5.85%	25/4/2035	368,829	0.04%
Goldman Sachs Group, Inc.	\$708,000	6.75%	1/10/2037	764,478	0.08%
Goldman Sachs Group, Inc.	\$320,000	4.02%	31/10/2038	272,191	0.03%
Goldman Sachs Group, Inc.	\$170,000	4.41%	23/4/2039	150,192	0.02%
Goldman Sachs Group, Inc.	\$350,000	6.25%	1/2/2041	371,762	0.04%
Goldman Sachs Group, Inc.	\$155,000	3.21%	22/4/2042	114,826	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	\$148,000	2.91%	21/7/2042	103,932	0.01%
Goldman Sachs Group, Inc.	\$430,000	3.44%	24/2/2043	324,372	0.03%
Goldman Sachs Group, Inc.	\$224,000	4.80%	8/7/2044	202,122	0.02%
Goldman Sachs Group, Inc.	\$333,000	5.15%	22/5/2045	311,414	0.03%
Goldman Sachs Group, Inc.	\$310,000	4.75%	21/10/2045	278,143	0.03%
Haleon Netherlands Capital BV	€100,000	2.13%	29/3/2034	92,565	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	232,131	0.02%
Haleon US Capital LLC	\$250,000	3.63%	24/3/2032	223,818	0.02%
Haleon US Capital LLC	\$250,000	4.00%	24/3/2052	198,221	0.02%
Harley-Davidson Financial Services, Inc.	€200,000	5.13%	5/4/2026	218,639	0.02%
Hartford Financial Services Group, Inc.	\$95,000	3.60%	19/8/2049	69,350	0.01%
Hasbro, Inc.	\$80,000	3.90%	19/11/2029	73,802	0.01%
HCA, Inc.	\$540,000	5.88%	15/2/2026	540,955	0.06%
HCA, Inc.	\$155,000	5.25%	15/6/2026	154,393	0.02%
HCA, Inc.	\$110,000	5.38%	1/9/2026	109,724	0.01%
HCA, Inc.	\$130,000	4.50%	15/2/2027	127,052	0.01%
HCA, Inc.	\$220,000	3.13%	15/3/2027	207,857	0.02%
HCA, Inc.	\$110,000	5.20%	1/6/2028	109,559	0.01%
HCA, Inc.	\$125,000	5.63%	1/9/2028	126,095	0.01%
HCA, Inc.	\$110,000	5.88%	1/2/2029	112,003	0.01%
HCA, Inc.	\$125,000	4.13%	15/6/2029	118,384	0.01%
HCA, Inc.	\$410,000	3.50%	1/9/2030	369,847	0.04%
HCA, Inc.	\$150,000	5.45%	1/4/2031	149,869	0.02%
HCA, Inc.	\$220,000	2.38%	15/7/2031	180,587	0.02%
HCA, Inc.	\$255,000	3.63%	15/3/2032	224,570	0.02%
HCA, Inc.	\$495,000	5.50%	1/6/2033	490,848	0.05%
HCA, Inc.	\$115,000	5.60%	1/4/2034	114,256	0.01%
HCA, Inc.	\$70,000	5.13%	15/6/2039	64,788	0.01%
HCA, Inc.	\$170,000	5.50%	15/6/2047	156,914	0.02%
HCA, Inc.	\$300,000	5.25%	15/6/2049	267,240	0.03%
HCA, Inc.	\$72,000	3.50%	15/7/2051	48,136	0.01%
HCA, Inc.	\$315,000	4.63%	15/3/2052	254,371	0.03%
HCA, Inc.	\$380,000	5.90%	1/6/2053	369,931	0.04%
HCA, Inc.	\$175,000	6.00%	1/4/2054	172,643	0.02%
Healthcare Realty Holdings LP	\$165,000	2.00%	15/3/2031	130,124	0.01%
Healthpeak OP LLC	\$40,000	3.00%	15/1/2030	35,494	0.00%
Healthpeak OP LLC	\$135,000	5.25%	15/12/2032	132,578	0.01%
Hewlett Packard Enterprise Co.	\$305,000	4.90%	15/10/2025	302,665	0.03%
Hewlett Packard Enterprise Co.	\$355,000	1.75%	1/4/2026	333,064	0.04%
Hewlett Packard Enterprise Co.	\$385,000	6.35%	15/10/2045	404,404	0.04%
Highland Holdings Sarl	€200,000	0.32%	15/12/2026	198,101	0.02%
Home Depot, Inc.	\$180,000	4.00%	15/9/2025	177,372	0.02%
Home Depot, Inc.	\$85,000	3.35%	15/9/2025	83,091	0.01%
Home Depot, Inc.	\$250,000	5.10%	24/12/2025	249,797	0.03%
Home Depot, Inc.	\$250,000	3.00%	1/4/2026	240,999	0.03%
Home Depot, Inc.	\$250,000	5.15%	25/6/2026	250,237	0.03%
Home Depot, Inc.	\$185,000	2.13%	15/9/2026	173,812	0.02%
Home Depot, Inc.	\$25,000	4.95%	30/9/2026	24,960	0.00%
Home Depot, Inc.	\$130,000	2.50%	15/4/2027	121,750	0.01%
Home Depot, Inc.	\$55,000	2.88%	15/4/2027	52,071	0.01%
Home Depot, Inc.	\$100,000	4.88%	25/6/2027	99,821	0.01%
Home Depot, Inc.	\$125,000	2.80%	14/9/2027	117,092	0.01%
Home Depot, Inc.	\$130,000	1.50%	15/9/2028	114,059	0.01%
Home Depot, Inc.	\$90,000	3.90%	6/12/2028	86,945	0.01%
Home Depot, Inc.	\$205,000	4.90%	15/4/2029	205,375	0.02%
Home Depot, Inc.	\$240,000	2.95%	15/6/2029	219,970	0.02%
Home Depot, Inc.	\$250,000	4.75%	25/6/2029	248,573	0.03%
Home Depot, Inc.	\$185,000	2.70%	15/4/2030	164,799	0.02%
Home Depot, Inc.	\$215,000	1.38%	15/3/2031	171,308	0.02%
Home Depot, Inc.	\$125,000	4.85%	25/6/2031	123,995	0.01%
Home Depot, Inc.	\$90,000	1.88%	15/9/2031	73,304	0.01%
Home Depot, Inc.	\$310,000	3.25%	15/4/2032	274,969	0.03%
Home Depot, Inc.	\$95,000	4.50%	15/9/2032	92,120	0.01%
Home Depot, Inc.	\$150,000	4.95%	25/6/2034	148,474	0.02%
Home Depot, Inc. <sup>1</sup>	\$418,000	5.88%	16/12/2036	442,992	0.05%
Home Depot, Inc.	\$250,000	3.30%	15/4/2040	194,607	0.02%
Home Depot, Inc.	\$135,000	5.95%	1/4/2041	142,725	0.02%
Home Depot, Inc.	\$195,000	4.20%	1/4/2043	165,322	0.02%
Home Depot, Inc.	\$190,000	4.88%	15/2/2044	175,967	0.02%
Home Depot, Inc.	\$125,000	4.40%	15/3/2045	108,129	0.01%
Home Depot, Inc.	\$445,000	4.25%	1/4/2046	374,429	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	\$160,000	3.90%	15/6/2047	126,436	0.01%
Home Depot, Inc.	\$185,000	4.50%	6/12/2048	160,358	0.02%
Home Depot, Inc.	\$60,000	3.13%	15/12/2049	40,882	0.00%
Home Depot, Inc.	\$185,000	3.35%	15/4/2050	131,538	0.01%
Home Depot, Inc.	\$125,000	2.38%	15/3/2051	71,757	0.01%
Home Depot, Inc.	\$128,000	2.75%	15/9/2051	79,709	0.01%
Home Depot, Inc.	\$235,000	3.63%	15/4/2052	173,867	0.02%
Home Depot, Inc.	\$155,000	4.95%	15/9/2052	143,376	0.02%
Home Depot, Inc.	\$200,000	5.30%	25/6/2054	195,269	0.02%
Home Depot, Inc.	\$110,000	3.50%	15/9/2056	78,028	0.01%
Hormel Foods Corp.	\$105,000	1.70%	3/6/2028	93,256	0.01%
Hormel Foods Corp.	\$130,000	1.80%	11/6/2030	109,190	0.01%
Host Hotels & Resorts LP	\$210,000	3.50%	15/9/2030	185,440	0.02%
HP, Inc.	\$215,000	3.00%	17/6/2027	202,254	0.02%
HP, Inc.	\$105,000	4.75%	15/1/2028	103,900	0.01%
HP, Inc.	\$210,000	4.00%	15/4/2029	199,977	0.02%
HP, Inc.	\$170,000	2.65%	17/6/2031	143,986	0.02%
HP, Inc.	\$170,000	5.50%	15/1/2033	171,152	0.02%
HP, Inc.	\$137,000	6.00%	15/9/2041	139,941	0.02%
Humana, Inc.	\$252,000	1.35%	3/2/2027	228,379	0.02%
Humana, Inc.	\$20,000	3.70%	23/3/2029	18,748	0.00%
Humana, Inc.	\$165,000	5.38%	15/4/2031	164,093	0.02%
Humana, Inc.	\$45,000	2.15%	3/2/2032	35,863	0.00%
Humana, Inc.	\$165,000	5.88%	1/3/2033	167,947	0.02%
Humana, Inc.	\$10,000	5.95%	15/3/2034	10,225	0.00%
Humana, Inc.	\$170,000	4.95%	1/10/2044	147,871	0.02%
Humana, Inc.	\$140,000	5.50%	15/3/2053	130,134	0.01%
Humana, Inc.	\$125,000	5.75%	15/4/2054	120,449	0.01%
Huntington Bancshares, Inc.	\$125,000	6.21%	21/8/2029	127,589	0.01%
Huntington Bancshares, Inc.	\$90,000	2.55%	4/2/2030	76,976	0.01%
Huntington Bancshares, Inc.	\$170,000	5.71%	2/2/2035	167,395	0.02%
Huntington National Bank	\$55,000	4.55%	17/5/2028	53,536	0.01%
Huntington National Bank	\$160,000	5.65%	10/1/2030	159,930	0.02%
Huntsman International LLC	\$130,000	4.50%	1/5/2029	123,156	0.01%
IBM International Capital Pte Ltd.	\$100,000	4.90%	5/2/2034	97,047	0.01%
IBM International Capital Pte Ltd.	\$100,000	5.30%	5/2/2054	93,661	0.01%
Illinois Tool Works, Inc.	€200,000	3.25%	17/5/2028	213,959	0.02%
Illinois Tool Works, Inc.	€400,000	2.13%	22/5/2030	399,422	0.04%
Illinois Tool Works, Inc.	€100,000	3.00%	19/5/2034	101,536	0.01%
Illinois Tool Works, Inc.	\$165,000	3.90%	1/9/2042	137,560	0.01%
Ingersoll Rand, Inc.	\$105,000	5.18%	15/6/2029	104,991	0.01%
Ingersoll Rand, Inc.	\$145,000	5.70%	14/8/2033	148,367	0.02%
Ingersoll Rand, Inc.	\$145,000	5.45%	15/6/2034	146,178	0.02%
Intel Corp.	\$377,000	3.70%	29/7/2025	370,537	0.04%
Intel Corp.	\$255,000	4.88%	10/2/2026	253,484	0.03%
Intel Corp.	\$285,000	2.60%	19/5/2026	271,611	0.03%
Intel Corp.	\$35,000	3.75%	25/3/2027	33,870	0.00%
Intel Corp.	\$190,000	3.15%	11/5/2027	180,607	0.02%
Intel Corp.	\$215,000	3.75%	5/8/2027	207,368	0.02%
Intel Corp.	\$250,000	4.88%	10/2/2028	249,055	0.03%
Intel Corp.	\$565,000	1.60%	12/8/2028	494,565	0.05%
Intel Corp.	\$155,000	4.00%	5/8/2029	147,976	0.02%
Intel Corp.	\$265,000	2.45%	15/11/2029	232,972	0.02%
Intel Corp.	\$100,000	5.13%	10/2/2030	100,406	0.01%
Intel Corp.	\$375,000	3.90%	25/3/2030	352,371	0.04%
Intel Corp.	\$170,000	2.00%	12/8/2031	138,396	0.01%
Intel Corp.	\$200,000	4.15%	5/8/2032	187,213	0.02%
Intel Corp.	\$65,000	4.00%	15/12/2032	59,788	0.01%
Intel Corp.	\$295,000	5.20%	10/2/2033	294,502	0.03%
Intel Corp.	\$150,000	5.15%	21/2/2034	148,112	0.02%
Intel Corp.	\$140,000	4.60%	25/3/2040	126,290	0.01%
Intel Corp.	\$103,000	2.80%	12/8/2041	71,290	0.01%
Intel Corp.	\$115,000	4.80%	1/10/2041	104,520	0.01%
Intel Corp.	\$130,000	5.63%	10/2/2043	128,782	0.01%
Intel Corp.	\$90,000	4.90%	29/7/2045	82,159	0.01%
Intel Corp.	\$178,000	4.10%	19/5/2046	142,098	0.02%
Intel Corp.	\$107,000	4.10%	11/5/2047	84,794	0.01%
Intel Corp.	\$240,000	3.73%	8/12/2047	176,529	0.02%
Intel Corp.	\$265,000	3.25%	15/11/2049	177,696	0.02%
Intel Corp.	\$335,000	4.75%	25/3/2050	288,562	0.03%
Intel Corp.	\$180,000	3.05%	12/8/2051	114,170	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	\$250,000	4.90%	5/8/2052	220,352	0.02%
Intel Corp.	\$285,000	5.70%	10/2/2053	280,370	0.03%
Intel Corp.	\$60,000	5.60%	21/2/2054	58,192	0.01%
Intel Corp.	\$123,000	3.10%	15/2/2060	74,506	0.01%
Intel Corp.	\$120,000	4.95%	25/3/2060	104,931	0.01%
Intel Corp.	\$80,000	3.20%	12/8/2061	49,239	0.01%
Intel Corp.	\$175,000	5.05%	5/8/2062	154,568	0.02%
Intel Corp.	\$260,000	5.90%	10/2/2063	259,878	0.03%
Intercontinental Exchange, Inc.	\$115,000	3.75%	1/12/2025	112,445	0.01%
Intercontinental Exchange, Inc.	\$515,000	4.00%	15/9/2027	498,184	0.05%
Intercontinental Exchange, Inc.	\$190,000	4.35%	15/6/2029	183,946	0.02%
Intercontinental Exchange, Inc.	\$229,000	2.10%	15/6/2030	194,363	0.02%
Intercontinental Exchange, Inc.	\$189,000	1.85%	15/9/2032	146,561	0.02%
Intercontinental Exchange, Inc.	\$185,000	4.60%	15/3/2033	176,632	0.02%
Intercontinental Exchange, Inc.	\$280,000	2.65%	15/9/2040	194,269	0.02%
Intercontinental Exchange, Inc.	\$220,000	4.25%	21/9/2048	180,153	0.02%
Intercontinental Exchange, Inc.	\$100,000	3.00%	15/6/2050	64,920	0.01%
Intercontinental Exchange, Inc.	\$190,000	4.95%	15/6/2052	173,049	0.02%
Intercontinental Exchange, Inc.	\$255,000	3.00%	15/9/2060	152,510	0.02%
Intercontinental Exchange, Inc.	\$170,000	5.20%	15/6/2062	158,326	0.02%
International Business Machines Corp.	\$385,000	3.45%	19/2/2026	374,173	0.04%
International Business Machines Corp.	\$145,000	3.30%	15/5/2026	140,112	0.02%
International Business Machines Corp. <sup>1</sup>	€500,000	1.25%	29/1/2027	508,591	0.05%
International Business Machines Corp.	\$95,000	1.70%	15/5/2027	86,625	0.01%
International Business Machines Corp. <sup>1</sup>	\$275,000	4.15%	27/7/2027	268,276	0.03%
International Business Machines Corp.	\$100,000	4.50%	6/2/2028	98,566	0.01%
International Business Machines Corp.	€300,000	0.30%	11/2/2028	288,486	0.03%
International Business Machines Corp. <sup>1</sup>	\$655,000	3.50%	15/5/2029	612,307	0.07%
International Business Machines Corp.	€200,000	0.88%	9/2/2030	186,741	0.02%
International Business Machines Corp.	\$155,000	1.95%	15/5/2030	131,047	0.01%
International Business Machines Corp.	€300,000	1.75%	31/1/2031	289,182	0.03%
International Business Machines Corp.	€300,000	0.65%	11/2/2032	259,955	0.03%
International Business Machines Corp.	\$160,000	4.40%	27/7/2032	152,122	0.02%
International Business Machines Corp.	\$300,000	4.75%	6/2/2033	291,851	0.03%
International Business Machines Corp.	€100,000	1.25%	9/2/2034	87,014	0.01%
International Business Machines Corp.	€100,000	3.75%	6/2/2035	107,502	0.01%
International Business Machines Corp.	\$200,000	4.15%	15/5/2039	172,017	0.02%
International Business Machines Corp.	€250,000	1.20%	11/2/2040	185,349	0.02%
International Business Machines Corp.	\$150,000	4.00%	20/6/2042	122,584	0.01%
International Business Machines Corp.	€100,000	4.00%	6/2/2043	105,823	0.01%
International Business Machines Corp.	\$595,000	4.25%	15/5/2049	483,645	0.05%
International Business Machines Corp.	\$85,000	2.95%	15/5/2050	54,038	0.01%
International Business Machines Corp.	\$150,000	4.90%	27/7/2052	133,883	0.01%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	102,621	0.01%
International Flavors & Fragrances, Inc.	\$25,000	5.00%	26/9/2048	21,481	0.00%
Intuit, Inc.	\$115,000	5.25%	15/9/2026	115,351	0.01%
Intuit, Inc.	\$25,000	5.13%	15/9/2028	25,225	0.00%
Intuit, Inc.	\$190,000	5.20%	15/9/2033	190,880	0.02%
Intuit, Inc.	\$185,000	5.50%	15/9/2053	185,747	0.02%
IQVIA, Inc.	\$190,000	6.25%	1/2/2029	195,291	0.02%
J M Smucker Co.	\$145,000	5.90%	15/11/2028	149,348	0.02%
J M Smucker Co.	\$120,000	6.20%	15/11/2033	126,003	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$255,000	5.13%	1/2/2028	251,980	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$245,000	5.50%	15/1/2030	241,253	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$230,000	3.63%	15/1/2032	198,870	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$60,000	3.00%	15/5/2032	49,154	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$218,000	5.75%	1/4/2033	216,803	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$200,000	6.75%	15/3/2034	211,547	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$130,000	4.38%	2/2/2052	96,320	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$190,000	6.50%	1/12/2052	188,883	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$190,000	7.25%	15/11/2053	205,939	0.02%
JM Smucker Co.	\$140,000	6.50%	15/11/2043	147,446	0.02%
JM Smucker Co.	\$125,000	6.50%	15/11/2053	134,187	0.01%
John Deere Bank SA	€100,000	2.50%	14/9/2026	105,103	0.01%
John Deere Bank SA	€300,000	3.30%	15/10/2029	320,262	0.03%
John Deere Capital Corp.	\$35,000	4.05%	8/9/2025	34,522	0.00%
John Deere Capital Corp.	\$50,000	4.80%	9/1/2026	49,687	0.01%
John Deere Capital Corp.	\$280,000	0.70%	15/1/2026	261,745	0.03%
John Deere Capital Corp.	\$240,000	4.15%	15/9/2027	234,666	0.03%
John Deere Capital Corp.	\$100,000	4.75%	20/1/2028	99,575	0.01%
John Deere Capital Corp.	\$190,000	4.95%	14/7/2028	190,200	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	\$150,000	4.50%	16/1/2029	147,416	0.02%
John Deere Capital Corp.	\$74,000	4.85%	11/6/2029	73,761	0.01%
John Deere Capital Corp.	\$45,000	4.70%	10/6/2030	44,566	0.00%
John Deere Capital Corp.	\$195,000	5.15%	8/9/2033	195,470	0.02%
John Deere Capital Corp.	\$130,000	5.10%	11/4/2034	129,603	0.01%
John Deere Capital Corp.	\$120,000	5.05%	12/6/2034	119,152	0.01%
John Deere Cash Management Sarl	€300,000	1.85%	2/4/2028	305,924	0.03%
John Deere Cash Management Sarl	€100,000	2.20%	2/4/2032	98,752	0.01%
John Deere Cash Management Sarl	€100,000	1.65%	13/6/2039	84,796	0.01%
John Deere Financial, Inc.	CAD75,000	4.63%	4/4/2029	55,213	0.01%
Johnson & Johnson <sup>1</sup>	\$505,000	0.55%	1/9/2025	479,410	0.05%
Johnson & Johnson	\$185,000	2.45%	1/3/2026	177,667	0.02%
Johnson & Johnson	\$170,000	2.95%	3/3/2027	162,710	0.02%
Johnson & Johnson <sup>1</sup>	\$395,000	0.95%	1/9/2027	351,866	0.04%
Johnson & Johnson <sup>1</sup>	\$370,000	2.90%	15/1/2028	349,641	0.04%
Johnson & Johnson	€300,000	1.15%	20/11/2028	297,363	0.03%
Johnson & Johnson	\$150,000	4.80%	1/6/2029	151,118	0.02%
Johnson & Johnson	\$135,000	1.30%	1/9/2030	111,374	0.01%
Johnson & Johnson	€200,000	3.20%	1/6/2032	214,231	0.02%
Johnson & Johnson	\$175,000	4.38%	5/12/2033	171,828	0.02%
Johnson & Johnson	\$170,000	4.95%	1/6/2034	171,959	0.02%
Johnson & Johnson	\$185,000	3.55%	1/3/2036	161,934	0.02%
Johnson & Johnson	€200,000	3.35%	1/6/2036	213,113	0.02%
Johnson & Johnson	\$187,000	3.63%	3/3/2037	163,015	0.02%
Johnson & Johnson	\$100,000	5.95%	15/8/2037	108,876	0.01%
Johnson & Johnson <sup>1</sup>	\$130,000	3.40%	15/1/2038	109,143	0.01%
Johnson & Johnson <sup>1</sup>	\$215,000	2.10%	1/9/2040	143,488	0.02%
Johnson & Johnson	€200,000	3.55%	1/6/2044	212,455	0.02%
Johnson & Johnson <sup>1</sup>	\$397,000	3.70%	1/3/2046	318,717	0.03%
Johnson & Johnson	\$94,000	3.75%	3/3/2047	75,517	0.01%
Johnson & Johnson	\$225,000	3.50%	15/1/2048	172,207	0.02%
Johnson & Johnson	\$215,000	2.25%	1/9/2050	127,738	0.01%
Johnson & Johnson	\$50,000	5.25%	1/6/2054	50,212	0.01%
Johnson & Johnson	\$100,000	2.45%	1/9/2060	56,510	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	0.38%	15/9/2027	194,178	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	313,794	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€100,000	1.00%	15/9/2032	87,162	0.01%
JPMorgan Chase & Co.	\$190,000	3.90%	15/7/2025	187,099	0.02%
JPMorgan Chase & Co.	€200,000	3.00%	19/2/2026	213,117	0.02%
JPMorgan Chase & Co.	\$535,000	3.20%	15/6/2026	515,221	0.06%
JPMorgan Chase & Co.	\$562,000	2.95%	1/10/2026	535,394	0.06%
JPMorgan Chase & Co.	€200,000	1.50%	29/10/2026	205,413	0.02%
JPMorgan Chase & Co.	\$1,110,000	1.05%	19/11/2026	1,042,974	0.11%
JPMorgan Chase & Co.	\$150,000	4.13%	15/12/2026	146,106	0.02%
JPMorgan Chase & Co.	\$315,000	3.96%	29/1/2027	307,728	0.03%
JPMorgan Chase & Co.	\$390,000	1.04%	4/2/2027	363,389	0.04%
JPMorgan Chase & Co.	€500,000	1.09%	11/3/2027	513,154	0.05%
JPMorgan Chase & Co.	\$445,000	1.47%	22/9/2027	408,621	0.04%
JPMorgan Chase & Co.	\$190,000	4.25%	1/10/2027	185,223	0.02%
JPMorgan Chase & Co.	\$85,000	3.63%	1/12/2027	81,320	0.01%
JPMorgan Chase & Co.	\$350,000	5.04%	23/1/2028	348,206	0.04%
JPMorgan Chase & Co.	\$513,000	3.78%	1/2/2028	494,260	0.05%
JPMorgan Chase & Co.	€550,000	0.39%	24/2/2028	542,110	0.06%
JPMorgan Chase & Co.	\$295,000	2.95%	24/2/2028	277,887	0.03%
JPMorgan Chase & Co.	CAD195,000	1.90%	5/3/2028	133,205	0.01%
JPMorgan Chase & Co.	\$270,000	5.57%	22/4/2028	272,198	0.03%
JPMorgan Chase & Co.	\$414,000	4.32%	26/4/2028	403,717	0.04%
JPMorgan Chase & Co.	\$423,000	3.54%	1/5/2028	403,666	0.04%
JPMorgan Chase & Co.	€200,000	2.88%	24/5/2028	209,996	0.02%
JPMorgan Chase & Co.	\$170,000	2.18%	1/6/2028	156,059	0.02%
JPMorgan Chase & Co.	\$1,015,000	4.85%	25/7/2028	1,004,103	0.11%
JPMorgan Chase & Co.	\$185,000	3.51%	23/1/2029	174,944	0.02%
JPMorgan Chase & Co.	\$287,000	4.01%	23/4/2029	274,659	0.03%
JPMorgan Chase & Co.	\$470,000	2.07%	1/6/2029	418,036	0.04%
JPMorgan Chase & Co.	€200,000	1.81%	12/6/2029	200,140	0.02%
JPMorgan Chase & Co.	\$260,000	4.20%	23/7/2029	250,231	0.03%
JPMorgan Chase & Co.	\$365,000	5.30%	24/7/2029	366,274	0.04%
JPMorgan Chase & Co.	\$285,000	6.09%	23/10/2029	294,398	0.03%
JPMorgan Chase & Co.	\$241,000	4.45%	5/12/2029	233,859	0.03%
JPMorgan Chase & Co.	\$695,000	5.01%	23/1/2030	689,334	0.07%
JPMorgan Chase & Co.	€300,000	1.96%	23/3/2030	297,565	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	\$330,000	5.58%	22/4/2030	335,226	0.04%
JPMorgan Chase & Co.	\$611,000	3.70%	6/5/2030	570,958	0.06%
JPMorgan Chase & Co.	\$250,000	4.57%	14/6/2030	242,685	0.03%
JPMorgan Chase & Co.	\$545,000	2.74%	15/10/2030	482,154	0.05%
JPMorgan Chase & Co.	\$495,000	4.49%	24/3/2031	477,268	0.05%
JPMorgan Chase & Co.	\$325,000	2.52%	22/4/2031	280,897	0.03%
JPMorgan Chase & Co.	\$555,000	2.96%	13/5/2031	486,398	0.05%
JPMorgan Chase & Co.	€300,000	1.00%	25/7/2031	275,422	0.03%
JPMorgan Chase & Co.	€200,000	4.46%	13/11/2031	222,833	0.02%
JPMorgan Chase & Co.	\$212,000	1.76%	19/11/2031	172,151	0.02%
JPMorgan Chase & Co.	\$260,000	1.95%	4/2/2032	211,651	0.02%
JPMorgan Chase & Co.	\$350,000	2.58%	22/4/2032	295,513	0.03%
JPMorgan Chase & Co.	€200,000	1.05%	4/11/2032	178,628	0.02%
JPMorgan Chase & Co.	\$292,000	2.55%	8/11/2032	243,459	0.03%
JPMorgan Chase & Co.	\$320,000	2.96%	25/1/2033	272,788	0.03%
JPMorgan Chase & Co.	\$360,000	4.59%	26/4/2033	342,521	0.04%
JPMorgan Chase & Co.	£100,000	1.90%	28/4/2033	101,309	0.01%
JPMorgan Chase & Co.	\$570,000	4.91%	25/7/2033	553,717	0.06%
JPMorgan Chase & Co.	\$491,000	5.72%	14/9/2033	500,698	0.05%
JPMorgan Chase & Co.	€346,000	3.76%	21/3/2034	368,446	0.04%
JPMorgan Chase & Co.	\$640,000	5.35%	1/6/2034	637,203	0.07%
JPMorgan Chase & Co.	\$495,000	6.25%	23/10/2034	524,980	0.06%
JPMorgan Chase & Co.	\$460,000	5.34%	23/1/2035	457,608	0.05%
JPMorgan Chase & Co.	\$260,000	5.77%	22/4/2035	266,901	0.03%
JPMorgan Chase & Co.	\$345,000	6.40%	15/5/2038	381,320	0.04%
JPMorgan Chase & Co.	\$500,000	3.88%	24/7/2038	429,047	0.05%
JPMorgan Chase & Co.	\$264,000	5.50%	15/10/2040	265,089	0.03%
JPMorgan Chase & Co.	\$215,000	3.11%	22/4/2041	160,860	0.02%
JPMorgan Chase & Co.	\$227,000	5.60%	15/7/2041	231,012	0.02%
JPMorgan Chase & Co.	\$330,000	2.53%	19/11/2041	225,213	0.02%
JPMorgan Chase & Co.	\$190,000	5.40%	6/1/2042	188,858	0.02%
JPMorgan Chase & Co.	\$311,000	3.16%	22/4/2042	230,847	0.02%
JPMorgan Chase & Co.	\$210,000	5.63%	16/8/2043	213,390	0.02%
JPMorgan Chase & Co.	\$270,000	4.85%	1/2/2044	251,936	0.03%
JPMorgan Chase & Co.	\$200,000	4.95%	1/6/2045	186,743	0.02%
JPMorgan Chase & Co.	\$305,000	4.26%	22/2/2048	255,601	0.03%
JPMorgan Chase & Co.	\$184,000	4.03%	24/7/2048	148,065	0.02%
JPMorgan Chase & Co.	\$488,000	3.96%	15/11/2048	387,876	0.04%
JPMorgan Chase & Co.	\$258,000	3.90%	23/1/2049	203,330	0.02%
JPMorgan Chase & Co.	\$231,000	3.11%	22/4/2051	157,408	0.02%
JPMorgan Chase & Co.	\$382,000	3.33%	22/4/2052	269,325	0.03%
JPMorgan Chase Bank NA	\$250,000	5.11%	8/12/2026	249,883	0.03%
Kenvue, Inc. <sup>1</sup>	\$360,000	5.05%	22/3/2028	361,890	0.04%
Kenvue, Inc.	\$100,000	5.00%	22/3/2030	100,350	0.01%
Kenvue, Inc.	\$235,000	4.90%	22/3/2033	232,357	0.02%
Kenvue, Inc.	\$120,000	5.10%	22/3/2043	115,777	0.01%
Kenvue, Inc.	\$195,000	5.05%	22/3/2053	183,834	0.02%
Kenvue, Inc.	\$120,000	5.20%	22/3/2063	113,344	0.01%
Keurig Dr Pepper, Inc.	\$100,000	5.10%	15/3/2027	100,028	0.01%
Keurig Dr Pepper, Inc.	\$125,000	4.60%	25/5/2028	122,481	0.01%
Keurig Dr Pepper, Inc.	\$305,000	3.95%	15/4/2029	290,019	0.03%
Keurig Dr Pepper, Inc.	\$85,000	3.20%	1/5/2030	76,622	0.01%
Keurig Dr Pepper, Inc.	\$105,000	4.05%	15/4/2032	97,479	0.01%
Keurig Dr Pepper, Inc.	\$100,000	3.80%	1/5/2050	74,417	0.01%
Keurig Dr Pepper, Inc.	\$185,000	4.50%	15/4/2052	154,172	0.02%
KeyBank NA/Cleveland OH	\$420,000	4.15%	8/8/2025	411,897	0.04%
KeyBank NA/Cleveland OH	\$325,000	5.85%	15/11/2027	323,873	0.03%
KeyBank NA/Cleveland OH	\$50,000	4.90%	8/8/2032	44,548	0.00%
KeyCorp	\$120,000	2.25%	6/4/2027	109,029	0.01%
KeyCorp	\$190,000	2.55%	1/10/2029	161,202	0.02%
KeyCorp	\$160,000	4.79%	1/6/2033	145,815	0.02%
KeyCorp	\$150,000	6.40%	6/3/2035	152,134	0.02%
Kimberly-Clark Corp.	\$45,000	3.10%	26/3/2030	41,143	0.00%
KLA Corp.	\$105,000	4.10%	15/3/2029	101,958	0.01%
KLA Corp.	\$75,000	4.65%	15/7/2032	73,151	0.01%
KLA Corp.	\$85,000	3.30%	1/3/2050	59,779	0.01%
KLA Corp.	\$205,000	4.95%	15/7/2052	190,786	0.02%
KLA Corp.	\$135,000	5.25%	15/7/2062	128,931	0.01%
Kraft Heinz Foods Co.	\$175,000	3.00%	1/6/2026	167,709	0.02%
Kraft Heinz Foods Co.	\$135,000	3.88%	15/5/2027	130,596	0.01%
Kraft Heinz Foods Co.	€350,000	2.25%	25/5/2028	359,105	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kraft Heinz Foods Co.	\$25,000	6.88%	26/1/2039	27,741	0.00%
Kraft Heinz Foods Co.	\$415,000	5.00%	4/6/2042	375,225	0.04%
Kraft Heinz Foods Co.	\$150,000	5.20%	15/7/2045	137,421	0.01%
Kraft Heinz Foods Co.	\$325,000	4.38%	1/6/2046	264,639	0.03%
Kraft Heinz Foods Co.	\$220,000	4.88%	1/10/2049	191,920	0.02%
Laboratory Corp. of America Holdings	\$90,000	4.70%	1/2/2045	78,909	0.01%
Lam Research Corp.	\$235,000	3.75%	15/3/2026	229,321	0.02%
Lam Research Corp.	\$130,000	4.00%	15/3/2029	125,098	0.01%
Lam Research Corp.	\$63,000	1.90%	15/6/2030	53,156	0.01%
Lam Research Corp.	\$85,000	4.88%	15/3/2049	77,613	0.01%
Lam Research Corp.	\$108,000	2.88%	15/6/2050	70,326	0.01%
Lennar Corp.	\$140,000	4.75%	29/11/2027	138,042	0.01%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	105,059	0.01%
Liberty Mutual Group, Inc.	€100,000	4.63%	2/12/2030	110,318	0.01%
Linde plc	€200,000	3.20%	14/2/2031	211,884	0.02%
Linde plc	€200,000	3.75%	4/6/2044	209,827	0.02%
Linde, Inc.	€100,000	1.63%	1/12/2025	104,383	0.01%
LKQ Corp.	\$145,000	5.75%	15/6/2028	146,420	0.02%
Lowe's Cos, Inc.	\$325,000	4.40%	8/9/2025	320,811	0.03%
Lowe's Cos, Inc.	\$225,000	2.50%	15/4/2026	214,333	0.02%
Lowe's Cos, Inc.	\$85,000	3.35%	1/4/2027	81,142	0.01%
Lowe's Cos, Inc.	\$225,000	3.10%	3/5/2027	213,025	0.02%
Lowe's Cos, Inc.	\$100,000	1.30%	15/4/2028	87,249	0.01%
Lowe's Cos, Inc.	\$140,000	1.70%	15/9/2028	122,341	0.01%
Lowe's Cos, Inc.	\$115,000	3.65%	5/4/2029	108,221	0.01%
Lowe's Cos, Inc.	\$240,000	4.50%	15/4/2030	232,963	0.02%
Lowe's Cos, Inc.	\$110,000	1.70%	15/10/2030	89,797	0.01%
Lowe's Cos, Inc.	\$440,000	2.63%	1/4/2031	375,644	0.04%
Lowe's Cos, Inc.	\$140,000	3.75%	1/4/2032	127,088	0.01%
Lowe's Cos, Inc.	\$395,000	5.00%	15/4/2033	388,916	0.04%
Lowe's Cos, Inc.	\$235,000	5.15%	1/7/2033	233,832	0.03%
Lowe's Cos, Inc.	\$225,000	2.80%	15/9/2041	154,300	0.02%
Lowe's Cos, Inc.	\$205,000	3.70%	15/4/2046	150,534	0.02%
Lowe's Cos, Inc.	\$200,000	4.05%	3/5/2047	154,447	0.02%
Lowe's Cos, Inc.	\$250,000	3.00%	15/10/2050	156,507	0.02%
Lowe's Cos, Inc.	\$195,000	4.25%	1/4/2052	153,291	0.02%
Lowe's Cos, Inc.	\$205,000	5.63%	15/4/2053	198,505	0.02%
Lowe's Cos, Inc.	\$125,000	4.45%	1/4/2062	97,292	0.01%
Lowe's Cos, Inc.	\$95,000	5.80%	15/9/2062	92,291	0.01%
LPL Holdings, Inc.	\$80,000	6.75%	17/11/2028	84,007	0.01%
M&T Bank Corp.	\$135,000	7.41%	30/10/2029	142,026	0.02%
M&T Bank Corp.	\$65,000	6.08%	13/3/2032	64,786	0.01%
M&T Bank Corp.	\$205,000	5.05%	27/1/2034	189,669	0.02%
Manufacturers & Traders Trust Co.	\$675,000	4.65%	27/1/2026	662,481	0.07%
Manufacturers & Traders Trust Co.	\$75,000	4.70%	27/1/2028	72,279	0.01%
Marriott International, Inc.	\$315,000	3.13%	15/6/2026	302,293	0.03%
Marriott International, Inc.	\$225,000	5.00%	15/10/2027	224,396	0.02%
Marriott International, Inc.	\$115,000	4.90%	15/4/2029	113,777	0.01%
Marriott International, Inc.	\$50,000	4.88%	15/5/2029	49,366	0.01%
Marriott International, Inc.	\$70,000	4.63%	15/6/2030	67,926	0.01%
Marriott International, Inc.	\$178,000	2.85%	15/4/2031	152,389	0.02%
Marriott International, Inc.	\$125,000	3.50%	15/10/2032	108,504	0.01%
Marriott International, Inc.	\$100,000	5.30%	15/5/2034	98,141	0.01%
Marsh & McLennan Cos, Inc.	€150,000	1.35%	21/9/2026	153,181	0.02%
Marsh & McLennan Cos, Inc.	\$220,000	4.38%	15/3/2029	215,046	0.02%
Marsh & McLennan Cos, Inc.	€100,000	1.98%	21/3/2030	99,562	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	4.90%	15/3/2049	179,222	0.02%
Marsh & McLennan Cos, Inc.	\$155,000	5.70%	15/9/2053	156,570	0.02%
Martin Marietta Materials, Inc.	\$145,000	2.40%	15/7/2031	120,015	0.01%
Martin Marietta Materials, Inc.	\$125,000	3.20%	15/7/2051	83,211	0.01%
Marvell Technology, Inc.	\$15,000	2.45%	15/4/2028	13,538	0.00%
Marvell Technology, Inc.	\$40,000	2.95%	15/4/2031	34,484	0.00%
MassMutual Global Funding II	€100,000	3.75%	19/1/2030	108,138	0.01%
Mastercard, Inc.	\$30,000	3.30%	26/3/2027	28,794	0.00%
Mastercard, Inc.	\$125,000	4.88%	9/3/2028	125,661	0.01%
Mastercard, Inc.	€300,000	1.00%	22/2/2029	292,186	0.03%
Mastercard, Inc.	\$142,000	2.95%	1/6/2029	130,522	0.01%
Mastercard, Inc.	\$160,000	3.35%	26/3/2030	148,031	0.02%
Mastercard, Inc.	\$160,000	2.00%	18/11/2031	131,469	0.01%
Mastercard, Inc.	\$125,000	4.85%	9/3/2033	124,390	0.01%
Mastercard, Inc.	\$135,000	4.88%	9/5/2034	133,455	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mastercard, Inc.	\$180,000	3.65%	1/6/2049	137,467	0.01%
Mastercard, Inc.	\$210,000	3.85%	26/3/2050	165,640	0.02%
McCormick & Co., Inc.	\$40,000	3.40%	15/8/2027	38,003	0.00%
McDonald's Corp.	\$430,000	3.30%	1/7/2025	421,190	0.05%
McDonald's Corp.	\$125,000	3.70%	30/1/2026	122,156	0.01%
McDonald's Corp.	\$50,000	3.50%	1/3/2027	47,995	0.01%
McDonald's Corp.	€200,000	1.88%	26/5/2027	205,679	0.02%
McDonald's Corp.	\$55,000	3.50%	1/7/2027	52,706	0.01%
McDonald's Corp.	€100,000	3.63%	28/11/2027	107,772	0.01%
McDonald's Corp.	\$165,000	3.80%	1/4/2028	158,427	0.02%
McDonald's Corp.	€100,000	0.25%	4/10/2028	93,999	0.01%
McDonald's Corp.	€300,000	2.38%	31/5/2029	305,828	0.03%
McDonald's Corp.	\$225,000	2.63%	1/9/2029	201,618	0.02%
McDonald's Corp.	€100,000	1.50%	28/11/2029	96,806	0.01%
McDonald's Corp.	\$60,000	2.13%	1/3/2030	51,523	0.01%
McDonald's Corp.	\$80,000	3.60%	1/7/2030	74,160	0.01%
McDonald's Corp.	€100,000	3.88%	20/2/2031	108,663	0.01%
McDonald's Corp.	CAD160,000	4.86%	21/5/2031	118,386	0.01%
McDonald's Corp.	€200,000	0.88%	4/10/2033	168,985	0.02%
McDonald's Corp.	€104,000	3.00%	31/5/2034	105,096	0.01%
McDonald's Corp.	€100,000	4.13%	28/11/2035	108,901	0.01%
McDonald's Corp.	\$120,000	4.70%	9/12/2035	113,963	0.01%
McDonald's Corp.	\$150,000	6.30%	15/10/2037	160,719	0.02%
McDonald's Corp.	\$115,000	6.30%	1/3/2038	123,325	0.01%
McDonald's Corp.	£200,000	3.75%	31/5/2038	214,378	0.02%
McDonald's Corp.	\$205,000	4.88%	9/12/2045	184,226	0.02%
McDonald's Corp.	\$90,000	4.45%	1/3/2047	75,548	0.01%
McDonald's Corp.	\$150,000	4.45%	1/9/2048	126,019	0.01%
McDonald's Corp.	\$270,000	3.63%	1/9/2049	195,861	0.02%
McDonald's Corp.	\$110,000	4.20%	1/4/2050	87,748	0.01%
McDonald's Corp.	\$125,000	5.15%	9/9/2052	115,389	0.01%
McDonald's Corp.	\$95,000	5.45%	14/8/2053	91,787	0.01%
McKesson Corp.	€300,000	1.63%	30/10/2026	307,646	0.03%
Medtronic Global Holdings SCA	€300,000	1.13%	7/3/2027	303,082	0.03%
Medtronic Global Holdings SCA	\$225,000	4.25%	30/3/2028	219,805	0.02%
Medtronic Global Holdings SCA	€500,000	0.38%	15/10/2028	472,287	0.05%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	91,177	0.01%
Medtronic Global Holdings SCA	€200,000	3.13%	15/10/2031	209,766	0.02%
Medtronic Global Holdings SCA	€100,000	0.75%	15/10/2032	86,935	0.01%
Medtronic Global Holdings SCA	\$95,000	4.50%	30/3/2033	91,335	0.01%
Medtronic Global Holdings SCA	€225,000	3.38%	15/10/2034	236,352	0.03%
Medtronic Global Holdings SCA	€100,000	2.25%	7/3/2039	88,025	0.01%
Medtronic Global Holdings SCA	€100,000	1.50%	2/7/2039	78,384	0.01%
Medtronic Global Holdings SCA	€100,000	1.38%	15/10/2040	74,850	0.01%
Medtronic Global Holdings SCA	€100,000	1.75%	2/7/2049	70,132	0.01%
Medtronic Global Holdings SCA	€200,000	1.63%	15/10/2050	135,093	0.01%
Medtronic, Inc.	\$240,000	4.38%	15/3/2035	225,996	0.02%
Medtronic, Inc.	€200,000	3.88%	15/10/2036	217,129	0.02%
Medtronic, Inc.	€100,000	4.15%	15/10/2043	109,045	0.01%
Medtronic, Inc.	\$233,000	4.63%	15/3/2045	210,601	0.02%
Medtronic, Inc.	€100,000	4.15%	15/10/2053	108,493	0.01%
Merck & Co., Inc.	\$100,000	0.75%	24/2/2026	93,390	0.01%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	103,475	0.01%
Merck & Co., Inc.	\$357,000	1.70%	10/6/2027	327,697	0.04%
Merck & Co., Inc.	\$55,000	1.90%	10/12/2028	48,900	0.01%
Merck & Co., Inc. <sup>1</sup>	\$220,000	3.40%	7/3/2029	207,671	0.02%
Merck & Co., Inc. <sup>1</sup>	\$330,000	4.30%	17/5/2030	321,557	0.03%
Merck & Co., Inc.	\$250,000	1.45%	24/6/2030	206,802	0.02%
Merck & Co., Inc. <sup>1</sup>	\$116,000	2.15%	10/12/2031	96,431	0.01%
Merck & Co., Inc.	\$275,000	4.50%	17/5/2033	265,705	0.03%
Merck & Co., Inc.	€150,000	2.50%	15/10/2034	148,501	0.02%
Merck & Co., Inc.	\$130,000	3.90%	7/3/2039	112,237	0.01%
Merck & Co., Inc.	\$200,000	2.35%	24/6/2040	136,511	0.01%
Merck & Co., Inc.	\$185,000	4.15%	18/5/2043	157,455	0.02%
Merck & Co., Inc.	\$90,000	4.90%	17/5/2044	84,424	0.01%
Merck & Co., Inc.	\$215,000	3.70%	10/2/2045	168,688	0.02%
Merck & Co., Inc.	\$135,000	4.00%	7/3/2049	109,116	0.01%
Merck & Co., Inc. <sup>1</sup>	\$125,000	2.45%	24/6/2050	74,334	0.01%
Merck & Co., Inc. <sup>1</sup>	\$385,000	2.75%	10/12/2051	240,735	0.03%
Merck & Co., Inc.	\$150,000	5.00%	17/5/2053	141,165	0.02%
Merck & Co., Inc.	\$285,000	2.90%	10/12/2061	170,575	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	\$165,000	5.15%	17/5/2063	156,551	0.02%
Meta Platforms, Inc. <sup>1</sup>	\$440,000	3.50%	15/8/2027	422,592	0.05%
Meta Platforms, Inc. <sup>1</sup>	\$190,000	4.60%	15/5/2028	189,258	0.02%
Meta Platforms, Inc. <sup>1</sup>	\$365,000	4.80%	15/5/2030	365,562	0.04%
Meta Platforms, Inc.	\$400,000	3.85%	15/8/2032	372,172	0.04%
Meta Platforms, Inc.	\$315,000	4.95%	15/5/2033	316,535	0.03%
Meta Platforms, Inc.	\$380,000	4.45%	15/8/2052	327,651	0.04%
Meta Platforms, Inc.	\$310,000	5.60%	15/5/2053	316,432	0.03%
Meta Platforms, Inc.	\$150,000	4.65%	15/8/2062	129,592	0.01%
Meta Platforms, Inc.	\$260,000	5.75%	15/5/2063	267,347	0.03%
MetLife, Inc.	\$137,000	4.55%	23/3/2030	134,538	0.01%
MetLife, Inc.	\$65,000	5.38%	15/7/2033	65,572	0.01%
MetLife, Inc.	\$200,000	6.38%	15/6/2034	215,451	0.02%
MetLife, Inc.	\$96,000	5.70%	15/6/2035	98,581	0.01%
MetLife, Inc.	\$175,000	6.40%	15/12/2036	177,196	0.02%
MetLife, Inc.	\$130,000	5.88%	6/2/2041	133,006	0.01%
MetLife, Inc.	\$100,000	4.13%	13/8/2042	82,913	0.01%
MetLife, Inc.	\$180,000	4.88%	13/11/2043	163,837	0.02%
MetLife, Inc.	\$179,000	4.05%	1/3/2045	143,757	0.02%
MetLife, Inc.	\$85,000	4.60%	13/5/2046	74,006	0.01%
MetLife, Inc.	\$100,000	5.00%	15/7/2052	91,127	0.01%
MetLife, Inc.	\$50,000	5.25%	15/1/2054	47,452	0.01%
Metropolitan Life Global Funding I	CAD160,000	4.64%	1/4/2027	117,383	0.01%
Metropolitan Life Global Funding I	£200,000	4.50%	9/7/2027	249,524	0.03%
Metropolitan Life Global Funding I	CAD130,000	1.95%	20/3/2028	87,072	0.01%
Metropolitan Life Global Funding I	€200,000	4.00%	5/4/2028	218,222	0.02%
Metropolitan Life Global Funding I	€100,000	0.50%	25/5/2029	93,666	0.01%
Metropolitan Life Global Funding I	£100,000	1.63%	21/9/2029	107,574	0.01%
Metropolitan Life Global Funding I	£100,000	5.00%	10/1/2030	126,833	0.01%
Metropolitan Life Global Funding I	CAD75,000	3.39%	9/4/2030	51,904	0.01%
Metropolitan Life Global Funding I	€100,000	3.75%	5/12/2030	108,925	0.01%
Metropolitan Life Global Funding I	€183,000	3.63%	26/3/2034	195,347	0.02%
Microchip Technology, Inc.	\$20,000	4.25%	1/9/2025	19,689	0.00%
Microchip Technology, Inc.	\$130,000	5.05%	15/3/2029	128,921	0.01%
Micron Technology, Inc.	\$145,000	4.19%	15/2/2027	140,941	0.02%
Micron Technology, Inc.	\$150,000	6.75%	1/11/2029	159,501	0.02%
Micron Technology, Inc.	\$125,000	4.66%	15/2/2030	121,069	0.01%
Micron Technology, Inc.	\$295,000	2.70%	15/4/2032	244,194	0.03%
Micron Technology, Inc.	\$130,000	5.88%	9/2/2033	132,851	0.01%
Micron Technology, Inc.	\$110,000	5.88%	15/9/2033	112,502	0.01%
Microsoft Corp. <sup>1</sup>	\$520,000	3.13%	3/11/2025	507,298	0.05%
Microsoft Corp. <sup>1</sup>	\$655,000	2.40%	8/8/2026	623,047	0.07%
Microsoft Corp.	\$75,000	3.40%	15/9/2026	72,608	0.01%
Microsoft Corp. <sup>1</sup>	\$582,000	3.30%	6/2/2027	561,498	0.06%
Microsoft Corp. <sup>1</sup>	\$230,000	3.50%	12/2/2035	208,266	0.02%
Microsoft Corp. <sup>1</sup>	\$300,000	3.45%	8/8/2036	261,558	0.03%
Microsoft Corp.	\$100,000	4.10%	6/2/2037	93,752	0.01%
Microsoft Corp.	\$205,000	4.45%	3/11/2045	191,953	0.02%
Microsoft Corp.	\$210,000	3.70%	8/8/2046	172,147	0.02%
Microsoft Corp.	\$130,000	4.25%	6/2/2047	118,925	0.01%
Microsoft Corp. <sup>1</sup>	\$835,000	2.53%	1/6/2050	527,172	0.06%
Microsoft Corp.	\$231,000	2.50%	15/9/2050	145,411	0.02%
Microsoft Corp. <sup>1</sup>	\$898,000	2.92%	17/3/2052	609,971	0.07%
Microsoft Corp.	\$245,000	4.50%	6/2/2057	224,611	0.02%
Microsoft Corp.	\$524,000	2.68%	1/6/2060	318,577	0.03%
Microsoft Corp.	\$235,000	3.04%	17/3/2062	155,482	0.02%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	91,520	0.01%
Mondelez International Holdings Netherlands BV	€300,000	0.38%	22/9/2029	274,410	0.03%
Mondelez International, Inc.	\$50,000	2.63%	17/3/2027	46,873	0.01%
Mondelez International, Inc.	\$76,000	2.75%	13/4/2030	67,358	0.01%
Mondelez International, Inc.	\$180,000	3.00%	17/3/2032	155,148	0.02%
Mondelez International, Inc.	€100,000	0.75%	17/3/2033	84,540	0.01%
Mondelez International, Inc.	€200,000	1.38%	17/3/2041	148,831	0.02%
Mondelez International, Inc.	\$150,000	2.63%	4/9/2050	89,695	0.01%
Moody's Corp.	€300,000	1.75%	9/3/2027	308,545	0.03%
Morgan Stanley	\$415,000	4.00%	23/7/2025	408,779	0.04%
Morgan Stanley	\$400,000	5.00%	24/11/2025	397,074	0.04%
Morgan Stanley	\$225,000	3.88%	27/1/2026	219,945	0.02%
Morgan Stanley	\$185,000	4.68%	17/7/2026	183,193	0.02%
Morgan Stanley	\$410,000	3.13%	27/7/2026	392,029	0.04%
Morgan Stanley	\$310,000	4.35%	8/9/2026	303,171	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	\$330,000	6.14%	16/10/2026	332,211	0.04%
Morgan Stanley	€100,000	1.38%	27/10/2026	102,627	0.01%
Morgan Stanley	\$200,000	0.99%	10/12/2026	187,097	0.02%
Morgan Stanley	\$200,000	3.63%	20/1/2027	192,814	0.02%
Morgan Stanley	\$205,000	5.05%	28/1/2027	203,872	0.02%
Morgan Stanley	£100,000	2.63%	9/3/2027	118,071	0.01%
Morgan Stanley	\$167,000	3.95%	23/4/2027	161,290	0.02%
Morgan Stanley	€300,000	1.88%	27/4/2027	307,853	0.03%
Morgan Stanley	\$295,000	1.59%	4/5/2027	274,972	0.03%
Morgan Stanley	\$696,000	1.51%	20/7/2027	643,626	0.07%
Morgan Stanley	CAD165,000	1.78%	4/8/2027	113,551	0.01%
Morgan Stanley	€500,000	0.41%	29/10/2027	497,542	0.05%
Morgan Stanley	\$410,000	2.48%	21/1/2028	382,209	0.04%
Morgan Stanley	\$300,000	5.65%	13/4/2028	302,894	0.03%
Morgan Stanley	\$205,000	4.21%	20/4/2028	199,313	0.02%
Morgan Stanley	\$1,060,000	3.59%	22/7/2028	1,007,874	0.11%
Morgan Stanley	\$610,000	6.30%	18/10/2028	628,960	0.07%
Morgan Stanley	\$370,000	3.77%	24/1/2029	352,274	0.04%
Morgan Stanley	\$335,000	5.12%	1/2/2029	333,683	0.04%
Morgan Stanley	€300,000	4.66%	2/3/2029	331,491	0.04%
Morgan Stanley	\$300,000	5.16%	20/4/2029	298,958	0.03%
Morgan Stanley	\$550,000	5.45%	20/7/2029	553,265	0.06%
Morgan Stanley	€200,000	0.50%	26/10/2029	187,209	0.02%
Morgan Stanley	\$285,000	6.41%	1/11/2029	297,317	0.03%
Morgan Stanley	\$300,000	5.17%	16/1/2030	299,097	0.03%
Morgan Stanley	\$305,000	4.43%	23/1/2030	294,854	0.03%
Morgan Stanley	€200,000	3.79%	21/3/2030	214,470	0.02%
Morgan Stanley	\$100,000	5.66%	18/4/2030	101,669	0.01%
Morgan Stanley	\$347,000	2.70%	22/1/2031	304,184	0.03%
Morgan Stanley	€350,000	0.50%	7/2/2031	312,564	0.03%
Morgan Stanley	\$340,000	3.62%	1/4/2031	311,805	0.03%
Morgan Stanley	\$265,000	1.79%	13/2/2032	212,991	0.02%
Morgan Stanley	\$410,000	7.25%	1/4/2032	465,116	0.05%
Morgan Stanley	\$350,000	1.93%	28/4/2032	281,275	0.03%
Morgan Stanley	€300,000	2.95%	7/5/2032	303,884	0.03%
Morgan Stanley	\$526,000	2.24%	21/7/2032	430,298	0.05%
Morgan Stanley	\$465,000	2.51%	20/10/2032	384,686	0.04%
Morgan Stanley	\$296,000	2.94%	21/1/2033	251,632	0.03%
Morgan Stanley	€200,000	1.10%	29/4/2033	174,855	0.02%
Morgan Stanley	\$425,000	4.89%	20/7/2033	409,752	0.04%
Morgan Stanley	\$380,000	6.34%	18/10/2033	403,437	0.04%
Morgan Stanley	£300,000	5.79%	18/11/2033	389,082	0.04%
Morgan Stanley	€300,000	5.15%	25/1/2034	348,639	0.04%
Morgan Stanley	\$465,000	5.25%	21/4/2034	457,923	0.05%
Morgan Stanley	\$360,000	5.42%	21/7/2034	358,083	0.04%
Morgan Stanley	\$445,000	6.63%	1/11/2034	480,628	0.05%
Morgan Stanley	\$280,000	5.47%	18/1/2035	279,355	0.03%
Morgan Stanley	€400,000	3.96%	21/3/2035	426,100	0.05%
Morgan Stanley	\$390,000	5.83%	19/4/2035	400,236	0.04%
Morgan Stanley	\$410,000	2.48%	16/9/2036	324,480	0.03%
Morgan Stanley	\$255,000	5.30%	20/4/2037	244,226	0.03%
Morgan Stanley	\$290,000	5.95%	19/1/2038	288,350	0.03%
Morgan Stanley	\$340,000	3.97%	22/7/2038	287,815	0.03%
Morgan Stanley	\$200,000	5.94%	7/2/2039	198,106	0.02%
Morgan Stanley	\$181,000	4.46%	22/4/2039	161,773	0.02%
Morgan Stanley	\$215,000	3.22%	22/4/2042	161,154	0.02%
Morgan Stanley	\$325,000	6.38%	24/7/2042	357,283	0.04%
Morgan Stanley	\$222,000	4.30%	27/1/2045	188,857	0.02%
Morgan Stanley	\$235,000	4.38%	22/1/2047	201,191	0.02%
Morgan Stanley	\$335,000	5.60%	24/3/2051	338,885	0.04%
Morgan Stanley	\$362,000	2.80%	25/1/2052	227,695	0.02%
Morgan Stanley Bank NA	\$500,000	5.48%	16/7/2025	500,789	0.05%
Morgan Stanley Bank NA	\$250,000	4.75%	21/4/2026	247,803	0.03%
Morgan Stanley Bank NA	\$150,000	5.88%	30/10/2026	151,792	0.02%
Morgan Stanley Bank NA	\$355,000	4.95%	14/1/2028	352,341	0.04%
Morgan Stanley Bank NA	\$355,000	5.50%	26/5/2028	357,451	0.04%
Motorola Solutions, Inc.	\$110,000	4.60%	23/5/2029	107,188	0.01%
Motorola Solutions, Inc.	\$140,000	2.30%	15/11/2030	117,695	0.01%
Motorola Solutions, Inc.	\$125,000	2.75%	24/5/2031	105,954	0.01%
Motorola Solutions, Inc.	\$125,000	5.40%	15/4/2034	123,866	0.01%
Mylan, Inc.	\$50,000	4.55%	15/4/2028	48,175	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mylan, Inc.	\$115,000	5.20%	15/4/2048	93,346	0.01%
Nasdaq, Inc.	\$65,000	5.35%	28/6/2028	65,550	0.01%
Nasdaq, Inc.	€100,000	1.75%	28/3/2029	99,065	0.01%
Nasdaq, Inc.	€100,000	0.88%	13/2/2030	92,839	0.01%
Nasdaq, Inc.	€100,000	4.50%	15/2/2032	112,088	0.01%
Nasdaq, Inc.	€200,000	0.90%	30/7/2033	167,650	0.02%
Nasdaq, Inc.	\$215,000	5.55%	15/2/2034	215,400	0.02%
Nasdaq, Inc.	\$105,000	5.95%	15/8/2053	106,137	0.01%
Nasdaq, Inc.	\$135,000	6.10%	28/6/2063	136,954	0.01%
Nestle Finance International Ltd.	€1,100,000	3.50%	13/12/2027	1,191,240	0.13%
Nestle Finance International Ltd.	€25,000	3.25%	15/1/2031	26,917	0.00%
Nestle Finance International Ltd.	€30,000	3.38%	15/11/2034	32,205	0.00%
Nestle Finance International Ltd.	£100,000	5.13%	7/12/2038	127,729	0.01%
Nestle Holdings, Inc.	£160,000	2.13%	4/4/2027	188,846	0.02%
Nestle Holdings, Inc.	CAD245,000	2.19%	26/1/2029	163,841	0.02%
Nestle Holdings, Inc.	£100,000	1.38%	23/6/2033	96,242	0.01%
Netflix, Inc.	\$240,000	4.38%	15/11/2026	235,718	0.03%
Netflix, Inc.	€200,000	3.63%	15/5/2027	215,253	0.02%
Netflix, Inc.	\$245,000	4.88%	15/4/2028	243,543	0.03%
Netflix, Inc.	\$375,000	5.88%	15/11/2028	386,442	0.04%
Netflix, Inc.	\$215,000	6.38%	15/5/2029	226,536	0.02%
Netflix, Inc.	€200,000	4.63%	15/5/2029	224,050	0.02%
Netflix, Inc.	€700,000	3.63%	15/6/2030	748,329	0.08%
New York Life Global Funding	£200,000	1.50%	15/7/2027	229,530	0.02%
New York Life Global Funding	CAD210,000	2.00%	17/4/2028	140,701	0.02%
New York Life Global Funding	€100,000	0.25%	4/10/2028	94,287	0.01%
New York Life Global Funding	€100,000	3.63%	9/1/2030	108,686	0.01%
New York Life Global Funding	€200,000	3.45%	30/1/2031	214,398	0.02%
New York Life Global Funding	€100,000	4.88%	30/4/2031	126,550	0.01%
New York Life Global Funding	€100,000	3.63%	7/6/2034	107,423	0.01%
Newmont Corp.	\$35,000	2.25%	1/10/2030	29,848	0.00%
Newmont Corp.	\$440,000	2.60%	15/7/2032	366,865	0.04%
Newmont Corp.	\$148,000	6.25%	1/10/2039	156,167	0.02%
Newmont Corp.	\$90,000	4.88%	15/3/2042	83,012	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$70,000	5.35%	15/3/2034	69,875	0.01%
NIKE, Inc.	\$150,000	2.38%	1/11/2026	141,394	0.02%
NIKE, Inc.	\$215,000	2.75%	27/3/2027	203,606	0.02%
NIKE, Inc.	\$105,000	2.85%	27/3/2030	94,495	0.01%
NIKE, Inc.	\$30,000	3.25%	27/3/2040	23,397	0.00%
NIKE, Inc.	\$95,000	3.88%	1/11/2045	76,232	0.01%
NIKE, Inc.	\$355,000	3.38%	27/3/2050	255,625	0.03%
Northern Trust Corp.	\$5,000	3.95%	30/10/2025	4,900	0.00%
Northern Trust Corp.	\$110,000	4.00%	10/5/2027	107,390	0.01%
Northern Trust Corp.	\$115,000	1.95%	1/5/2030	97,672	0.01%
Northern Trust Corp.	\$165,000	6.13%	2/11/2032	173,050	0.02%
NVIDIA Corp.	\$135,000	3.20%	16/9/2026	130,475	0.01%
NVIDIA Corp.	\$151,000	1.55%	15/6/2028	134,577	0.01%
NVIDIA Corp.	\$230,000	2.85%	1/4/2030	208,534	0.02%
NVIDIA Corp.	\$180,000	2.00%	15/6/2031	151,235	0.02%
NVIDIA Corp.	\$165,000	3.50%	1/4/2040	136,534	0.01%
NVIDIA Corp.	\$280,000	3.50%	1/4/2050	214,635	0.02%
NVR, Inc.	\$85,000	3.00%	15/5/2030	75,312	0.01%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	97,236	0.01%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	93,953	0.01%
Omnicom Finance Holdings plc	€130,000	3.70%	6/3/2032	137,608	0.01%
Omnicom Group, Inc.	\$110,000	2.60%	1/8/2031	92,698	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$125,000	3.60%	15/4/2026	120,964	0.01%
Oncor Electric Delivery Co. LLC	€100,000	3.50%	15/5/2031	106,506	0.01%
Oncor Electric Delivery Co. LLC	\$125,000	5.65%	15/11/2033	128,228	0.01%
Oncor Electric Delivery Co. LLC	\$125,000	4.95%	15/9/2052	113,074	0.01%
Oncor Electric Delivery Co. LLC	\$100,000	5.55%	15/6/2054	98,142	0.01%
Oracle Corp.	\$370,000	5.80%	10/11/2025	371,826	0.04%
Oracle Corp.	\$660,000	1.65%	25/3/2026	618,688	0.07%
Oracle Corp.	\$315,000	2.65%	15/7/2026	298,511	0.03%
Oracle Corp.	\$355,000	2.80%	1/4/2027	333,348	0.04%
Oracle Corp.	\$485,000	3.25%	15/11/2027	457,394	0.05%
Oracle Corp.	\$270,000	2.30%	25/3/2028	244,111	0.03%
Oracle Corp.	\$60,000	6.15%	9/11/2029	62,740	0.01%
Oracle Corp.	\$416,000	2.95%	1/4/2030	369,791	0.04%
Oracle Corp.	\$495,000	2.88%	25/3/2031	427,597	0.05%
Oracle Corp.	\$440,000	6.25%	9/11/2032	465,828	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	\$165,000	4.90%	6/2/2033	160,134	0.02%
Oracle Corp.	\$250,000	4.30%	8/7/2034	227,705	0.02%
Oracle Corp.	\$170,000	3.90%	15/5/2035	147,391	0.02%
Oracle Corp.	\$185,000	3.85%	15/7/2036	155,995	0.02%
Oracle Corp.	\$210,000	3.80%	15/11/2037	172,978	0.02%
Oracle Corp.	\$230,000	6.50%	15/4/2038	246,427	0.03%
Oracle Corp.	\$150,000	6.13%	8/7/2039	155,415	0.02%
Oracle Corp.	\$425,000	3.60%	1/4/2040	326,663	0.03%
Oracle Corp.	\$310,000	5.38%	15/7/2040	294,478	0.03%
Oracle Corp.	\$365,000	3.65%	25/3/2041	279,146	0.03%
Oracle Corp.	\$125,000	4.50%	8/7/2044	103,931	0.01%
Oracle Corp.	\$320,000	4.13%	15/5/2045	250,472	0.03%
Oracle Corp.	\$425,000	4.00%	15/7/2046	324,066	0.03%
Oracle Corp.	\$265,000	4.00%	15/11/2047	200,671	0.02%
Oracle Corp.	\$633,000	3.60%	1/4/2050	442,017	0.05%
Oracle Corp.	\$480,000	3.95%	25/3/2051	354,819	0.04%
Oracle Corp.	\$410,000	6.90%	9/11/2052	458,285	0.05%
Oracle Corp.	\$280,000	5.55%	6/2/2053	264,800	0.03%
Oracle Corp.	\$160,000	4.38%	15/5/2055	124,875	0.01%
Oracle Corp.	\$510,000	3.85%	1/4/2060	350,701	0.04%
Oracle Corp.	\$235,000	4.10%	25/3/2061	168,730	0.02%
O'Reilly Automotive, Inc.	\$75,000	5.75%	20/11/2026	75,720	0.01%
O'Reilly Automotive, Inc.	\$90,000	3.60%	1/9/2027	85,756	0.01%
O'Reilly Automotive, Inc.	\$155,000	4.70%	15/6/2032	149,651	0.02%
Otis Worldwide Corp.	\$205,000	5.25%	16/8/2028	206,041	0.02%
Otis Worldwide Corp.	\$125,000	2.57%	15/2/2030	109,680	0.01%
Otis Worldwide Corp.	\$115,000	3.36%	15/2/2050	80,892	0.01%
Owens Corning	\$145,000	5.70%	15/6/2034	146,384	0.02%
Paramount Global	\$80,000	7.88%	30/7/2030	82,057	0.01%
Paramount Global	\$235,000	4.95%	15/1/2031	206,666	0.02%
Paramount Global	\$147,000	4.20%	19/5/2032	120,157	0.01%
Paramount Global	\$125,000	6.88%	30/4/2036	116,956	0.01%
Paramount Global	\$190,000	4.38%	15/3/2043	126,015	0.01%
Paramount Global	\$228,000	5.85%	1/9/2043	179,090	0.02%
Paramount Global	\$120,000	4.95%	19/5/2050	83,879	0.01%
PayPal Holdings, Inc.	\$175,000	2.65%	1/10/2026	165,625	0.02%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	112,756	0.01%
PayPal Holdings, Inc.	\$135,000	2.30%	1/6/2030	116,334	0.01%
PayPal Holdings, Inc.	\$150,000	4.40%	1/6/2032	142,851	0.02%
PayPal Holdings, Inc.	\$105,000	5.15%	1/6/2034	103,692	0.01%
PayPal Holdings, Inc.	\$90,000	3.25%	1/6/2050	60,918	0.01%
PayPal Holdings, Inc.	\$135,000	5.05%	1/6/2052	123,321	0.01%
PayPal Holdings, Inc.	\$70,000	5.50%	1/6/2054	67,836	0.01%
PepsiCo, Inc.	\$140,000	5.25%	10/11/2025	140,440	0.02%
PepsiCo, Inc.	\$130,000	2.85%	24/2/2026	125,604	0.01%
PepsiCo, Inc. <sup>1</sup>	\$500,000	2.38%	6/10/2026	472,542	0.05%
PepsiCo, Inc.	\$205,000	3.00%	15/10/2027	193,830	0.02%
PepsiCo, Inc.	\$75,000	3.60%	18/2/2028	72,110	0.01%
PepsiCo, Inc.	€400,000	0.50%	6/5/2028	386,896	0.04%
PepsiCo, Inc.	\$105,000	2.63%	29/7/2029	94,977	0.01%
PepsiCo, Inc.	\$155,000	2.75%	19/3/2030	138,810	0.01%
PepsiCo, Inc.	\$98,000	1.63%	1/5/2030	82,037	0.01%
PepsiCo, Inc.	\$220,000	1.40%	25/2/2031	176,749	0.02%
PepsiCo, Inc.	€200,000	1.13%	18/3/2031	186,955	0.02%
PepsiCo, Inc.	\$185,000	1.95%	21/10/2031	152,345	0.02%
PepsiCo, Inc.	\$162,000	3.90%	18/7/2032	151,240	0.02%
PepsiCo, Inc.	€100,000	0.40%	9/10/2032	84,722	0.01%
PepsiCo, Inc.	\$110,000	4.45%	15/2/2033	109,224	0.01%
PepsiCo, Inc.	€100,000	0.75%	14/10/2033	85,150	0.01%
PepsiCo, Inc.	€100,000	3.55%	22/7/2034	114,858	0.01%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	74,274	0.01%
PepsiCo, Inc.	\$115,000	2.63%	21/10/2041	80,258	0.01%
PepsiCo, Inc.	\$170,000	4.45%	14/4/2046	150,127	0.02%
PepsiCo, Inc.	\$75,000	3.45%	6/10/2046	56,449	0.01%
PepsiCo, Inc.	\$175,000	2.88%	15/10/2049	116,076	0.01%
PepsiCo, Inc.	\$70,000	3.63%	19/3/2050	53,203	0.01%
PepsiCo, Inc.	\$85,000	2.75%	21/10/2051	53,907	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$425,000	4.45%	19/5/2026	419,640	0.04%
Pfizer Investment Enterprises Pte Ltd.	\$455,000	4.45%	19/5/2028	447,061	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$365,000	4.65%	19/5/2030	360,263	0.04%
Pfizer Investment Enterprises Pte Ltd.	\$535,000	4.75%	19/5/2033	521,245	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfizer Investment Enterprises Pte Ltd.	\$445,000	5.11%	19/5/2043	423,095	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$835,000	5.30%	19/5/2053	805,910	0.09%
Pfizer Investment Enterprises Pte Ltd.	\$605,000	5.34%	19/5/2063	570,983	0.06%
Pfizer, Inc.	\$250,000	2.75%	3/6/2026	239,027	0.03%
Pfizer, Inc.	\$251,000	3.00%	15/12/2026	239,555	0.03%
Pfizer, Inc. <sup>1</sup>	\$250,000	3.60%	15/9/2028	239,194	0.03%
Pfizer, Inc.	\$160,000	3.45%	15/3/2029	151,445	0.02%
Pfizer, Inc. <sup>1</sup>	\$300,000	2.63%	1/4/2030	266,018	0.03%
Pfizer, Inc.	\$260,000	1.70%	28/5/2030	218,830	0.02%
Pfizer, Inc. <sup>1</sup>	\$195,000	1.75%	18/8/2031	158,325	0.02%
Pfizer, Inc. <sup>1</sup>	\$125,000	4.00%	15/12/2036	112,052	0.01%
Pfizer, Inc. <sup>1</sup>	\$370,000	7.20%	15/3/2039	436,868	0.05%
Pfizer, Inc.	\$135,000	3.90%	15/3/2039	115,346	0.01%
Pfizer, Inc.	\$175,000	2.55%	28/5/2040	121,698	0.01%
Pfizer, Inc.	£200,000	2.74%	15/6/2043	175,809	0.02%
Pfizer, Inc.	\$200,000	4.30%	15/6/2043	172,567	0.02%
Pfizer, Inc. <sup>1</sup>	\$120,000	4.40%	15/5/2044	106,488	0.01%
Pfizer, Inc.	\$161,000	4.13%	15/12/2046	133,215	0.01%
Pfizer, Inc.	\$165,000	4.20%	15/9/2048	137,333	0.01%
Pfizer, Inc.	\$165,000	4.00%	15/3/2049	133,148	0.01%
Pfizer, Inc.	\$170,000	2.70%	28/5/2050	109,168	0.01%
Pilgrim's Pride Corp.	\$235,000	4.25%	15/4/2031	213,807	0.02%
Pilgrim's Pride Corp.	\$65,000	3.50%	1/3/2032	54,997	0.01%
Pilgrim's Pride Corp.	\$140,000	6.25%	1/7/2033	142,179	0.02%
PNC Bank NA	\$275,000	4.05%	26/7/2028	261,284	0.03%
PNC Bank NA	\$150,000	2.70%	22/10/2029	130,747	0.01%
PNC Financial Services Group, Inc.	\$95,000	5.81%	12/6/2026	95,099	0.01%
PNC Financial Services Group, Inc.	\$120,000	2.60%	23/7/2026	113,633	0.01%
PNC Financial Services Group, Inc.	\$55,000	4.76%	26/1/2027	54,341	0.01%
PNC Financial Services Group, Inc.	\$25,000	3.15%	19/5/2027	23,734	0.00%
PNC Financial Services Group, Inc.	\$265,000	6.62%	20/10/2027	271,387	0.03%
PNC Financial Services Group, Inc.	\$105,000	5.30%	21/1/2028	104,842	0.01%
PNC Financial Services Group, Inc.	\$135,000	5.35%	2/12/2028	135,116	0.01%
PNC Financial Services Group, Inc.	\$205,000	3.45%	23/4/2029	190,090	0.02%
PNC Financial Services Group, Inc.	\$295,000	5.58%	12/6/2029	298,196	0.03%
PNC Financial Services Group, Inc.	\$220,000	2.55%	22/1/2030	192,870	0.02%
PNC Financial Services Group, Inc.	\$375,000	5.49%	14/5/2030	377,174	0.04%
PNC Financial Services Group, Inc.	\$205,000	2.31%	23/4/2032	169,623	0.02%
PNC Financial Services Group, Inc.	\$110,000	4.63%	6/6/2033	101,938	0.01%
PNC Financial Services Group, Inc.	\$140,000	6.04%	28/10/2033	144,308	0.02%
PNC Financial Services Group, Inc.	\$225,000	5.07%	24/1/2034	217,366	0.02%
PNC Financial Services Group, Inc.	\$115,000	5.94%	18/8/2034	117,829	0.01%
PNC Financial Services Group, Inc.	\$350,000	6.88%	20/10/2034	381,342	0.04%
PNC Financial Services Group, Inc.	\$295,000	5.68%	22/1/2035	296,514	0.03%
PPL Electric Utilities Corp.	\$90,000	5.25%	15/5/2053	85,796	0.01%
Procter & Gamble Co. <sup>1</sup>	\$245,000	0.55%	29/10/2025	231,101	0.02%
Procter & Gamble Co.	\$50,000	1.00%	23/4/2026	46,691	0.01%
Procter & Gamble Co.	\$140,000	2.45%	3/11/2026	132,624	0.01%
Procter & Gamble Co.	\$170,000	1.90%	1/2/2027	158,277	0.02%
Procter & Gamble Co.	€300,000	4.88%	11/5/2027	335,969	0.04%
Procter & Gamble Co.	\$100,000	2.85%	11/8/2027	94,495	0.01%
Procter & Gamble Co.	€200,000	1.20%	30/10/2028	197,859	0.02%
Procter & Gamble Co.	£100,000	1.80%	3/5/2029	113,054	0.01%
Procter & Gamble Co.	\$250,000	3.00%	25/3/2030	230,102	0.02%
Procter & Gamble Co. <sup>1</sup>	\$330,000	1.20%	29/10/2030	268,701	0.03%
Procter & Gamble Co.	\$35,000	1.95%	23/4/2031	29,765	0.00%
Procter & Gamble Co.	€200,000	3.25%	2/8/2031	214,776	0.02%
Procter & Gamble Co.	\$65,000	2.30%	1/2/2032	55,883	0.01%
Procter & Gamble Co.	\$70,000	4.05%	26/1/2033	67,127	0.01%
Procter & Gamble Co.	\$145,000	4.55%	29/1/2034	142,276	0.02%
Procter & Gamble Co.	€200,000	3.20%	29/4/2034	211,621	0.02%
Progressive Corp.	\$109,000	4.13%	15/4/2047	89,286	0.01%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	95,378	0.01%
Prologis Euro Finance LLC	€150,000	1.88%	5/1/2029	148,554	0.02%
Prologis Euro Finance LLC	€200,000	3.88%	31/1/2030	214,614	0.02%
Prologis Euro Finance LLC	€200,000	0.50%	16/2/2032	166,539	0.02%
Prologis Euro Finance LLC	€200,000	4.63%	23/5/2033	222,710	0.02%
Prologis Euro Finance LLC	€100,000	4.00%	5/5/2034	106,744	0.01%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	160,544	0.02%
Prologis Euro Finance LLC	€100,000	4.25%	31/1/2043	104,991	0.01%
Prologis LP	€200,000	3.00%	2/6/2026	212,089	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	\$335,000	4.88%	15/6/2028	333,553	0.04%
Prologis LP	CAD75,000	4.70%	1/3/2029	54,813	0.01%
Prologis LP	£150,000	2.25%	30/6/2029	167,050	0.02%
Prologis LP	\$190,000	2.25%	15/4/2030	163,501	0.02%
Prologis LP	\$90,000	1.25%	15/10/2030	71,823	0.01%
Prologis LP	CAD115,000	5.25%	15/1/2031	86,101	0.01%
Prologis LP	\$50,000	4.75%	15/6/2033	48,180	0.01%
Prologis LP	\$175,000	5.13%	15/1/2034	172,684	0.02%
Prologis LP	\$35,000	5.00%	15/3/2034	34,253	0.00%
Prologis LP	£100,000	5.63%	4/5/2040	125,579	0.01%
Prologis LP	\$130,000	5.25%	15/6/2053	122,793	0.01%
Prologis LP	\$70,000	5.25%	15/3/2054	66,230	0.01%
Providence St Joseph Health Obligated Group	\$120,000	2.70%	1/10/2051	70,967	0.01%
Prudential Financial, Inc.	\$165,000	5.70%	14/12/2036	168,840	0.02%
Prudential Financial, Inc.	\$115,000	4.60%	15/5/2044	100,334	0.01%
Prudential Financial, Inc.	\$30,000	4.50%	15/9/2047	28,338	0.00%
Prudential Financial, Inc.	\$105,000	3.91%	7/12/2047	80,737	0.01%
Prudential Financial, Inc.	\$175,000	5.70%	15/9/2048	171,527	0.02%
Prudential Financial, Inc.	\$100,000	3.94%	7/12/2049	75,854	0.01%
Prudential Financial, Inc.	\$116,000	4.35%	25/2/2050	94,470	0.01%
Prudential Financial, Inc.	\$145,000	3.70%	1/10/2050	126,124	0.01%
Prudential Financial, Inc.	\$290,000	3.70%	13/3/2051	210,055	0.02%
Prudential Financial, Inc.	\$191,000	5.13%	1/3/2052	177,267	0.02%
Prudential Financial, Inc.	\$120,000	6.00%	1/9/2052	118,337	0.01%
Prudential Financial, Inc.	\$150,000	6.50%	15/3/2054	151,680	0.02%
Public Storage Operating Co.	€100,000	0.50%	9/9/2030	88,688	0.01%
Public Storage Operating Co.	\$90,000	5.35%	1/8/2053	86,788	0.01%
PVH Corp.	€200,000	4.13%	16/7/2029	213,543	0.02%
Qorvo, Inc.	\$110,000	4.38%	15/10/2029	103,795	0.01%
QUALCOMM, Inc.	\$275,000	3.25%	20/5/2027	262,660	0.03%
QUALCOMM, Inc.	\$70,000	1.30%	20/5/2028	61,340	0.01%
QUALCOMM, Inc.	\$20,000	2.15%	20/5/2030	17,310	0.00%
QUALCOMM, Inc. <sup>1</sup>	\$610,000	1.65%	20/5/2032	480,628	0.05%
QUALCOMM, Inc.	\$125,000	4.65%	20/5/2035	121,572	0.01%
QUALCOMM, Inc.	\$235,000	4.80%	20/5/2045	217,196	0.02%
QUALCOMM, Inc.	\$168,000	4.30%	20/5/2047	143,251	0.02%
QUALCOMM, Inc.	\$110,000	3.25%	20/5/2050	77,666	0.01%
QUALCOMM, Inc.	\$145,000	4.50%	20/5/2052	125,146	0.01%
QUALCOMM, Inc.	\$100,000	6.00%	20/5/2053	107,515	0.01%
Quanta Services, Inc.	\$200,000	2.90%	1/10/2030	176,113	0.02%
Quest Diagnostics, Inc.	\$85,000	2.95%	30/6/2030	75,363	0.01%
Quest Diagnostics, Inc.	\$100,000	6.40%	30/11/2033	107,044	0.01%
Ralph Lauren Corp.	\$65,000	2.95%	15/6/2030	58,025	0.01%
Raymond James Financial, Inc.	\$165,000	4.95%	15/7/2046	148,397	0.02%
Raymond James Financial, Inc.	\$125,000	3.75%	1/4/2051	91,999	0.01%
Realty Income Corp.	£130,000	1.13%	13/7/2027	145,274	0.02%
Realty Income Corp.	£100,000	1.63%	15/12/2030	100,997	0.01%
Realty Income Corp.	\$100,000	3.25%	15/1/2031	88,382	0.01%
Realty Income Corp.	£200,000	5.75%	5/12/2031	256,919	0.03%
Realty Income Corp.	\$140,000	5.63%	13/10/2032	141,817	0.02%
Realty Income Corp.	£100,000	1.75%	13/7/2033	93,659	0.01%
Realty Income Corp.	\$160,000	5.13%	15/2/2034	155,269	0.02%
Realty Income Corp.	€300,000	5.13%	6/7/2034	346,537	0.04%
Regeneron Pharmaceuticals, Inc.	\$247,000	1.75%	15/9/2030	203,290	0.02%
Regeneron Pharmaceuticals, Inc.	\$75,000	2.80%	15/9/2050	45,973	0.00%
RenaissanceRe Holdings Ltd.	\$135,000	5.75%	5/6/2033	135,131	0.01%
Republic Services, Inc.	\$245,000	3.95%	15/5/2028	235,506	0.03%
Republic Services, Inc.	\$105,000	4.88%	1/4/2029	104,145	0.01%
Republic Services, Inc.	\$70,000	1.75%	15/2/2032	54,994	0.01%
Republic Services, Inc.	\$75,000	5.00%	1/4/2034	73,416	0.01%
Revvity, Inc.	\$105,000	3.30%	15/9/2029	95,549	0.01%
Roche Finance Europe BV	€250,000	3.20%	27/8/2029	268,128	0.03%
Roche Finance Europe BV	€100,000	3.59%	4/12/2036	108,051	0.01%
Roche Finance Europe BV	€100,000	3.56%	3/5/2044	104,607	0.01%
Roper Technologies, Inc.	\$170,000	4.20%	15/9/2028	164,224	0.02%
Roper Technologies, Inc.	\$130,000	1.75%	15/2/2031	104,718	0.01%
Royal Bank of Canada	\$200,000	4.88%	19/1/2027	198,714	0.02%
Royalty Pharma plc	\$185,000	1.20%	2/9/2025	175,694	0.02%
Royalty Pharma plc	\$140,000	1.75%	2/9/2027	125,755	0.01%
Royalty Pharma plc	\$125,000	2.20%	2/9/2030	104,230	0.01%
Royalty Pharma plc	\$95,000	3.30%	2/9/2040	68,602	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royalty Pharma plc	\$150,000	3.55%	2/9/2050	100,763	0.01%
S&P Global, Inc.	\$70,000	2.45%	1/3/2027	65,446	0.01%
S&P Global, Inc.	\$260,000	2.70%	1/3/2029	235,531	0.03%
S&P Global, Inc.	\$55,000	4.25%	1/5/2029	53,382	0.01%
S&P Global, Inc.	\$305,000	2.90%	1/3/2032	263,622	0.03%
S&P Global, Inc.	\$120,000	5.25%	15/9/2033	121,071	0.01%
S&P Global, Inc.	\$116,000	3.70%	1/3/2052	87,532	0.01%
Sabra Health Care LP	\$148,000	3.20%	1/12/2031	123,114	0.01%
Salesforce, Inc.	\$170,000	3.70%	11/4/2028	163,930	0.02%
Salesforce, Inc.	\$230,000	1.50%	15/7/2028	202,132	0.02%
Salesforce, Inc.	\$110,000	1.95%	15/7/2031	90,248	0.01%
Salesforce, Inc.	\$170,000	2.70%	15/7/2041	118,804	0.01%
Salesforce, Inc.	\$275,000	2.90%	15/7/2051	177,187	0.02%
Salesforce, Inc.	\$225,000	3.05%	15/7/2061	138,904	0.01%
Santander Holdings USA, Inc.	\$260,000	4.50%	17/7/2025	256,294	0.03%
Santander Holdings USA, Inc.	\$80,000	3.24%	5/10/2026	75,814	0.01%
Santander Holdings USA, Inc.	\$110,000	4.40%	13/7/2027	106,311	0.01%
Santander Holdings USA, Inc.	\$160,000	2.49%	6/1/2028	147,437	0.02%
Santander Holdings USA, Inc.	\$150,000	6.50%	9/3/2029	152,695	0.02%
Santander Holdings USA, Inc.	\$150,000	6.17%	9/1/2030	151,284	0.02%
Santander Holdings USA, Inc.	\$110,000	6.34%	31/5/2035	109,776	0.01%
ServiceNow, Inc.	\$215,000	1.40%	1/9/2030	174,550	0.02%
Sherwin-Williams Co.	\$225,000	3.45%	1/6/2027	214,413	0.02%
Sherwin-Williams Co.	\$195,000	4.50%	1/6/2047	164,621	0.02%
Shire Acquisitions Investments Ireland DAC	\$495,000	3.20%	23/9/2026	474,648	0.05%
Simon International Finance SCA	€100,000	1.13%	19/3/2033	85,503	0.01%
Simon Property Group LP	\$55,000	3.50%	1/9/2025	53,827	0.01%
Simon Property Group LP	\$60,000	3.30%	15/1/2026	58,144	0.01%
Simon Property Group LP	\$95,000	3.25%	30/11/2026	90,777	0.01%
Simon Property Group LP	\$80,000	3.38%	1/12/2027	75,677	0.01%
Simon Property Group LP	\$235,000	1.75%	1/2/2028	209,369	0.02%
Simon Property Group LP	\$210,000	2.45%	13/9/2029	184,521	0.02%
Simon Property Group LP	\$88,000	2.65%	15/7/2030	76,624	0.01%
Simon Property Group LP	\$210,000	3.25%	13/9/2049	140,815	0.02%
Simon Property Group LP	\$50,000	3.80%	15/7/2050	36,705	0.00%
Solventum Corp.	\$375,000	5.45%	13/3/2031	370,361	0.04%
Solventum Corp.	\$225,000	5.60%	23/3/2034	220,832	0.02%
Southwest Airlines Co.	\$260,000	5.13%	15/6/2027	258,749	0.03%
Sprint Capital Corp.	\$395,000	6.88%	15/11/2028	418,725	0.04%
Sprint Capital Corp.	\$375,000	8.75%	15/3/2032	450,944	0.05%
Sprint LLC	\$260,000	7.63%	1/3/2026	267,147	0.03%
Stanley Black & Decker, Inc.	\$55,000	2.30%	15/3/2030	46,832	0.01%
Stanley Black & Decker, Inc.	\$125,000	2.75%	15/11/2050	71,570	0.01%
Starbucks Corp.	\$100,000	3.80%	15/8/2025	98,315	0.01%
Starbucks Corp.	\$105,000	4.75%	15/2/2026	104,270	0.01%
Starbucks Corp.	\$195,000	4.00%	15/11/2028	187,861	0.02%
Starbucks Corp.	\$270,000	3.55%	15/8/2029	252,897	0.03%
Starbucks Corp.	\$75,000	2.25%	12/3/2030	64,595	0.01%
Starbucks Corp.	\$145,000	2.55%	15/11/2030	125,020	0.01%
Starbucks Corp.	\$195,000	3.00%	14/2/2032	168,955	0.02%
Starbucks Corp.	\$130,000	4.50%	15/11/2048	108,492	0.01%
Starbucks Corp.	\$145,000	4.45%	15/8/2049	119,364	0.01%
Starbucks Corp.	\$220,000	3.50%	15/11/2050	154,825	0.02%
State Street Corp.	\$130,000	3.55%	18/8/2025	127,528	0.01%
State Street Corp.	\$360,000	2.65%	19/5/2026	343,849	0.04%
State Street Corp.	\$180,000	5.27%	3/8/2026	180,350	0.02%
State Street Corp.	\$260,000	4.99%	18/3/2027	259,739	0.03%
State Street Corp.	\$270,000	5.68%	21/11/2029	276,154	0.03%
State Street Corp.	\$105,000	2.40%	24/1/2030	92,432	0.01%
State Street Corp.	\$100,000	2.20%	3/3/2031	83,809	0.01%
State Street Corp.	\$100,000	4.16%	4/8/2033	92,634	0.01%
State Street Corp.	\$140,000	5.16%	18/5/2034	138,439	0.01%
Stellantis NV	€200,000	2.75%	15/5/2026	211,043	0.02%
Stellantis NV	€300,000	0.63%	30/3/2027	297,514	0.03%
Stellantis NV	€100,000	4.50%	7/7/2028	110,589	0.01%
Stellantis NV	€100,000	4.25%	16/6/2031	109,040	0.01%
Stellantis NV	€200,000	2.75%	1/4/2032	196,949	0.02%
Stellantis NV	€300,000	1.25%	20/6/2033	256,721	0.03%
Stellantis NV	€100,000	3.75%	19/3/2036	103,517	0.01%
Stryker Corp.	\$95,000	3.50%	15/3/2026	92,235	0.01%
Stryker Corp.	€100,000	3.38%	11/12/2028	106,517	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stryker Corp.	€100,000	0.75%	1/3/2029	94,605	0.01%
Stryker Corp.	\$190,000	1.95%	15/6/2030	159,996	0.02%
Stryker Corp.	€150,000	2.63%	30/11/2030	152,349	0.02%
Stryker Corp.	\$85,000	4.63%	15/3/2046	74,740	0.01%
Sun Communities Operating LP	\$85,000	2.70%	15/7/2031	70,204	0.01%
Synchrony Bank	\$50,000	5.40%	22/8/2025	49,620	0.01%
Synchrony Financial	\$160,000	3.95%	1/12/2027	149,627	0.02%
Synchrony Financial	\$30,000	2.88%	28/10/2031	24,086	0.00%
Sysco Corp.	\$55,000	3.75%	1/10/2025	53,838	0.01%
Sysco Corp.	\$970,000	3.30%	15/7/2026	932,618	0.10%
Sysco Corp.	\$15,000	3.25%	15/7/2027	14,207	0.00%
Sysco Corp.	\$200,000	5.95%	1/4/2030	208,067	0.02%
Sysco Corp.	\$155,000	6.60%	1/4/2050	172,621	0.02%
Sysco Corp.	\$95,000	3.15%	14/12/2051	62,220	0.01%
Tapestry, Inc.	\$125,000	7.35%	27/11/2028	129,693	0.01%
Tapestry, Inc.	\$195,000	7.70%	27/11/2030	203,564	0.02%
Tapestry, Inc.	€100,000	5.88%	27/11/2031	110,766	0.01%
Tapestry, Inc.	\$140,000	7.85%	27/11/2033	147,290	0.02%
Target Corp.	\$200,000	2.50%	15/4/2026	191,578	0.02%
Target Corp.	\$145,000	1.95%	15/1/2027	134,979	0.01%
Target Corp.	\$80,000	3.38%	15/4/2029	75,230	0.01%
Target Corp. <sup>1</sup>	\$292,000	2.35%	15/2/2030	256,054	0.03%
Target Corp.	\$105,000	4.50%	15/9/2032	101,162	0.01%
Target Corp.	\$135,000	4.00%	1/7/2042	113,704	0.01%
Target Corp.	\$125,000	2.95%	15/1/2052	80,612	0.01%
Target Corp.	\$150,000	4.80%	15/1/2053	136,109	0.01%
Texas Instruments, Inc.	\$150,000	2.25%	4/9/2029	132,591	0.01%
Texas Instruments, Inc.	\$35,000	1.75%	4/5/2030	29,558	0.00%
Texas Instruments, Inc.	\$130,000	4.90%	14/3/2033	129,695	0.01%
Texas Instruments, Inc.	\$10,000	3.88%	15/3/2039	8,728	0.00%
Texas Instruments, Inc.	\$400,000	4.15%	15/5/2048	331,575	0.04%
Texas Instruments, Inc.	\$165,000	5.15%	8/2/2054	157,821	0.02%
Texas Instruments, Inc.	\$165,000	5.05%	18/5/2063	152,982	0.02%
Thermo Fisher Scientific Finance I BV	€100,000	0.80%	18/10/2030	91,671	0.01%
Thermo Fisher Scientific Finance I BV	€100,000	1.13%	18/10/2033	87,071	0.01%
Thermo Fisher Scientific Finance I BV	€400,000	1.63%	18/10/2041	305,776	0.03%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	106,490	0.01%
Thermo Fisher Scientific, Inc.	\$330,000	5.00%	5/12/2026	329,624	0.04%
Thermo Fisher Scientific, Inc.	€100,000	1.45%	16/3/2027	101,874	0.01%
Thermo Fisher Scientific, Inc.	€200,000	1.75%	15/4/2027	204,999	0.02%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	290,333	0.03%
Thermo Fisher Scientific, Inc.	\$90,000	5.00%	31/1/2029	90,175	0.01%
Thermo Fisher Scientific, Inc.	\$100,000	2.60%	1/10/2029	89,424	0.01%
Thermo Fisher Scientific, Inc.	\$210,000	4.98%	10/8/2030	210,176	0.02%
Thermo Fisher Scientific, Inc.	€200,000	0.88%	1/10/2031	179,560	0.02%
Thermo Fisher Scientific, Inc.	\$210,000	2.00%	15/10/2031	171,923	0.02%
Thermo Fisher Scientific, Inc.	\$105,000	5.09%	10/8/2033	104,654	0.01%
Thermo Fisher Scientific, Inc.	€300,000	1.50%	1/10/2039	235,417	0.03%
Thermo Fisher Scientific, Inc.	\$175,000	2.80%	15/10/2041	124,521	0.01%
Thermo Fisher Scientific, Inc.	\$55,000	4.10%	15/8/2047	45,213	0.00%
Thermo Fisher Scientific, Inc.	€150,000	1.88%	1/10/2049	108,193	0.01%
Time Warner Cable Enterprises LLC	\$275,000	8.38%	15/7/2033	303,880	0.03%
Time Warner Cable LLC	£100,000	5.75%	2/6/2031	120,578	0.01%
Time Warner Cable LLC	\$205,000	6.55%	1/5/2037	194,198	0.02%
Time Warner Cable LLC	\$195,000	7.30%	1/7/2038	197,201	0.02%
Time Warner Cable LLC	\$190,000	6.75%	15/6/2039	183,997	0.02%
Time Warner Cable LLC	\$152,000	5.88%	15/11/2040	132,218	0.01%
Time Warner Cable LLC	\$165,000	5.50%	1/9/2041	137,906	0.01%
Time Warner Cable LLC	£100,000	5.25%	15/7/2042	103,784	0.01%
Time Warner Cable LLC	\$145,000	4.50%	15/9/2042	106,366	0.01%
TJX Cos, Inc.	\$40,000	2.25%	15/9/2026	37,681	0.00%
T-Mobile USA, Inc.	\$310,000	1.50%	15/2/2026	291,050	0.03%
T-Mobile USA, Inc.	\$260,000	2.25%	15/2/2026	247,124	0.03%
T-Mobile USA, Inc.	\$300,000	2.63%	15/4/2026	285,517	0.03%
T-Mobile USA, Inc.	\$530,000	3.75%	15/4/2027	509,473	0.05%
T-Mobile USA, Inc.	\$375,000	4.75%	1/2/2028	369,306	0.04%
T-Mobile USA, Inc.	\$167,000	2.05%	15/2/2028	149,915	0.02%
T-Mobile USA, Inc.	\$75,000	4.95%	15/3/2028	74,497	0.01%
T-Mobile USA, Inc.	\$55,000	4.80%	15/7/2028	54,267	0.01%
T-Mobile USA, Inc.	\$400,000	4.85%	15/1/2029	395,046	0.04%
T-Mobile USA, Inc.	\$100,000	2.63%	15/2/2029	89,661	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$325,000	3.38%	15/4/2029	300,145	0.03%
T-Mobile USA, Inc.	\$910,000	3.88%	15/4/2030	850,731	0.09%
T-Mobile USA, Inc.	\$650,000	2.55%	15/2/2031	551,766	0.06%
T-Mobile USA, Inc.	\$75,000	2.88%	15/2/2031	64,984	0.01%
T-Mobile USA, Inc.	\$375,000	3.50%	15/4/2031	337,024	0.04%
T-Mobile USA, Inc.	\$130,000	2.25%	15/11/2031	106,243	0.01%
T-Mobile USA, Inc.	\$115,000	2.70%	15/3/2032	96,161	0.01%
T-Mobile USA, Inc.	\$160,000	5.20%	15/1/2033	158,345	0.02%
T-Mobile USA, Inc.	\$432,000	5.05%	15/7/2033	422,570	0.05%
T-Mobile USA, Inc.	\$130,000	5.75%	15/1/2034	133,724	0.01%
T-Mobile USA, Inc.	\$125,000	5.15%	15/4/2034	122,825	0.01%
T-Mobile USA, Inc.	€200,000	3.85%	8/5/2036	212,800	0.02%
T-Mobile USA, Inc.	\$280,000	4.38%	15/4/2040	242,629	0.03%
T-Mobile USA, Inc.	\$405,000	3.00%	15/2/2041	289,432	0.03%
T-Mobile USA, Inc.	\$375,000	4.50%	15/4/2050	313,136	0.03%
T-Mobile USA, Inc.	\$410,000	3.30%	15/2/2051	276,919	0.03%
T-Mobile USA, Inc.	\$435,000	3.40%	15/10/2052	296,912	0.03%
T-Mobile USA, Inc.	\$220,000	5.65%	15/1/2053	216,909	0.02%
T-Mobile USA, Inc.	\$186,000	5.75%	15/1/2054	185,105	0.02%
T-Mobile USA, Inc.	\$200,000	6.00%	15/6/2054	207,058	0.02%
T-Mobile USA, Inc.	\$85,000	5.50%	15/1/2055	81,904	0.01%
T-Mobile USA, Inc.	\$234,000	3.60%	15/11/2060	157,693	0.02%
T-Mobile USA, Inc.	\$75,000	5.80%	15/9/2062	74,271	0.01%
Tractor Supply Co.	\$100,000	5.25%	15/5/2033	99,234	0.01%
Trane Technologies Financing Ltd.	\$45,000	3.80%	21/3/2029	42,728	0.00%
Travelers Cos, Inc.	\$90,000	6.25%	15/6/2037	97,131	0.01%
Travelers Cos, Inc.	\$91,000	5.35%	1/11/2040	89,605	0.01%
Travelers Cos, Inc.	\$130,000	3.05%	8/6/2051	87,027	0.01%
Travelers Cos, Inc.	\$120,000	5.45%	25/5/2053	120,207	0.01%
Trimble, Inc.	\$55,000	6.10%	15/3/2033	56,912	0.01%
Truist Bank	\$75,000	3.80%	30/10/2026	72,113	0.01%
Truist Bank	\$320,000	2.25%	11/3/2030	266,838	0.03%
Truist Financial Corp.	\$400,000	1.20%	5/8/2025	381,143	0.04%
Truist Financial Corp.	\$100,000	4.26%	28/7/2026	98,364	0.01%
Truist Financial Corp.	\$85,000	5.90%	28/10/2026	85,199	0.01%
Truist Financial Corp.	\$55,000	1.27%	2/3/2027	51,118	0.01%
Truist Financial Corp.	\$145,000	6.05%	8/6/2027	146,018	0.02%
Truist Financial Corp.	\$205,000	1.13%	3/8/2027	180,848	0.02%
Truist Financial Corp.	\$160,000	4.12%	6/6/2028	154,285	0.02%
Truist Financial Corp.	\$75,000	4.87%	26/1/2029	73,565	0.01%
Truist Financial Corp.	\$250,000	1.89%	7/6/2029	218,964	0.02%
Truist Financial Corp.	\$245,000	7.16%	30/10/2029	260,139	0.03%
Truist Financial Corp.	\$300,000	5.44%	24/1/2030	299,060	0.03%
Truist Financial Corp.	\$125,000	1.95%	5/6/2030	103,432	0.01%
Truist Financial Corp.	\$180,000	4.92%	28/7/2033	166,811	0.02%
Truist Financial Corp.	\$180,000	6.12%	28/10/2033	184,016	0.02%
Truist Financial Corp.	\$165,000	5.12%	26/1/2034	157,942	0.02%
Truist Financial Corp.	\$265,000	5.87%	8/6/2034	267,242	0.03%
Truist Financial Corp.	\$250,000	5.71%	24/1/2035	248,957	0.03%
TWDC Enterprises 18 Corp.	\$75,000	3.15%	17/9/2025	73,096	0.01%
TWDC Enterprises 18 Corp.	\$80,000	3.00%	13/2/2026	77,179	0.01%
TWDC Enterprises 18 Corp.	\$239,000	1.85%	30/7/2026	223,465	0.02%
TWDC Enterprises 18 Corp.	\$300,000	2.95%	15/6/2027	283,525	0.03%
TWDC Enterprises 18 Corp.	\$175,000	4.13%	1/6/2044	145,918	0.02%
Tyson Foods, Inc.	\$230,000	3.55%	2/6/2027	219,898	0.02%
Tyson Foods, Inc.	\$95,000	4.35%	1/3/2029	91,246	0.01%
Tyson Foods, Inc.	\$125,000	5.70%	15/3/2034	124,439	0.01%
Tyson Foods, Inc.	\$75,000	4.55%	2/6/2047	60,265	0.01%
Tyson Foods, Inc.	\$190,000	5.10%	28/9/2048	165,719	0.02%
Unilever Capital Corp.	\$100,000	4.88%	8/9/2028	100,061	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$280,989	5.88%	15/10/2027	281,743	0.03%
United Airlines 2023-1 Class A Pass Through Trust	\$170,000	5.80%	15/1/2036	172,618	0.02%
United Parcel Service, Inc.	€100,000	1.63%	15/11/2025	104,368	0.01%
United Parcel Service, Inc.	\$195,000	3.05%	15/11/2027	183,841	0.02%
United Parcel Service, Inc.	\$252,000	3.40%	15/3/2029	236,867	0.03%
United Parcel Service, Inc.	\$160,000	4.45%	1/4/2030	156,750	0.02%
United Parcel Service, Inc.	€100,000	1.50%	15/11/2032	92,052	0.01%
United Parcel Service, Inc.	\$130,000	4.88%	3/3/2033	128,077	0.01%
United Parcel Service, Inc.	\$130,000	5.15%	22/5/2034	129,576	0.01%
United Parcel Service, Inc.	\$147,000	6.20%	15/1/2038	159,290	0.02%
United Parcel Service, Inc.	\$105,000	3.75%	15/11/2047	80,483	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Parcel Service, Inc.	\$50,000	4.25%	15/3/2049	41,290	0.00%
United Parcel Service, Inc.	\$168,000	5.30%	1/4/2050	163,405	0.02%
United Parcel Service, Inc.	\$145,000	5.05%	3/3/2053	135,579	0.01%
United Parcel Service, Inc.	\$155,000	5.50%	22/5/2054	153,612	0.02%
United Parcel Service, Inc.	\$85,000	5.60%	22/5/2064	84,052	0.01%
UnitedHealth Group, Inc.	\$390,000	3.75%	15/7/2025	384,203	0.04%
UnitedHealth Group, Inc.	\$190,000	5.15%	15/10/2025	189,791	0.02%
UnitedHealth Group, Inc.	\$20,000	3.10%	15/3/2026	19,353	0.00%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,997	0.01%
UnitedHealth Group, Inc.	\$370,000	5.25%	15/2/2028	374,833	0.04%
UnitedHealth Group, Inc.	\$35,000	3.88%	15/12/2028	33,540	0.00%
UnitedHealth Group, Inc.	\$105,000	4.25%	15/1/2029	102,285	0.01%
UnitedHealth Group, Inc.	\$73,000	4.00%	15/5/2029	70,194	0.01%
UnitedHealth Group, Inc.	\$100,000	2.88%	15/8/2029	90,709	0.01%
UnitedHealth Group, Inc.	\$215,000	5.30%	15/2/2030	218,808	0.02%
UnitedHealth Group, Inc.	\$105,000	2.00%	15/5/2030	89,234	0.01%
UnitedHealth Group, Inc.	\$350,000	4.90%	15/4/2031	346,681	0.04%
UnitedHealth Group, Inc.	\$135,000	2.30%	15/5/2031	113,373	0.01%
UnitedHealth Group, Inc.	\$350,000	4.20%	15/5/2032	329,263	0.04%
UnitedHealth Group, Inc.	\$105,000	5.35%	15/2/2033	106,369	0.01%
UnitedHealth Group, Inc.	\$300,000	4.50%	15/4/2033	286,631	0.03%
UnitedHealth Group, Inc.	\$150,000	5.00%	15/4/2034	147,999	0.02%
UnitedHealth Group, Inc.	\$125,000	4.63%	15/7/2035	119,797	0.01%
UnitedHealth Group, Inc.	\$80,000	5.80%	15/3/2036	83,604	0.01%
UnitedHealth Group, Inc.	\$100,000	6.88%	15/2/2038	114,472	0.01%
UnitedHealth Group, Inc.	\$160,000	3.50%	15/8/2039	129,251	0.01%
UnitedHealth Group, Inc.	\$210,000	2.75%	15/5/2040	151,011	0.02%
UnitedHealth Group, Inc.	\$325,000	3.05%	15/5/2041	240,202	0.03%
UnitedHealth Group, Inc.	\$85,000	4.25%	15/3/2043	73,276	0.01%
UnitedHealth Group, Inc.	\$250,000	4.75%	15/7/2045	226,573	0.02%
UnitedHealth Group, Inc.	\$70,000	4.20%	15/1/2047	57,684	0.01%
UnitedHealth Group, Inc.	\$185,000	3.75%	15/10/2047	140,995	0.02%
UnitedHealth Group, Inc.	\$240,000	4.25%	15/6/2048	198,449	0.02%
UnitedHealth Group, Inc.	\$210,000	4.45%	15/12/2048	179,465	0.02%
UnitedHealth Group, Inc.	\$80,000	3.70%	15/8/2049	60,124	0.01%
UnitedHealth Group, Inc.	\$282,000	2.90%	15/5/2050	182,833	0.02%
UnitedHealth Group, Inc.	\$320,000	3.25%	15/5/2051	219,754	0.02%
UnitedHealth Group, Inc.	\$280,000	4.75%	15/5/2052	247,941	0.03%
UnitedHealth Group, Inc.	\$295,000	5.88%	15/2/2053	306,426	0.03%
UnitedHealth Group, Inc.	\$305,000	5.05%	15/4/2053	282,904	0.03%
UnitedHealth Group, Inc.	\$265,000	5.38%	15/4/2054	257,373	0.03%
UnitedHealth Group, Inc.	\$195,000	3.88%	15/8/2059	144,554	0.02%
UnitedHealth Group, Inc.	\$105,000	3.13%	15/5/2060	66,332	0.01%
UnitedHealth Group, Inc.	\$165,000	4.95%	15/5/2062	146,930	0.02%
UnitedHealth Group, Inc.	\$180,000	6.05%	15/2/2063	189,353	0.02%
UnitedHealth Group, Inc.	\$275,000	5.20%	15/4/2063	255,284	0.03%
UnitedHealth Group, Inc.	\$100,000	5.50%	15/4/2064	96,982	0.01%
Upjohn Finance BV	€150,000	1.36%	23/6/2027	149,838	0.02%
Upjohn Finance BV	€300,000	1.91%	23/6/2032	269,122	0.03%
US Bancorp	\$175,000	2.38%	22/7/2026	165,181	0.02%
US Bancorp	\$230,000	5.73%	21/10/2026	230,464	0.02%
US Bancorp	\$95,000	3.15%	27/4/2027	90,399	0.01%
US Bancorp	\$400,000	6.79%	26/10/2027	411,749	0.04%
US Bancorp	\$235,000	2.22%	27/1/2028	217,267	0.02%
US Bancorp	\$390,000	3.90%	26/4/2028	373,755	0.04%
US Bancorp	\$260,000	4.55%	22/7/2028	254,221	0.03%
US Bancorp	\$250,000	4.65%	1/2/2029	244,756	0.03%
US Bancorp	\$130,000	5.78%	12/6/2029	131,985	0.01%
US Bancorp	\$320,000	3.00%	30/7/2029	286,333	0.03%
US Bancorp	\$20,000	5.38%	23/1/2030	20,045	0.00%
US Bancorp	\$195,000	1.38%	22/7/2030	157,103	0.02%
US Bancorp	€100,000	4.01%	21/5/2032	107,029	0.01%
US Bancorp	\$275,000	2.68%	27/1/2033	227,338	0.02%
US Bancorp	\$265,000	4.97%	22/7/2033	251,143	0.03%
US Bancorp	\$255,000	5.85%	21/10/2033	259,047	0.03%
US Bancorp	\$305,000	4.84%	1/2/2034	289,010	0.03%
US Bancorp	\$260,000	5.84%	12/6/2034	263,622	0.03%
US Bancorp	\$320,000	5.68%	23/1/2035	321,498	0.03%
US Bancorp	\$60,000	2.49%	3/11/2036	47,277	0.01%
US Treasury Bond	\$70,000	4.63%	15/5/2044	69,869	0.01%
US Treasury Bond	\$67,000	4.25%	15/2/2054	63,817	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$391,000	4.88%	31/5/2026	391,794	0.04%
US Treasury Note	\$965,000	4.63%	30/6/2026	963,266	0.10%
US Treasury Note	\$2,000	4.50%	15/5/2027	1,997	0.00%
US Treasury Note	\$46,000	4.63%	15/6/2027	46,137	0.01%
US Treasury Note	\$392,000	4.50%	31/5/2029	394,695	0.04%
US Treasury Note	\$279,000	4.38%	15/5/2034	279,087	0.03%
Utah Acquisition Sub, Inc.	\$70,000	5.25%	15/6/2046	57,631	0.01%
Ventas Canada Finance Ltd.	CAD40,000	5.40%	21/4/2028	29,743	0.00%
Ventas Realty LP	\$95,000	4.40%	15/1/2029	91,330	0.01%
Veralto Corp.	€100,000	4.15%	19/9/2031	108,495	0.01%
VeriSign, Inc.	\$70,000	2.70%	15/6/2031	58,524	0.01%
Verisk Analytics, Inc.	\$42,000	4.00%	15/6/2025	41,302	0.00%
Verizon Communications, Inc.	\$430,000	0.85%	20/11/2025	404,314	0.04%
Verizon Communications, Inc.	\$200,000	1.45%	20/3/2026	187,338	0.02%
Verizon Communications, Inc.	\$280,000	2.63%	15/8/2026	265,471	0.03%
Verizon Communications, Inc.	\$175,000	4.13%	16/3/2027	170,587	0.02%
Verizon Communications, Inc.	AUD50,000	4.50%	17/8/2027	32,747	0.00%
Verizon Communications, Inc.	\$635,000	2.10%	22/3/2028	571,168	0.06%
Verizon Communications, Inc.	CAD63,000	2.38%	22/3/2028	42,655	0.00%
Verizon Communications, Inc.	\$595,000	4.33%	21/9/2028	578,490	0.06%
Verizon Communications, Inc.	\$175,000	3.88%	8/2/2029	166,301	0.02%
Verizon Communications, Inc.	€400,000	0.38%	22/3/2029	371,979	0.04%
Verizon Communications, Inc.	\$575,000	4.02%	3/12/2029	543,339	0.06%
Verizon Communications, Inc.	\$250,000	3.15%	22/3/2030	225,349	0.02%
Verizon Communications, Inc.	€700,000	1.25%	8/4/2030	661,643	0.07%
Verizon Communications, Inc.	CAD45,000	2.50%	16/5/2030	29,278	0.00%
Verizon Communications, Inc.	\$162,000	1.50%	18/9/2030	132,128	0.01%
Verizon Communications, Inc.	£450,000	1.88%	19/9/2030	473,990	0.05%
Verizon Communications, Inc.	\$105,000	1.68%	30/10/2030	85,337	0.01%
Verizon Communications, Inc.	\$260,000	1.75%	20/1/2031	210,422	0.02%
Verizon Communications, Inc.	\$417,000	2.55%	21/3/2031	354,221	0.04%
Verizon Communications, Inc.	€100,000	2.63%	1/12/2031	100,588	0.01%
Verizon Communications, Inc.	\$545,000	2.36%	15/3/2032	445,417	0.05%
Verizon Communications, Inc.	€400,000	0.75%	22/3/2032	347,575	0.04%
Verizon Communications, Inc.	\$125,000	5.05%	9/5/2033	123,250	0.01%
Verizon Communications, Inc.	\$280,000	4.50%	10/8/2033	263,209	0.03%
Verizon Communications, Inc.	€400,000	4.75%	31/10/2034	463,188	0.05%
Verizon Communications, Inc.	\$600,000	4.40%	1/11/2034	555,967	0.06%
Verizon Communications, Inc.	€200,000	1.13%	19/9/2035	162,453	0.02%
Verizon Communications, Inc.	£200,000	3.13%	2/11/2035	205,679	0.02%
Verizon Communications, Inc.	\$107,000	4.27%	15/1/2036	96,869	0.01%
Verizon Communications, Inc.	€300,000	3.75%	28/2/2036	317,499	0.03%
Verizon Communications, Inc.	£100,000	3.38%	27/10/2036	103,734	0.01%
Verizon Communications, Inc.	\$170,000	5.25%	16/3/2037	167,870	0.02%
Verizon Communications, Inc.	€100,000	2.88%	15/1/2038	95,538	0.01%
Verizon Communications, Inc.	£150,000	1.88%	3/11/2038	122,955	0.01%
Verizon Communications, Inc.	\$115,000	4.81%	15/3/2039	106,649	0.01%
Verizon Communications, Inc.	€100,000	1.85%	18/5/2040	81,303	0.01%
Verizon Communications, Inc.	\$390,000	2.65%	20/11/2040	268,699	0.03%
Verizon Communications, Inc.	\$662,000	3.40%	22/3/2041	506,002	0.05%
Verizon Communications, Inc.	\$120,000	2.85%	3/9/2041	84,075	0.01%
Verizon Communications, Inc.	\$75,000	6.55%	15/9/2043	82,466	0.01%
Verizon Communications, Inc.	\$90,000	4.13%	15/8/2046	72,743	0.01%
Verizon Communications, Inc.	\$355,000	4.86%	21/8/2046	322,119	0.03%
Verizon Communications, Inc.	\$160,000	4.52%	15/9/2048	137,187	0.01%
Verizon Communications, Inc.	\$180,000	4.00%	22/3/2050	140,273	0.02%
Verizon Communications, Inc.	\$380,000	2.88%	20/11/2050	239,006	0.03%
Verizon Communications, Inc.	\$600,000	3.55%	22/3/2051	431,820	0.05%
Verizon Communications, Inc.	CAD135,000	4.05%	22/3/2051	80,334	0.01%
Verizon Communications, Inc.	\$275,000	3.88%	1/3/2052	208,769	0.02%
Verizon Communications, Inc.	\$185,000	5.50%	23/2/2054	181,158	0.02%
Verizon Communications, Inc.	\$25,000	5.01%	21/8/2054	22,752	0.00%
Verizon Communications, Inc.	\$582,000	2.99%	30/10/2056	356,280	0.04%
Verizon Communications, Inc.	\$294,000	3.00%	20/11/2060	175,990	0.02%
Verizon Communications, Inc.	\$505,000	3.70%	22/3/2061	356,194	0.04%
VF Corp.	€300,000	4.13%	7/3/2026	317,703	0.03%
VF Corp.	€100,000	4.25%	7/3/2029	103,032	0.01%
VF Corp.	\$100,000	2.95%	23/4/2030	83,023	0.01%
Viatis, Inc.	\$165,000	2.70%	22/6/2030	140,179	0.02%
Viatis, Inc.	\$165,000	3.85%	22/6/2040	120,440	0.01%
Viatis, Inc.	\$329,000	4.00%	22/6/2050	221,707	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Visa, Inc.	\$1,020,000	3.15%	14/12/2025	992,254	0.11%
Visa, Inc.	€300,000	1.50%	15/6/2026	310,606	0.03%
Visa, Inc.	\$105,000	1.90%	15/4/2027	96,896	0.01%
Visa, Inc.	\$55,000	2.75%	15/9/2027	51,676	0.01%
Visa, Inc.	€300,000	2.00%	15/6/2029	303,969	0.03%
Visa, Inc.	\$160,000	2.05%	15/4/2030	137,455	0.01%
Visa, Inc.	\$280,000	1.10%	15/2/2031	223,022	0.02%
Visa, Inc.	\$275,000	4.15%	14/12/2035	256,559	0.03%
Visa, Inc.	\$210,000	2.70%	15/4/2040	153,054	0.02%
Visa, Inc.	\$404,000	4.30%	14/12/2045	350,271	0.04%
Visa, Inc.	\$75,000	3.65%	15/9/2047	58,172	0.01%
Visa, Inc.	\$310,000	2.00%	15/8/2050	174,321	0.02%
VMware LLC	\$160,000	1.40%	15/8/2026	147,310	0.02%
VMware LLC	\$120,000	3.90%	21/8/2027	115,098	0.01%
VMware LLC	\$130,000	1.80%	15/8/2028	113,827	0.01%
VMware LLC	\$135,000	4.70%	15/5/2030	130,615	0.01%
VMware LLC	\$150,000	2.20%	15/8/2031	121,907	0.01%
Vulcan Materials Co.	\$110,000	3.50%	1/6/2030	100,437	0.01%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	148,926	0.02%
Wachovia Corp.	\$70,000	5.50%	1/8/2035	69,023	0.01%
Walt Disney Co.	\$110,000	1.75%	13/1/2026	104,354	0.01%
Walt Disney Co.	CAD173,000	3.06%	30/3/2027	122,089	0.01%
Walt Disney Co.	\$25,000	2.20%	13/1/2028	22,863	0.00%
Walt Disney Co.	\$225,000	2.00%	1/9/2029	195,389	0.02%
Walt Disney Co.	\$100,000	3.80%	22/3/2030	94,723	0.01%
Walt Disney Co.	\$285,000	2.65%	13/1/2031	248,628	0.03%
Walt Disney Co.	\$55,000	6.20%	15/12/2034	59,762	0.01%
Walt Disney Co.	\$147,000	6.40%	15/12/2035	160,905	0.02%
Walt Disney Co.	\$140,000	6.65%	15/11/2037	157,415	0.02%
Walt Disney Co.	\$25,000	4.63%	23/3/2040	23,094	0.00%
Walt Disney Co.	\$280,000	3.50%	13/5/2040	223,288	0.02%
Walt Disney Co.	\$260,000	2.75%	1/9/2049	165,065	0.02%
Walt Disney Co.	\$205,000	4.70%	23/3/2050	185,160	0.02%
Walt Disney Co.	\$395,000	3.60%	13/1/2051	294,505	0.03%
Walt Disney Co.	\$350,000	3.80%	13/5/2060	259,460	0.03%
Warnermedia Holdings, Inc.	\$690,000	3.76%	15/3/2027	654,491	0.07%
Warnermedia Holdings, Inc.	€200,000	4.69%	17/5/2033	213,065	0.02%
Warnermedia Holdings, Inc.	\$795,000	5.05%	15/3/2042	646,073	0.07%
Warnermedia Holdings, Inc.	\$1,145,000	5.14%	15/3/2052	891,020	0.10%
Warnermedia Holdings, Inc.	\$553,000	5.39%	15/3/2062	431,365	0.05%
Waste Connections, Inc.	\$200,000	4.20%	15/1/2033	185,468	0.02%
Waste Management of Canada Corp.	CAD148,000	2.60%	23/9/2026	103,732	0.01%
Waste Management, Inc.	\$115,000	3.15%	15/11/2027	108,542	0.01%
Waste Management, Inc.	\$115,000	4.88%	15/2/2029	114,666	0.01%
Waste Management, Inc.	\$110,000	4.63%	15/2/2030	108,225	0.01%
Waste Management, Inc.	\$165,000	1.50%	15/3/2031	132,074	0.01%
Waste Management, Inc.	\$175,000	4.15%	15/4/2032	164,892	0.02%
Waste Management, Inc.	\$165,000	4.88%	15/2/2034	161,589	0.02%
Wells Fargo & Co.	€100,000	2.00%	28/7/2025	121,875	0.01%
Wells Fargo & Co.	\$280,000	3.55%	29/9/2025	273,361	0.03%
Wells Fargo & Co.	\$510,000	3.00%	22/4/2026	489,074	0.05%
Wells Fargo & Co.	€200,000	2.00%	27/4/2026	208,118	0.02%
Wells Fargo & Co.	CAD435,000	2.98%	19/5/2026	308,120	0.03%
Wells Fargo & Co.	\$655,000	4.10%	3/6/2026	638,324	0.07%
Wells Fargo & Co.	\$170,000	4.54%	15/8/2026	167,875	0.02%
Wells Fargo & Co.	\$500,000	3.00%	23/10/2026	475,027	0.05%
Wells Fargo & Co.	€300,000	1.38%	26/10/2026	305,145	0.03%
Wells Fargo & Co.	€300,000	1.00%	2/2/2027	300,713	0.03%
Wells Fargo & Co.	CAD75,000	2.49%	18/2/2027	51,958	0.01%
Wells Fargo & Co.	€300,000	1.50%	24/5/2027	303,044	0.03%
Wells Fargo & Co.	\$395,000	3.20%	17/6/2027	378,282	0.04%
Wells Fargo & Co.	\$330,000	4.30%	22/7/2027	321,340	0.03%
Wells Fargo & Co.	\$520,000	3.53%	24/3/2028	495,898	0.05%
Wells Fargo & Co.	\$465,000	5.71%	22/4/2028	469,186	0.05%
Wells Fargo & Co.	£200,000	3.47%	26/4/2028	239,438	0.03%
Wells Fargo & Co.	\$440,000	3.58%	22/5/2028	419,025	0.04%
Wells Fargo & Co.	\$420,000	2.39%	2/6/2028	386,974	0.04%
Wells Fargo & Co.	\$450,000	4.81%	25/7/2028	443,471	0.05%
Wells Fargo & Co.	\$300,000	4.15%	24/1/2029	288,356	0.03%
Wells Fargo & Co.	£150,000	2.50%	2/5/2029	168,152	0.02%
Wells Fargo & Co.	\$800,000	5.57%	25/7/2029	807,446	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	\$545,000	6.30%	23/10/2029	565,310	0.06%
Wells Fargo & Co.	\$240,000	5.20%	23/1/2030	238,969	0.03%
Wells Fargo & Co.	€100,000	0.63%	25/3/2030	90,265	0.01%
Wells Fargo & Co.	€200,000	1.74%	4/5/2030	195,601	0.02%
Wells Fargo & Co.	\$430,000	2.88%	30/10/2030	381,234	0.04%
Wells Fargo & Co.	\$390,000	2.57%	11/2/2031	337,412	0.04%
Wells Fargo & Co.	\$345,000	4.48%	4/4/2031	330,496	0.04%
Wells Fargo & Co.	£100,000	2.13%	24/9/2031	103,215	0.01%
Wells Fargo & Co.	\$610,000	3.35%	2/3/2033	529,542	0.06%
Wells Fargo & Co.	\$720,000	4.90%	25/7/2033	693,110	0.07%
Wells Fargo & Co.	\$500,000	5.39%	24/4/2034	494,549	0.05%
Wells Fargo & Co.	\$595,000	5.56%	25/7/2034	594,918	0.06%
Wells Fargo & Co.	\$550,000	6.49%	23/10/2034	586,678	0.06%
Wells Fargo & Co.	\$410,000	5.50%	23/1/2035	409,010	0.04%
Wells Fargo & Co.	£100,000	4.63%	2/11/2035	119,759	0.01%
Wells Fargo & Co.	£50,000	4.88%	29/11/2035	58,091	0.01%
Wells Fargo & Co.	\$470,000	3.07%	30/4/2041	344,737	0.04%
Wells Fargo & Co.	\$280,000	5.38%	2/11/2043	262,450	0.03%
Wells Fargo & Co.	\$310,000	5.61%	15/1/2044	297,633	0.03%
Wells Fargo & Co.	\$275,000	4.65%	4/11/2044	232,304	0.02%
Wells Fargo & Co.	\$250,000	3.90%	1/5/2045	197,316	0.02%
Wells Fargo & Co.	\$337,000	4.90%	17/11/2045	293,347	0.03%
Wells Fargo & Co.	\$300,000	4.40%	14/6/2046	242,165	0.03%
Wells Fargo & Co.	\$225,000	4.75%	7/12/2046	190,490	0.02%
Wells Fargo & Co.	\$760,000	5.01%	4/4/2051	692,864	0.07%
Wells Fargo & Co.	\$435,000	4.61%	25/4/2053	372,168	0.04%
Wells Fargo Bank NA	\$250,000	5.55%	1/8/2025	250,375	0.03%
Wells Fargo Bank NA	\$250,000	4.81%	15/1/2026	248,344	0.03%
Wells Fargo Bank NA	\$250,000	5.45%	7/8/2026	250,770	0.03%
Wells Fargo Bank NA	\$250,000	5.25%	11/12/2026	250,163	0.03%
Wells Fargo Bank NA	\$195,000	5.85%	1/2/2037	200,012	0.02%
Wells Fargo Bank NA	\$355,000	6.60%	15/1/2038	389,423	0.04%
Welltower OP LLC	\$65,000	4.25%	15/4/2028	62,863	0.01%
Welltower OP LLC	£100,000	4.80%	20/11/2028	123,037	0.01%
Welltower OP LLC	\$110,000	3.10%	15/1/2030	98,559	0.01%
Welltower OP LLC	\$55,000	2.80%	1/6/2031	46,946	0.01%
Westinghouse Air Brake Technologies Corp.	\$125,000	3.45%	15/11/2026	119,524	0.01%
Westinghouse Air Brake Technologies Corp.	\$120,000	4.70%	15/9/2028	117,660	0.01%
Westlake Corp.	€100,000	1.63%	17/7/2029	96,362	0.01%
Whirlpool EMEA Finance Sarl	€100,000	0.50%	20/2/2028	95,753	0.01%
Willis North America, Inc.	\$195,000	4.65%	15/6/2027	191,681	0.02%
Willis North America, Inc.	\$80,000	5.35%	15/5/2033	78,417	0.01%
Willis North America, Inc.	\$110,000	5.90%	5/3/2054	106,767	0.01%
Workday, Inc.	\$125,000	3.50%	1/4/2027	119,561	0.01%
Workday, Inc.	\$125,000	3.70%	1/4/2029	117,333	0.01%
Workday, Inc.	\$150,000	3.80%	1/4/2032	134,780	0.01%
WP Carey, Inc.	€100,000	4.25%	23/7/2032	106,843	0.01%
WPC Eurobond BV	€100,000	2.13%	15/4/2027	102,271	0.01%
WPC Eurobond BV	€100,000	1.35%	15/4/2028	97,147	0.01%
WRKCo, Inc.	\$100,000	4.90%	15/3/2029	99,380	0.01%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	89,540	0.01%
Wyeth LLC	\$150,000	6.50%	1/2/2034	164,663	0.02%
Wyeth LLC	\$180,000	5.95%	1/4/2037	189,526	0.02%
Xilinx, Inc.	\$100,000	2.38%	1/6/2030	86,436	0.01%
Zimmer Biomet Holdings, Inc.	\$105,000	2.60%	24/11/2031	87,764	0.01%
Zoetis, Inc.	\$10,000	4.50%	13/11/2025	9,883	0.00%
Zoetis, Inc.	\$110,000	2.00%	15/5/2030	92,659	0.01%
Zoetis, Inc.	\$85,000	5.60%	16/11/2032	86,974	0.01%
Zoetis, Inc.	\$175,000	4.70%	1/2/2043	155,970	0.02%
<b>Total Fixed Income</b>				<b>523,749,830</b>	<b>55.92%</b>
<b>Total Transferable Securities</b>				<b>924,704,308</b>	<b>98.73%</b>

			Number of Contracts Long/ (Short)		Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: (0.00%))</b>							
<b>Futures (0.00%) (30 June 2023: (0.00%))</b>							
US Treasury Note 5 Year September 2024			(3)		\$(320,602)	867	0.00%
10-Year Mini JGB September 2024			2		¥28,542,000	25	0.00%
US Treasury Note 2 Year September 2024			3		\$613,055	(398)	(0.00%)
Euro-Bobl September 2024			(2)		€(232,340)	(579)	(0.00%)
US Treasury Note 10 Year September 2024			1		\$110,859	(875)	(0.00%)
Euro-Bund September 2024			2		€266,060	(3,022)	(0.00%)
Long Gilt September 2024			2		£197,760	(3,312)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>						<b>(7,294)</b>	<b>(0.00%)</b>
<b>OTC Financial Derivative Instruments (0.47%) (30 June 2023: 1.09%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts 0.53% (30 June 2023: (0.86%))</b>							
USD	156,783,399	EUR	(144,243,583)	UBS AG	2/7/2024	2,190,270	0.23%
USD	156,783,399	EUR	(144,243,583)	BNP Paribas	2/7/2024	2,190,270	0.23%
USD	51,107,101	GBP	(40,135,043)	UBS AG	2/7/2024	372,415	0.04%
USD	6,009,955	JPY	(940,422,667)	JPMorgan Chase Bank	2/7/2024	163,736	0.02%
USD	8,169,533	EUR	(7,500,000)	State Street Bank & Trust Co.	2/7/2024	131,404	0.02%
USD	26,553,130	CAD	(36,175,268)	Toronto-Dominion Bank	2/7/2024	115,985	0.01%
USD	6,086,898	EUR	(5,600,000)	State Street Bank & Trust Co.	2/7/2024	85,095	0.01%
USD	1,533,864	GBP	(1,200,000)	State Street Bank & Trust Co.	2/7/2024	16,945	0.00%
CAD	1,500,000	USD	(1,092,254)	JPMorgan Chase Bank	2/7/2024	3,956	0.00%
USD	382,016	GBP	(300,000)	State Street Bank & Trust Co.	2/7/2024	2,786	0.00%
USD	367,006	CAD	(500,000)	Toronto-Dominion Bank	2/7/2024	1,603	0.00%
USD	227,534	CAD	(310,000)	Toronto-Dominion Bank	2/7/2024	984	0.00%
USD	188,904	SGD	(255,000)	State Street Bank & Trust Co.	2/7/2024	747	0.00%
USD	53,821	NZD	(87,600)	JPMorgan Chase Bank	2/7/2024	442	0.00%
USD	585,004	CAD	(800,000)	Toronto-Dominion Bank	2/7/2024	359	0.00%
JPY	50,000,000	USD	(312,299)	State Street Bank & Trust Co.	2/8/2024	50	0.00%
USD	53,380	NZD	(87,600)	JPMorgan Chase Bank	2/8/2024	1	0.00%
USD	188,433	SGD	(255,000)	State Street Bank & Trust Co.	2/8/2024	(13)	(0.00%)
USD	492,362	CHF	(440,633)	Toronto-Dominion Bank	5/8/2024	(74)	(0.00%)
USD	161,695	CHF	(145,409)	BNP Paribas	2/7/2024	(123)	(0.00%)
USD	161,695	CHF	(145,409)	UBS AG	2/7/2024	(123)	(0.00%)
USD	166,594	CHF	(149,815)	Toronto-Dominion Bank	2/7/2024	(126)	(0.00%)
USD	2,146,598	EUR	(2,000,000)	State Street Bank & Trust Co.	2/8/2024	(136)	(0.00%)
USD	3,319,922	AUD	(4,967,150)	JPMorgan Chase Bank	2/8/2024	(246)	(0.00%)
USD	13,267,877	CAD	(18,142,634)	Royal Bank of Canada	1/8/2024	(296)	(0.00%)
USD	13,267,877	CAD	(18,142,634)	Toronto-Dominion Bank	1/8/2024	(296)	(0.00%)
USD	337,058	GBP	(267,000)	UBS AG	2/7/2024	(456)	(0.00%)
USD	50,777,915	GBP	(40,162,043)	State Street Bank & Trust Co.	2/8/2024	(658)	(0.00%)
USD	232,958	AUD	(350,000)	Toronto-Dominion Bank	2/7/2024	(790)	(0.00%)
USD	5,873,819	JPY	(940,422,667)	JPMorgan Chase Bank	2/8/2024	(975)	(0.00%)
USD	102,516,607	EUR	(95,514,265)	UBS AG	2/8/2024	(5,231)	(0.00%)
USD	104,069,791	EUR	(96,961,450)	Toronto-Dominion Bank	2/8/2024	(5,407)	(0.00%)
USD	104,069,695	EUR	(96,961,451)	State Street Bank & Trust Co.	2/8/2024	(5,504)	(0.00%)
USD	2,136,718	EUR	(2,000,000)	UBS AG	2/7/2024	(6,783)	(0.00%)
GBP	740,000	USD	(945,266)	Toronto-Dominion Bank	2/7/2024	(9,833)	(0.00%)
USD	3,073,118	AUD	(4,617,150)	JPMorgan Chase Bank	2/7/2024	(10,446)	(0.00%)
GBP	1,000,000	USD	(1,276,732)	BNP Paribas	2/7/2024	(12,633)	(0.00%)
EUR	14,150,000	USD	(15,408,699)	Toronto-Dominion Bank	2/7/2024	(243,430)	(0.03%)
						<b>4,973,469</b>	<b>0.53%</b>
<b>Hedge Share Class Level Forward Currency Exchange Contracts (1.00%) (30 June 2023: 1.95%)</b>							
USD	44,821,347	EUR	(41,160,000)	Toronto-Dominion Bank	2/7/2024	708,097	0.07%
CHF	67,783,132	USD	(75,374,723)	BNP Paribas	2/7/2024	57,206	0.01%
CHF	67,783,132	USD	(75,374,723)	Toronto-Dominion Bank	2/7/2024	57,206	0.01%
EUR	283,245,065	USD	(304,010,044)	Toronto-Dominion Bank	2/8/2024	15,795	0.00%
EUR	283,245,065	USD	(304,010,327)	UBS AG	2/8/2024	15,512	0.00%
CHF	70,115,774	USD	(78,347,162)	Toronto-Dominion Bank	5/8/2024	11,820	0.00%
CHF	70,115,775	USD	(78,347,163)	UBS AG	5/8/2024	11,820	0.00%
EUR	4,767,968	USD	(5,099,280)	State Street Bank & Trust Co.	2/7/2024	10,792	0.00%
USD	787,283	EUR	(730,372)	Toronto-Dominion Bank	2/7/2024	4,506	0.00%
USD	138,214	GBP	(108,254)	Toronto-Dominion Bank	2/7/2024	1,370	0.00%
GBP	104,103,308	USD	(131,621,040)	Toronto-Dominion Bank	2/8/2024	1,185	0.00%
USD	205,800	EUR	(190,923)	Toronto-Dominion Bank	2/7/2024	1,178	0.00%
USD	343,982	EUR	(320,125)	BNP Paribas	2/7/2024	888	0.00%
CHF	799,563	USD	(889,122)	State Street Bank & Trust Co.	2/7/2024	666	0.00%
USD	74,171	CHF	(66,161)	State Street Bank & Trust Co.	2/7/2024	545	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	1,047,937	EUR	(977,327)	UBS AG	2/7/2024	486	0.00%
GBP	267,230	USD	(337,349)	UBS AG	2/7/2024	457	0.00%
USD	118,810	GBP	(93,658)	BNP Paribas	2/7/2024	417	0.00%
EUR	4,536,804	USD	(4,869,347)	Toronto-Dominion Bank	2/8/2024	308	0.00%
CHF	713,189	USD	(796,920)	State Street Bank & Trust Co.	5/8/2024	116	0.00%
USD	131,596,992	GBP	(104,103,308)	Toronto-Dominion Bank	2/7/2024	57	0.00%
GBP	931,871	USD	(1,178,195)	State Street Bank & Trust Co.	2/8/2024	9	0.00%
USD	78,027,792	CHF	(70,115,774)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	78,027,793	CHF	(70,115,775)	UBS AG	2/7/2024	—	0.00%
EUR	110,941	USD	(118,997)	BNP Paribas	2/7/2024	(95)	(0.00%)
CHF	415,159	USD	(462,134)	BNP Paribas	2/7/2024	(128)	(0.00%)
USD	303,567,898	EUR	(283,245,065)	Toronto-Dominion Bank	2/7/2024	(136)	(0.00%)
USD	303,567,898	EUR	(283,245,065)	UBS AG	2/7/2024	(136)	(0.00%)
CHF	97,449	USD	(108,606)	JPMorgan Chase Bank	2/7/2024	(161)	(0.00%)
EUR	161,892	USD	(173,750)	UBS AG	2/7/2024	(243)	(0.00%)
USD	193,522	EUR	(180,800)	State Street Bank & Trust Co.	2/7/2024	(251)	(0.00%)
GBP	171,597	USD	(217,372)	State Street Bank & Trust Co.	2/7/2024	(456)	(0.00%)
GBP	152,910	USD	(193,767)	State Street Bank & Trust Co.	2/7/2024	(473)	(0.00%)
USD	231,560	EUR	(216,515)	State Street Bank & Trust Co.	2/7/2024	(490)	(0.00%)
CHF	97,049	USD	(108,558)	Toronto-Dominion Bank	2/7/2024	(557)	(0.00%)
GBP	133,369	USD	(169,261)	BNP Paribas	2/7/2024	(669)	(0.00%)
GBP	213,739	USD	(271,051)	Toronto-Dominion Bank	2/7/2024	(864)	(0.00%)
EUR	68,305	USD	(74,307)	State Street Bank & Trust Co.	2/7/2024	(1,101)	(0.00%)
CHF	184,511	USD	(206,683)	Toronto-Dominion Bank	2/7/2024	(1,351)	(0.00%)
EUR	101,586	USD	(110,288)	State Street Bank & Trust Co.	2/7/2024	(1,413)	(0.00%)
USD	645,458	EUR	(604,156)	JPMorgan Chase Bank	2/7/2024	(2,046)	(0.00%)
CHF	208,571	USD	(234,620)	State Street Bank & Trust Co.	2/7/2024	(2,514)	(0.00%)
CHF	155,188	USD	(175,682)	BNP Paribas	2/7/2024	(2,982)	(0.00%)
GBP	342,445	USD	(435,923)	State Street Bank & Trust Co.	2/7/2024	(3,039)	(0.00%)
CHF	2,084,928	USD	(2,325,126)	JPMorgan Chase Bank	2/7/2024	(4,930)	(0.00%)
CHF	689,028	USD	(773,435)	Toronto-Dominion Bank	2/7/2024	(6,656)	(0.00%)
GBP	843,446	USD	(1,074,032)	State Street Bank & Trust Co.	2/7/2024	(7,833)	(0.00%)
GBP	760,392	USD	(971,408)	Toronto-Dominion Bank	2/7/2024	(10,197)	(0.00%)
EUR	1,845,334	USD	(2,002,802)	State Street Bank & Trust Co.	2/7/2024	(25,064)	(0.00%)
EUR	4,757,660	USD	(5,171,320)	State Street Bank & Trust Co.	2/7/2024	(72,295)	(0.01%)
EUR	18,392,820	USD	(20,034,765)	State Street Bank & Trust Co.	2/7/2024	(322,252)	(0.04%)
GBP	101,420,092	USD	(129,146,165)	Toronto-Dominion Bank	2/7/2024	(941,082)	(0.10%)
EUR	290,331,921	USD	(315,571,926)	BNP Paribas	2/7/2024	(4,408,551)	(0.47%)
EUR	290,331,921	USD	(315,571,927)	UBS AG	2/7/2024	(4,408,551)	(0.47%)
						<b>(9,326,080)</b>	<b>(1.00%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>(4,352,611)</b>	<b>(0.47%)</b>
<b>Total Investments</b>						<b>920,344,403</b>	<b>98.26%</b>
						<b>Fair Value</b>	<b>% of Total</b>
<b>Other Assets and Liabilities</b>						<b>16,269,007</b>	<b>1.74%</b>
<b>Net Assets</b>						<b>936,613,410</b>	<b>100.00%</b>
						<b>Fair Value</b>	<b>% of Total</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					619,897,618	65.04%
(b)	Transferable securities dealt in on another regulated market					274,728,502	28.82%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					30,078,188	3.16%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					892	0.00%
(e)	Total OTC Financial Derivative Instruments					6,177,484	0.65%
(f)	Other Assets					22,252,685	2.33%
<b>Total Assets</b>						<b>953,135,369</b>	<b>100.00%</b>

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



## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	924,704,308	437,814,222
Financial Derivative Instruments	3,17	6,178,376	9,113,857
Cash	3	10,154,668	3,060,572
Unrealised Appreciation on Spot Currency Contracts		—	135
Receivables:			
Interest and Dividends		10,594,575	4,577,861
Capital Shares Issued		—	38,667
Investments Sold		1,480,540	2,972,518
Margin Cash Due from Broker	3	22,902	3,770
<b>Total Current Assets</b>		<b>953,135,369</b>	<b>457,581,602</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	10,538,281	4,251,742
Bank Overdraft		28	79
Unrealised Depreciation on Spot Currency Contracts		8	—
Payables and Other Liabilities:			
Investments Purchased		5,875,232	7,953,656
Management Fees Payable	12	108,410	54,167
<b>Total Current Liabilities</b>		<b>16,521,959</b>	<b>12,259,644</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>936,613,410</b>	<b>445,321,958</b>

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

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>CHF-Hedged Accumulating</b>			
US (\$) Equivalent	\$132,838,171	\$47,546,448	\$14,134,863
Net Assets	CHF119,368,380	CHF42,537,430	CHF13,532,011
Number of Shares Outstanding	27,634,186	10,005,169	3,100,923
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>CHF4.32</b>	<b>CHF4.25</b>	<b>CHF4.36</b>
<b>CHF-Hedged Distributing</b>			
US (\$) Equivalent	\$23,423,804	\$7,621,794	\$1,591,663
Net Assets	CHF21,048,630	CHF6,818,838	CHF1,523,779
Number of Shares Outstanding	5,351,058	1,685,413	354,011
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>CHF3.93</b>	<b>CHF4.05</b>	<b>CHF4.30</b>
<b>EUR-Hedged Accumulating</b>			
US (\$) Equivalent	\$296,396,707	\$274,734,944	\$23,873,927
Net Assets	€276,567,767	€251,819,382	€22,836,030
Number of Shares Outstanding	61,504,827	58,365,524	5,223,220
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€4.50</b>	<b>€4.31</b>	<b>€4.37</b>
<b>EUR-Hedged Distributing</b>			
US (\$) Equivalent	\$311,774,520	\$33,105,261	\$14,721,770
Net Assets	€290,916,805	€30,343,961	€14,081,755
Number of Shares Outstanding	71,153,413	7,403,453	3,269,296
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€4.09</b>	<b>€4.10</b>	<b>€4.31</b>
<b>GBP-Hedged Accumulating</b>			
US (\$) Equivalent	\$91,077,102	\$29,881,595	\$2,885,061
Net Assets	£72,051,095	£23,503,831	£2,375,611
Number of Shares Outstanding	15,466,941	5,326,776	537,874
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£4.66</b>	<b>£4.41</b>	<b>£4.42</b>
<b>GBP-Hedged Distributing</b>			
US (\$) Equivalent	\$40,730,082	\$22,661,122	\$6,870,123
Net Assets	£32,221,568	£17,824,457	£5,656,983
Number of Shares Outstanding	7,602,525	4,250,130	1,300,330
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£4.24</b>	<b>£4.19</b>	<b>£4.35</b>
<b>USD-Hedged Accumulating</b>			
Net Assets	\$37,221,367	\$28,814,437	\$17,175,580
Number of Shares Outstanding	7,773,934	6,388,509	3,867,253
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$4.79</b>	<b>\$4.51</b>	<b>\$4.44</b>
<b>USD-Hedged Distributing</b>			
Net Assets	\$3,151,657	\$956,357	\$14,335,191
Number of Shares Outstanding	723,682	223,168	3,276,687
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$4.36</b>	<b>\$4.29</b>	<b>\$4.37</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		31,617,304	11,203,217
Other Income		75,931	29,638
Net (Loss)/Gain on Financial Instruments		(24,307,575)	4,150,206
<b>Total Investment Income</b>		<b>7,385,660</b>	<b>15,383,061</b>
<b>Expenses</b>			
Management Fees	12	1,034,180	406,852
Transaction Fees and Commissions		1,714	1,136
<b>Total Expenses</b>		<b>1,035,894</b>	<b>407,988</b>
<b>Finance Costs</b>			
Interest Expense		7,062	5,692
Distributions	6	9,754,511	1,569,424
<b>Total Finance Costs</b>		<b>9,761,573</b>	<b>1,575,116</b>
<b>Net Investment (Loss)/Income After Finance Costs</b>		<b>(3,411,807)</b>	<b>13,399,957</b>
Taxation	5	(12,263)	(20,134)
<b>Net (Decrease)/Increase in Net Assets</b>		<b>(3,424,070)</b>	<b>13,379,823</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net (Decrease)/Increase in Net Assets From Operations	(3,424,070)	13,379,823
<b>Capital Transactions</b>		
Subscriptions	913,191,107	439,473,220
Redemptions	(418,475,585)	(103,119,263)
Total Capital Transactions	494,715,522	336,353,957
<b>Total Increase for the Year</b>	<b>491,291,452</b>	<b>349,733,780</b>
<b>Net Assets</b>		
Beginning of Year	445,321,958	95,588,178
<b>End of Year</b>	<b>936,613,410</b>	<b>445,321,958</b>

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

# Vanguard ESG USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index returned 4.67% for the 12 months.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, shorter-dated bonds performed best.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	2.53%	3.17%
Benchmark	2.68	3.25
Tracking Difference*	-0.15	
GBP-Hedged Accumulating	3.86%	4.58%
Benchmark	3.98	4.67
Tracking Difference*	-0.12	
USD Accumulating	4.59%	5.59%
Benchmark	4.67	5.64
Tracking Difference*	-0.08	
USD Distributing	4.59%	5.59%
Benchmark	4.67	5.64
Tracking Difference*	-0.08	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: 15 November 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 4.00% 15/2/2034	437,000	425,027	US Treasury Note 4.00% 15/2/2034	437,000	423,975
US Treasury Note 4.50% 15/5/2027	260,000	259,055	US Treasury Note 4.50% 15/5/2027	260,000	259,100
US Treasury Note 4.13% 15/2/2027	220,000	218,210	US Treasury Note 4.13% 15/2/2027	220,000	218,262
US Treasury Note 4.50% 15/11/2033	203,000	208,870	US Treasury Note 4.50% 15/11/2033	203,000	208,872
US Treasury Note 4.00% 31/1/2029	204,000	202,064	US Treasury Note 3.88% 15/8/2033	215,000	202,589
US Treasury Note 3.88% 15/8/2033	215,000	201,738	US Treasury Note 4.00% 31/1/2029	204,000	201,888
US Treasury Bond 4.75% 15/11/2053	192,000	201,546	US Treasury Bond 4.75% 15/11/2053	192,000	201,169
Ford Motor Credit Co. LLC 5.85% 17/5/2027	200,000	199,762	US Treasury Bond 4.25% 15/2/2054	194,000	185,213
US Treasury Note 4.88% 31/5/2026	195,000	195,072	US Treasury Note 4.88% 31/5/2026	180,000	180,154
US Treasury Bond 4.25% 15/2/2054	194,000	185,118	US Treasury Note 3.75% 31/12/2028	180,000	178,379
US Treasury Note 3.75% 31/12/2028	180,000	178,099	US Treasury Note 4.00% 30/6/2028	172,000	171,261
US Treasury Note 4.00% 30/6/2028	172,000	171,144	US Treasury Note 4.38% 15/5/2034	168,000	167,008
US Treasury Note 4.38% 15/5/2034	168,000	167,743	US Treasury Note 4.50% 31/3/2026	150,000	149,584
US Treasury Note 4.50% 31/3/2026	150,000	149,702	US Treasury Note 3.38% 15/5/2033	135,000	128,919
US Treasury Note 3.38% 15/5/2033	135,000	129,181	US Treasury Note 4.13% 31/3/2029	115,000	112,378
US Treasury Note 4.13% 31/3/2029	115,000	112,918	US Treasury Note 4.63% 30/4/2029	97,000	97,648
US Treasury Note 4.63% 30/4/2029	97,000	97,803	US Treasury Note 4.88% 31/10/2028	89,000	90,162
US Treasury Note 4.88% 31/10/2028	89,000	89,804	US Treasury Note 4.25% 31/1/2026	90,000	89,391
US Treasury Note 4.25% 31/1/2026	90,000	89,377	US Treasury Note 4.25% 31/12/2025	85,000	84,828
US Treasury Note 4.25% 31/12/2025	85,000	84,856	US Treasury Note 4.00% 31/1/2031	85,000	83,381

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.83% (30 June 2023: 98.32%)</b>					
<b>Fixed Income 98.83% (30 June 2023: 98.32%)</b>					
<b>Australia 0.93% (30 June 2023: 0.89%)</b>					
Australia & New Zealand Banking Group Ltd.	15,000	3.70%	16/11/2025	14,702	0.04%
Australia & New Zealand Banking Group Ltd.	15,000	5.09%	8/12/2025	14,977	0.04%
National Australia Bank Ltd.	15,000	3.38%	14/1/2026	14,604	0.04%
National Australia Bank Ltd.	20,000	2.50%	12/7/2026	18,992	0.05%
National Australia Bank Ltd.	15,000	3.91%	9/6/2027	14,564	0.04%
National Australia Bank Ltd.	15,000	4.94%	12/1/2028	15,000	0.04%
National Australia Bank Ltd.	10,000	4.90%	13/6/2028	9,988	0.03%
Westpac Banking Corp.	10,000	5.51%	17/11/2025	10,045	0.03%
Westpac Banking Corp.	10,000	5.20%	16/4/2026	10,004	0.03%
Westpac Banking Corp.	25,000	2.85%	13/5/2026	23,973	0.06%
Westpac Banking Corp.	15,000	1.15%	3/6/2026	13,933	0.04%
Westpac Banking Corp.	10,000	3.35%	8/3/2027	9,593	0.02%
Westpac Banking Corp.	20,000	4.04%	26/8/2027	19,509	0.05%
Westpac Banking Corp.	20,000	5.46%	18/11/2027	20,294	0.05%
Westpac Banking Corp.	20,000	3.40%	25/1/2028	19,016	0.05%
Westpac Banking Corp.	10,000	5.54%	17/11/2028	10,230	0.03%
Westpac Banking Corp.	15,000	1.95%	20/11/2028	13,253	0.03%
Westpac Banking Corp.	10,000	2.65%	16/1/2030	8,905	0.02%
Westpac Banking Corp.	10,000	2.15%	3/6/2031	8,365	0.02%
Westpac Banking Corp.	5,000	5.41%	10/8/2033	4,884	0.01%
Westpac Banking Corp.	10,000	6.82%	17/11/2033	10,745	0.03%
Westpac Banking Corp.	25,000	4.11%	24/7/2034	23,106	0.06%
Westpac Banking Corp.	15,000	2.67%	15/11/2035	12,389	0.03%
Westpac Banking Corp.	10,000	3.02%	18/11/2036	8,211	0.02%
Westpac Banking Corp.	10,000	4.42%	24/7/2039	8,822	0.02%
Westpac Banking Corp.	10,000	2.96%	16/11/2040	6,962	0.02%
Westpac Banking Corp.	15,000	3.13%	18/11/2041	10,523	0.03%
				<b>355,589</b>	<b>0.93%</b>
<b>Brazil 0.11% (30 June 2023: 0.09%)</b>					
Suzano Austria GmbH	10,000	6.00%	15/1/2029	9,973	0.03%
Suzano Austria GmbH	15,000	5.00%	15/1/2030	14,181	0.04%
Suzano Austria GmbH	10,000	3.75%	15/1/2031	8,688	0.02%
Suzano Austria GmbH	10,000	3.13%	15/1/2032	8,163	0.02%
				<b>41,005</b>	<b>0.11%</b>
<b>Canada 2.71% (30 June 2023: 3.07%)</b>					
Bank of Montreal	10,000	5.92%	25/9/2025	10,048	0.03%
Bank of Montreal	10,000	5.30%	5/6/2026	9,992	0.03%
Bank of Montreal	10,000	1.25%	15/9/2026	9,161	0.02%
Bank of Montreal	15,000	5.27%	11/12/2026	14,976	0.04%
Bank of Montreal	15,000	0.95%	22/1/2027	14,012	0.04%
Bank of Montreal	25,000	2.65%	8/3/2027	23,440	0.06%
Bank of Montreal	10,000	4.70%	14/9/2027	9,869	0.03%
Bank of Montreal	10,000	5.20%	1/2/2028	10,014	0.03%
Bank of Montreal	10,000	5.72%	25/9/2028	10,203	0.03%
Bank of Montreal	10,000	5.51%	4/6/2031	10,106	0.03%
Bank of Montreal	15,000	3.80%	15/12/2032	14,110	0.04%
Bank of Montreal	15,000	3.09%	10/1/2037	12,256	0.03%
Bank of Nova Scotia	40,000	4.50%	16/12/2025	39,373	0.10%
Bank of Nova Scotia	10,000	1.05%	2/3/2026	9,310	0.02%
Bank of Nova Scotia	10,000	1.35%	24/6/2026	9,254	0.02%
Bank of Nova Scotia	15,000	2.70%	3/8/2026	14,210	0.04%
Bank of Nova Scotia	15,000	5.35%	7/12/2026	15,015	0.04%
Bank of Nova Scotia	10,000	1.95%	2/2/2027	9,224	0.02%
Bank of Nova Scotia	10,000	5.40%	4/6/2027	10,049	0.03%
Bank of Nova Scotia	15,000	5.25%	12/6/2028	15,063	0.04%
Bank of Nova Scotia	15,000	4.85%	1/2/2030	14,747	0.04%
Bank of Nova Scotia	10,000	5.65%	1/2/2034	10,159	0.03%
Bank of Nova Scotia	10,000	4.59%	4/5/2037	9,013	0.02%
Bell Telephone Co. of Canada or Bell Canada	10,000	5.10%	11/5/2033	9,805	0.03%
Bell Telephone Co. of Canada or Bell Canada	15,000	4.46%	1/4/2048	12,529	0.03%
Bell Telephone Co. of Canada or Bell Canada	10,000	5.55%	15/2/2054	9,688	0.02%
Canadian Imperial Bank of Commerce	15,000	3.95%	4/8/2025	14,748	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	10,000	1.25%	22/6/2026	9,259	0.02%
Canadian Imperial Bank of Commerce	10,000	5.93%	2/10/2026	10,128	0.03%
Canadian Imperial Bank of Commerce	15,000	5.00%	28/4/2028	14,886	0.04%
Canadian Imperial Bank of Commerce	10,000	5.26%	8/4/2029	9,980	0.03%
Canadian Imperial Bank of Commerce	10,000	3.60%	7/4/2032	8,848	0.02%
Canadian Imperial Bank of Commerce	10,000	6.09%	3/10/2033	10,356	0.03%
CI Financial Corp.	8,000	3.20%	17/12/2030	6,309	0.02%
Fairfax Financial Holdings Ltd.	5,000	5.63%	16/8/2032	4,940	0.01%
Fairfax Financial Holdings Ltd.	10,000	6.00%	7/12/2033	10,157	0.03%
Fairfax Financial Holdings Ltd.	10,000	6.35%	22/3/2054	10,011	0.03%
Magna International, Inc.	10,000	2.45%	15/6/2030	8,626	0.02%
Nutrien Ltd.	10,000	5.00%	1/4/2049	8,804	0.02%
Nutrien Ltd.	10,000	5.80%	27/3/2053	9,861	0.03%
Rogers Communications, Inc.	10,000	3.20%	15/3/2027	9,488	0.02%
Rogers Communications, Inc.	30,000	3.80%	15/3/2032	26,810	0.07%
Rogers Communications, Inc.	12,000	5.30%	15/2/2034	11,773	0.03%
Rogers Communications, Inc.	10,000	5.00%	15/3/2044	8,932	0.02%
Rogers Communications, Inc.	10,000	4.30%	15/2/2048	7,912	0.02%
Rogers Communications, Inc.	12,000	4.35%	1/5/2049	9,546	0.02%
Rogers Communications, Inc.	10,000	3.70%	15/11/2049	7,066	0.02%
Rogers Communications, Inc.	20,000	4.55%	15/3/2052	16,308	0.04%
Royal Bank of Canada	10,000	4.88%	12/1/2026	9,928	0.03%
Royal Bank of Canada	10,000	0.88%	20/1/2026	9,357	0.02%
Royal Bank of Canada	10,000	4.65%	27/1/2026	9,863	0.03%
Royal Bank of Canada	25,000	1.20%	27/4/2026	23,230	0.06%
Royal Bank of Canada	10,000	5.20%	20/7/2026	9,985	0.03%
Royal Bank of Canada	10,000	3.63%	4/5/2027	9,598	0.02%
Royal Bank of Canada	10,000	4.24%	3/8/2027	9,734	0.02%
Royal Bank of Canada	15,000	6.00%	1/11/2027	15,375	0.04%
Royal Bank of Canada	10,000	5.20%	1/8/2028	10,067	0.03%
Royal Bank of Canada	20,000	4.95%	1/2/2029	19,915	0.05%
Royal Bank of Canada	25,000	2.30%	3/11/2031	20,697	0.05%
Royal Bank of Canada	20,000	5.00%	1/2/2033	19,711	0.05%
Royal Bank of Canada	10,000	5.00%	2/5/2033	9,860	0.03%
Royal Bank of Canada	20,000	5.15%	1/2/2034	19,861	0.05%
TELUS Corp.	25,000	3.40%	13/5/2032	21,704	0.06%
Toronto-Dominion Bank	10,000	0.75%	11/9/2025	9,464	0.02%
Toronto-Dominion Bank	5,000	0.75%	6/1/2026	4,674	0.01%
Toronto-Dominion Bank	10,000	5.10%	9/1/2026	9,962	0.03%
Toronto-Dominion Bank	15,000	1.20%	3/6/2026	13,893	0.04%
Toronto-Dominion Bank	15,000	5.53%	17/7/2026	15,045	0.04%
Toronto-Dominion Bank	15,000	1.25%	10/9/2026	13,759	0.04%
Toronto-Dominion Bank	10,000	1.95%	12/1/2027	9,282	0.02%
Toronto-Dominion Bank	10,000	2.80%	10/3/2027	9,393	0.02%
Toronto-Dominion Bank	10,000	4.98%	5/4/2027	9,949	0.03%
Toronto-Dominion Bank	25,000	4.11%	8/6/2027	24,259	0.06%
Toronto-Dominion Bank	20,000	4.69%	15/9/2027	19,706	0.05%
Toronto-Dominion Bank	10,000	5.16%	10/1/2028	9,991	0.03%
Toronto-Dominion Bank	15,000	5.52%	17/7/2028	15,178	0.04%
Toronto-Dominion Bank	20,000	4.99%	5/4/2029	19,820	0.05%
Toronto-Dominion Bank	10,000	2.00%	10/9/2031	8,141	0.02%
Toronto-Dominion Bank	15,000	3.63%	15/9/2031	14,276	0.04%
Toronto-Dominion Bank	15,000	3.20%	10/3/2032	12,981	0.03%
Toronto-Dominion Bank	15,000	4.46%	8/6/2032	14,135	0.04%
Waste Connections, Inc.	5,000	5.00%	1/3/2034	4,888	0.01%
Waste Connections, Inc.	15,000	2.95%	15/1/2052	9,593	0.02%
				<b>1,037,648</b>	<b>2.71%</b>
<b>China 0.26% (30 June 2023: 0.35%)</b>					
Alibaba Group Holding Ltd.	25,000	3.40%	6/12/2027	23,606	0.06%
Alibaba Group Holding Ltd.	15,000	2.13%	9/2/2031	12,410	0.03%
Alibaba Group Holding Ltd.	20,000	4.00%	6/12/2037	16,973	0.04%
Alibaba Group Holding Ltd.	10,000	2.70%	9/2/2041	6,713	0.02%
Alibaba Group Holding Ltd.	15,000	4.20%	6/12/2047	11,854	0.03%
Alibaba Group Holding Ltd.	15,000	3.15%	9/2/2051	9,549	0.03%
Alibaba Group Holding Ltd.	5,000	4.40%	6/12/2057	3,942	0.01%
Alibaba Group Holding Ltd.	10,000	3.25%	9/2/2061	6,085	0.02%
Weibo Corp.	10,000	3.38%	8/7/2030	8,742	0.02%
				<b>99,874</b>	<b>0.26%</b>
<b>France 0.17% (30 June 2023: 0.22%)</b>					
AXA SA	10,000	8.60%	15/12/2030	11,762	0.03%
Orange SA	20,000	9.00%	1/3/2031	23,859	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Orange SA	10,000	5.38%	13/1/2042	9,550	0.02%
Orange SA	10,000	5.50%	6/2/2044	9,653	0.03%
Sanofi SA	10,000	3.63%	19/6/2028	9,579	0.03%
				<b>64,403</b>	<b>0.17%</b>
<b>Germany 0.68% (30 June 2023: 0.71%)</b>					
Deutsche Bank AG	15,000	1.69%	19/3/2026	14,106	0.04%
Deutsche Bank AG	15,000	6.12%	14/7/2026	15,018	0.04%
Deutsche Bank AG	25,000	2.13%	24/11/2026	23,727	0.06%
Deutsche Bank AG	10,000	7.15%	13/7/2027	10,243	0.03%
Deutsche Bank AG	20,000	2.31%	16/11/2027	18,455	0.05%
Deutsche Bank AG	20,000	2.55%	7/1/2028	18,486	0.05%
Deutsche Bank AG	20,000	6.72%	18/1/2029	20,634	0.05%
Deutsche Bank AG	15,000	6.82%	20/11/2029	15,595	0.04%
Deutsche Bank AG	10,000	3.55%	18/9/2031	8,794	0.02%
Deutsche Bank AG	15,000	3.73%	14/1/2032	12,674	0.03%
Deutsche Bank AG	10,000	3.04%	28/5/2032	8,392	0.02%
Deutsche Bank AG	10,000	4.88%	1/12/2032	9,397	0.03%
Deutsche Bank AG	15,000	3.74%	7/1/2033	12,354	0.03%
Deutsche Bank AG	15,000	7.08%	10/2/2034	15,268	0.04%
Deutsche Telekom International Finance BV	30,000	8.75%	15/6/2030	34,967	0.09%
Mercedes-Benz Finance North America LLC	20,000	8.50%	18/1/2031	23,781	0.06%
				<b>261,891</b>	<b>0.68%</b>
<b>Ireland 0.53% (30 June 2023: 0.56%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	15,000	6.50%	15/7/2025	15,129	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	1.75%	30/1/2026	9,424	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	6.10%	15/1/2027	10,156	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	6.45%	15/4/2027	10,235	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	3.65%	21/7/2027	9,499	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	5.75%	6/6/2028	10,112	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	40,000	3.00%	29/10/2028	36,354	0.09%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	6.15%	30/9/2030	10,340	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	3.30%	30/1/2032	42,967	0.11%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	20,000	3.40%	29/10/2033	16,790	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	3.85%	29/10/2041	7,839	0.02%
Smurfit Kappa Treasury ULC	5,000	5.20%	15/1/2030	4,974	0.01%
Smurfit Kappa Treasury ULC	10,000	5.44%	3/4/2034	9,907	0.03%
Smurfit Kappa Treasury ULC	10,000	5.78%	3/4/2054	9,930	0.03%
				<b>203,656</b>	<b>0.53%</b>
<b>Japan 2.81% (30 June 2023: 3.13%)</b>					
Honda Motor Co., Ltd.	15,000	2.53%	10/3/2027	14,054	0.04%
Honda Motor Co., Ltd.	10,000	2.97%	10/3/2032	8,770	0.02%
Mitsubishi UFJ Financial Group, Inc.	20,000	1.41%	17/7/2025	19,163	0.05%
Mitsubishi UFJ Financial Group, Inc.	20,000	2.76%	13/9/2026	18,950	0.05%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.68%	22/2/2027	19,298	0.05%
Mitsubishi UFJ Financial Group, Inc.	25,000	1.54%	20/7/2027	23,129	0.06%
Mitsubishi UFJ Financial Group, Inc.	45,000	3.29%	25/7/2027	42,654	0.11%
Mitsubishi UFJ Financial Group, Inc.	25,000	1.64%	13/10/2027	23,016	0.06%
Mitsubishi UFJ Financial Group, Inc.	40,000	3.96%	2/3/2028	38,485	0.10%
Mitsubishi UFJ Financial Group, Inc.	15,000	5.02%	20/7/2028	14,898	0.04%
Mitsubishi UFJ Financial Group, Inc.	10,000	4.05%	11/9/2028	9,647	0.03%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.74%	7/3/2029	18,892	0.05%
Mitsubishi UFJ Financial Group, Inc.	25,000	2.31%	20/7/2032	20,555	0.05%
Mitsubishi UFJ Financial Group, Inc.	10,000	2.85%	19/1/2033	8,449	0.02%
Mitsubishi UFJ Financial Group, Inc.	30,000	5.13%	20/7/2033	29,555	0.08%
Mitsubishi UFJ Financial Group, Inc.	10,000	5.47%	13/9/2033	10,095	0.03%
Mitsubishi UFJ Financial Group, Inc.	20,000	5.41%	19/4/2034	20,089	0.05%
Mitsubishi UFJ Financial Group, Inc.	15,000	5.43%	17/4/2035	14,938	0.04%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.75%	18/7/2039	16,704	0.04%
Mizuho Financial Group, Inc.	10,000	2.23%	25/5/2026	9,693	0.03%
Mizuho Financial Group, Inc.	20,000	2.84%	13/9/2026	18,944	0.05%
Mizuho Financial Group, Inc.	10,000	1.23%	22/5/2027	9,242	0.02%
Mizuho Financial Group, Inc.	10,000	1.55%	9/7/2027	9,253	0.02%
Mizuho Financial Group, Inc.	15,000	3.17%	11/9/2027	14,073	0.04%
Mizuho Financial Group, Inc.	10,000	4.02%	5/3/2028	9,613	0.03%
Mizuho Financial Group, Inc.	15,000	5.41%	13/9/2028	15,032	0.04%
Mizuho Financial Group, Inc.	15,000	5.67%	27/5/2029	15,154	0.04%
Mizuho Financial Group, Inc.	20,000	3.15%	16/7/2030	18,012	0.05%
Mizuho Financial Group, Inc.	15,000	2.56%	13/9/2031	12,194	0.03%
Mizuho Financial Group, Inc.	40,000	5.58%	26/5/2035	39,799	0.10%
Nomura Holdings, Inc.	5,000	1.85%	16/7/2025	4,805	0.01%
Nomura Holdings, Inc.	20,000	1.65%	14/7/2026	18,491	0.05%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Holdings, Inc.	20,000	2.33%	22/1/2027	18,487	0.05%
Nomura Holdings, Inc.	25,000	3.10%	16/1/2030	22,078	0.06%
Nomura Holdings, Inc.	15,000	2.68%	16/7/2030	12,744	0.03%
Nomura Holdings, Inc.	10,000	2.61%	14/7/2031	8,227	0.02%
Nomura Holdings, Inc.	10,000	6.18%	18/1/2033	10,390	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.46%	13/1/2026	24,997	0.07%
Sumitomo Mitsui Financial Group, Inc.	35,000	3.78%	9/3/2026	34,080	0.09%
Sumitomo Mitsui Financial Group, Inc.	30,000	2.63%	14/7/2026	28,422	0.07%
Sumitomo Mitsui Financial Group, Inc.	30,000	1.40%	17/9/2026	27,546	0.07%
Sumitomo Mitsui Financial Group, Inc.	25,000	3.01%	19/10/2026	23,740	0.06%
Sumitomo Mitsui Financial Group, Inc.	10,000	3.45%	11/1/2027	9,582	0.03%
Sumitomo Mitsui Financial Group, Inc.	20,000	3.36%	12/7/2027	18,973	0.05%
Sumitomo Mitsui Financial Group, Inc.	10,000	3.35%	18/10/2027	9,435	0.02%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.52%	13/1/2028	25,262	0.07%
Sumitomo Mitsui Financial Group, Inc.	20,000	3.54%	17/1/2028	18,941	0.05%
Sumitomo Mitsui Financial Group, Inc.	10,000	5.80%	13/7/2028	10,206	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	3.94%	19/7/2028	23,927	0.06%
Sumitomo Mitsui Financial Group, Inc.	15,000	1.90%	17/9/2028	13,140	0.03%
Sumitomo Mitsui Financial Group, Inc.	30,000	3.04%	16/7/2029	27,048	0.07%
Sumitomo Mitsui Financial Group, Inc.	15,000	2.75%	15/1/2030	13,159	0.03%
Sumitomo Mitsui Financial Group, Inc.	20,000	2.13%	8/7/2030	16,719	0.04%
Sumitomo Mitsui Financial Group, Inc.	10,000	2.14%	23/9/2030	8,318	0.02%
Sumitomo Mitsui Financial Group, Inc.	15,000	2.22%	17/9/2031	12,202	0.03%
Sumitomo Mitsui Financial Group, Inc.	10,000	5.77%	13/1/2033	10,276	0.03%
Sumitomo Mitsui Financial Group, Inc.	10,000	2.93%	17/9/2041	7,309	0.02%
Sumitomo Mitsui Financial Group, Inc.	10,000	6.18%	13/7/2043	10,911	0.03%
Takeda Pharmaceutical Co., Ltd.	20,000	5.00%	26/11/2028	19,851	0.05%
Takeda Pharmaceutical Co., Ltd.	30,000	2.05%	31/3/2030	25,313	0.07%
Takeda Pharmaceutical Co., Ltd.	10,000	3.03%	9/7/2040	7,240	0.02%
Takeda Pharmaceutical Co., Ltd.	15,000	3.18%	9/7/2050	9,926	0.03%
				<b>1,074,095</b>	<b>2.81%</b>
<b>Luxembourg 0.07% (30 June 2023: 0.09%)</b>					
ArcelorMittal SA	15,000	6.55%	29/11/2027	15,471	0.04%
ArcelorMittal SA	10,000	6.80%	29/11/2032	10,550	0.03%
				<b>26,021</b>	<b>0.07%</b>
<b>Mexico 0.43% (30 June 2023: 0.42%)</b>					
America Movil SAB de CV	15,000	3.63%	22/4/2029	14,006	0.04%
America Movil SAB de CV	10,000	2.88%	7/5/2030	8,809	0.02%
America Movil SAB de CV	15,000	4.70%	21/7/2032	14,410	0.04%
America Movil SAB de CV	25,000	6.38%	1/3/2035	26,759	0.07%
America Movil SAB de CV	15,000	6.13%	30/3/2040	15,549	0.04%
America Movil SAB de CV	20,000	4.38%	16/7/2042	16,974	0.05%
Grupo Televisa SAB	5,000	5.00%	13/5/2045	4,148	0.01%
Grupo Televisa SAB	5,000	6.13%	31/1/2046	4,811	0.01%
Southern Copper Corp.	15,000	7.50%	27/7/2035	17,387	0.05%
Southern Copper Corp.	15,000	6.75%	16/4/2040	16,310	0.04%
Southern Copper Corp.	10,000	5.25%	8/11/2042	9,310	0.02%
Southern Copper Corp.	15,000	5.88%	23/4/2045	14,797	0.04%
				<b>163,270</b>	<b>0.43%</b>
<b>Netherlands 0.68% (30 June 2023: 0.68%)</b>					
Cooperatieve Rabobank UA	25,000	3.75%	21/7/2026	24,070	0.06%
Cooperatieve Rabobank UA	25,000	5.25%	24/5/2041	24,707	0.06%
Cooperatieve Rabobank UA	20,000	5.75%	1/12/2043	19,711	0.05%
Cooperatieve Rabobank UA	10,000	5.25%	4/8/2045	9,474	0.03%
ING Groep NV	25,000	3.95%	29/3/2027	24,154	0.06%
ING Groep NV	15,000	6.08%	11/9/2027	15,161	0.04%
ING Groep NV	15,000	4.02%	28/3/2028	14,464	0.04%
ING Groep NV	10,000	4.05%	9/4/2029	9,498	0.03%
ING Groep NV	25,000	2.73%	1/4/2032	21,099	0.06%
ING Groep NV	15,000	6.11%	11/9/2034	15,458	0.04%
ING Groep NV	15,000	5.55%	19/3/2035	14,822	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	10,000	4.30%	18/6/2029	9,596	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	10,000	3.40%	1/5/2030	9,053	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	10,000	2.50%	11/5/2031	8,376	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	2.65%	15/2/2032	16,628	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	15,000	5.00%	15/1/2033	14,633	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	10,000	3.25%	11/5/2041	7,296	0.02%
				<b>258,200</b>	<b>0.68%</b>
<b>Spain 1.06% (30 June 2023: 0.77%)</b>					
Banco Bilbao Vizcaya Argentaria SA	10,000	5.86%	14/9/2026	10,003	0.03%
Banco Bilbao Vizcaya Argentaria SA	5,000	6.14%	14/9/2028	5,105	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Bilbao Vizcaya Argentaria SA	15,000	6.03%	13/3/2035	14,958	0.04%
Banco Santander SA	20,000	5.15%	18/8/2025	19,851	0.05%
Banco Santander SA	25,000	5.18%	19/11/2025	24,751	0.07%
Banco Santander SA	20,000	5.29%	18/8/2027	19,866	0.05%
Banco Santander SA	30,000	1.72%	14/9/2027	27,506	0.07%
Banco Santander SA	10,000	6.53%	7/11/2027	10,231	0.03%
Banco Santander SA	20,000	3.80%	23/2/2028	18,853	0.05%
Banco Santander SA	20,000	4.18%	24/3/2028	19,272	0.05%
Banco Santander SA	15,000	4.38%	12/4/2028	14,457	0.04%
Banco Santander SA	20,000	5.59%	8/8/2028	20,201	0.05%
Banco Santander SA	20,000	3.31%	27/6/2029	18,299	0.05%
Banco Santander SA	10,000	3.49%	28/5/2030	8,957	0.02%
Banco Santander SA	15,000	2.75%	3/12/2030	12,487	0.03%
Banco Santander SA	10,000	2.96%	25/3/2031	8,540	0.02%
Banco Santander SA	10,000	3.23%	22/11/2032	8,347	0.02%
Banco Santander SA	20,000	6.92%	8/8/2033	20,905	0.06%
Banco Santander SA	15,000	6.94%	7/11/2033	16,381	0.04%
Banco Santander SA	15,000	6.35%	14/3/2034	15,041	0.04%
Telefonica Emisiones SA	20,000	4.10%	8/3/2027	19,418	0.05%
Telefonica Emisiones SA	10,000	7.05%	20/6/2036	10,893	0.03%
Telefonica Emisiones SA	35,000	5.21%	8/3/2047	31,008	0.08%
Telefonica Emisiones SA	20,000	5.52%	1/3/2049	18,509	0.05%
Telefonica Europe BV	10,000	8.25%	15/9/2030	11,293	0.03%
				<b>405,132</b>	<b>1.06%</b>
<b>Supranational 0.04% (30 June 2023: 0.04%)</b>					
Concentrix Corp.	15,000	6.65%	2/8/2026	15,158	0.04%
				<b>15,158</b>	<b>0.04%</b>
<b>Switzerland 0.58% (30 June 2023: 0.85%)</b>					
Novartis Capital Corp.	25,000	3.00%	20/11/2025	24,322	0.06%
Novartis Capital Corp.	15,000	2.00%	14/2/2027	13,971	0.04%
Novartis Capital Corp.	10,000	3.10%	17/5/2027	9,551	0.02%
Novartis Capital Corp.	15,000	2.20%	14/8/2030	12,990	0.03%
Novartis Capital Corp.	20,000	4.40%	6/5/2044	17,822	0.05%
Novartis Capital Corp.	15,000	4.00%	20/11/2045	12,533	0.03%
Novartis Capital Corp.	10,000	2.75%	14/8/2050	6,483	0.02%
UBS AG	20,000	1.25%	7/8/2026	18,375	0.05%
UBS AG	15,000	5.00%	9/7/2027	14,878	0.04%
UBS AG	30,000	7.50%	15/2/2028	32,098	0.08%
UBS AG	15,000	4.50%	26/6/2048	13,151	0.03%
UBS Group AG	30,000	4.55%	17/4/2026	29,487	0.08%
UBS Group AG	20,000	4.88%	15/5/2045	17,955	0.05%
				<b>223,616</b>	<b>0.58%</b>
<b>Taiwan 0.19% (30 June 2023: 0.16%)</b>					
TSMC Arizona Corp.	15,000	1.75%	25/10/2026	13,884	0.04%
TSMC Arizona Corp.	15,000	3.88%	22/4/2027	14,502	0.04%
TSMC Arizona Corp.	10,000	2.50%	25/10/2031	8,464	0.02%
TSMC Arizona Corp.	10,000	4.25%	22/4/2032	9,641	0.03%
TSMC Arizona Corp.	10,000	3.13%	25/10/2041	7,750	0.02%
TSMC Arizona Corp.	10,000	3.25%	25/10/2051	7,353	0.02%
TSMC Arizona Corp.	10,000	4.50%	22/4/2052	9,258	0.02%
				<b>70,852</b>	<b>0.19%</b>
<b>Tanzania 0.01% (30 June 2023: 0.01%)</b>					
AngloGold Ashanti Holdings plc	5,000	3.38%	1/11/2028	4,486	0.01%
				<b>4,486</b>	<b>0.01%</b>
<b>United Kingdom 5.30% (30 June 2023: 5.71%)</b>					
Barclays plc	30,000	4.38%	12/1/2026	29,506	0.08%
Barclays plc	20,000	2.85%	7/5/2026	19,498	0.05%
Barclays plc	25,000	5.20%	12/5/2026	24,710	0.06%
Barclays plc	25,000	5.30%	9/8/2026	24,835	0.06%
Barclays plc	25,000	7.33%	2/11/2026	25,445	0.07%
Barclays plc	25,000	5.83%	9/5/2027	25,026	0.07%
Barclays plc	20,000	2.28%	24/11/2027	18,498	0.05%
Barclays plc	15,000	4.34%	10/1/2028	14,425	0.04%
Barclays plc	20,000	4.84%	9/5/2028	19,299	0.05%
Barclays plc	10,000	5.50%	9/8/2028	9,976	0.03%
Barclays plc	20,000	7.39%	2/11/2028	21,051	0.05%
Barclays plc	10,000	4.97%	16/5/2029	9,786	0.03%
Barclays plc	15,000	6.49%	13/9/2029	15,519	0.04%
Barclays plc	20,000	5.09%	20/6/2030	19,130	0.05%
Barclays plc	30,000	2.65%	24/6/2031	25,467	0.07%
Barclays plc	10,000	2.67%	10/3/2032	8,302	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc	20,000	2.89%	24/11/2032	16,551	0.04%
Barclays plc	30,000	7.44%	2/11/2033	32,998	0.09%
Barclays plc	20,000	6.22%	9/5/2034	20,499	0.05%
Barclays plc	20,000	7.12%	27/6/2034	21,260	0.06%
Barclays plc	15,000	6.69%	13/9/2034	15,898	0.04%
Barclays plc	10,000	3.56%	23/9/2035	8,593	0.02%
Barclays plc	25,000	4.95%	10/1/2047	22,295	0.06%
Barclays plc	15,000	6.04%	12/3/2055	15,201	0.04%
British Telecommunications plc	20,000	9.63%	15/12/2030	24,421	0.06%
GlaxoSmithKline Capital plc	10,000	3.38%	1/6/2029	9,364	0.02%
GlaxoSmithKline Capital, Inc.	15,000	3.88%	15/5/2028	14,483	0.04%
GlaxoSmithKline Capital, Inc.	30,000	6.38%	15/5/2038	33,090	0.09%
HSBC Holdings plc	30,000	4.30%	8/3/2026	29,488	0.08%
HSBC Holdings plc	30,000	3.90%	25/5/2026	29,186	0.08%
HSBC Holdings plc	30,000	2.10%	4/6/2026	29,004	0.08%
HSBC Holdings plc	25,000	4.29%	12/9/2026	24,559	0.06%
HSBC Holdings plc	25,000	7.34%	3/11/2026	25,540	0.07%
HSBC Holdings plc	15,000	4.38%	23/11/2026	14,617	0.04%
HSBC Holdings plc	50,000	2.25%	22/11/2027	46,344	0.12%
HSBC Holdings plc	25,000	4.04%	13/3/2028	24,087	0.06%
HSBC Holdings plc	30,000	4.76%	9/6/2028	29,509	0.08%
HSBC Holdings plc	30,000	5.21%	11/8/2028	29,790	0.08%
HSBC Holdings plc	30,000	2.01%	22/9/2028	26,940	0.07%
HSBC Holdings plc	20,000	6.16%	9/3/2029	20,455	0.05%
HSBC Holdings plc	40,000	4.58%	19/6/2029	38,662	0.10%
HSBC Holdings plc	40,000	2.21%	17/8/2029	35,156	0.09%
HSBC Holdings plc	30,000	4.95%	31/3/2030	29,482	0.08%
HSBC Holdings plc	35,000	3.97%	22/5/2030	32,692	0.09%
HSBC Holdings plc	15,000	2.85%	4/6/2031	12,955	0.03%
HSBC Holdings plc	40,000	2.80%	24/5/2032	33,495	0.09%
HSBC Holdings plc	10,000	2.87%	22/11/2032	8,320	0.02%
HSBC Holdings plc	20,000	4.76%	29/3/2033	18,477	0.05%
HSBC Holdings plc	25,000	5.40%	11/8/2033	24,688	0.06%
HSBC Holdings plc	20,000	8.11%	3/11/2033	22,608	0.06%
HSBC Holdings plc	25,000	6.25%	9/3/2034	26,032	0.07%
HSBC Holdings plc	20,000	6.55%	20/6/2034	20,648	0.05%
HSBC Holdings plc	10,000	7.40%	13/11/2034	10,848	0.03%
HSBC Holdings plc	25,000	5.72%	4/3/2035	25,135	0.07%
HSBC Holdings plc	20,000	6.50%	2/5/2036	20,897	0.05%
HSBC Holdings plc	35,000	6.50%	15/9/2037	36,158	0.09%
HSBC Holdings plc	10,000	6.10%	14/1/2042	10,637	0.03%
HSBC Holdings plc	35,000	6.33%	9/3/2044	36,591	0.10%
HSBC Holdings plc	15,000	5.25%	14/3/2044	13,908	0.04%
Lloyds Banking Group plc	15,000	4.65%	24/3/2026	14,720	0.04%
Lloyds Banking Group plc	20,000	4.72%	11/8/2026	19,774	0.05%
Lloyds Banking Group plc	20,000	3.75%	11/1/2027	19,239	0.05%
Lloyds Banking Group plc	10,000	1.63%	11/5/2027	9,288	0.02%
Lloyds Banking Group plc	15,000	3.75%	18/3/2028	14,345	0.04%
Lloyds Banking Group plc	15,000	4.55%	16/8/2028	14,564	0.04%
Lloyds Banking Group plc	20,000	3.57%	7/11/2028	18,814	0.05%
Lloyds Banking Group plc	20,000	5.87%	6/3/2029	20,267	0.05%
Lloyds Banking Group plc	10,000	5.72%	5/6/2030	10,080	0.03%
Lloyds Banking Group plc	10,000	4.98%	11/8/2033	9,552	0.02%
Lloyds Banking Group plc	15,000	7.95%	15/11/2033	16,846	0.04%
Lloyds Banking Group plc	25,000	5.68%	5/1/2035	24,889	0.06%
Lloyds Banking Group plc	5,000	5.30%	1/12/2045	4,558	0.01%
Lloyds Banking Group plc	10,000	3.37%	14/12/2046	6,956	0.02%
Lloyds Banking Group plc	15,000	4.34%	9/1/2048	11,707	0.03%
Mead Johnson Nutrition Co.	5,000	4.13%	15/11/2025	4,914	0.01%
NatWest Group plc	40,000	4.80%	5/4/2026	39,506	0.10%
NatWest Group plc	25,000	7.47%	10/11/2026	25,553	0.07%
NatWest Group plc	15,000	5.85%	2/3/2027	15,035	0.04%
NatWest Group plc	15,000	1.64%	14/6/2027	13,889	0.04%
NatWest Group plc	10,000	3.07%	22/5/2028	9,356	0.02%
NatWest Group plc	10,000	5.52%	30/9/2028	10,000	0.03%
NatWest Group plc	15,000	4.89%	18/5/2029	14,668	0.04%
NatWest Group plc	10,000	5.81%	13/9/2029	10,127	0.03%
NatWest Group plc	20,000	5.08%	27/1/2030	19,659	0.05%
NatWest Group plc	15,000	4.45%	8/5/2030	14,339	0.04%
NatWest Group plc	10,000	6.48%	1/6/2034	10,160	0.03%
NatWest Group plc	25,000	5.78%	1/3/2035	25,102	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc	5,000	3.03%	28/11/2035	4,188	0.01%
Prudential Funding Asia plc	10,000	3.13%	14/4/2030	8,963	0.02%
RELX Capital, Inc.	10,000	4.00%	18/3/2029	9,610	0.02%
Santander UK Group Holdings plc	10,000	1.53%	21/8/2026	9,518	0.02%
Santander UK Group Holdings plc	15,000	6.83%	21/11/2026	15,194	0.04%
Santander UK Group Holdings plc	15,000	2.47%	11/1/2028	13,844	0.04%
Santander UK Group Holdings plc	10,000	3.82%	3/11/2028	9,446	0.02%
Santander UK Group Holdings plc	15,000	6.53%	10/1/2029	15,402	0.04%
Smith & Nephew plc	10,000	2.03%	14/10/2030	8,260	0.02%
Unilever Capital Corp.	20,000	3.50%	22/3/2028	19,083	0.05%
Unilever Capital Corp.	25,000	2.13%	6/9/2029	21,964	0.06%
Unilever Capital Corp.	10,000	1.75%	12/8/2031	8,120	0.02%
Unilever Capital Corp.	10,000	5.90%	15/11/2032	10,624	0.03%
Vodafone Group plc	10,000	4.38%	30/5/2028	9,790	0.03%
Vodafone Group plc	25,000	6.15%	27/2/2037	26,510	0.07%
Vodafone Group plc	15,000	4.38%	19/2/2043	13,080	0.03%
Vodafone Group plc	10,000	5.25%	30/5/2048	9,229	0.02%
Vodafone Group plc	20,000	4.88%	19/6/2049	17,309	0.05%
Vodafone Group plc	15,000	4.25%	17/9/2050	11,703	0.03%
Vodafone Group plc	15,000	5.75%	28/6/2054	14,524	0.04%
Vodafone Group plc	10,000	5.88%	28/6/2064	9,610	0.02%
				<b>2,025,912</b>	<b>5.30%</b>
<b>United States 82.27% (30 June 2023: 80.57%)</b>					
Abbott Laboratories	15,000	3.75%	30/11/2026	14,631	0.04%
Abbott Laboratories	15,000	4.75%	30/11/2036	14,553	0.04%
Abbott Laboratories	35,000	4.90%	30/11/2046	32,960	0.09%
AbbVie, Inc.	20,000	3.20%	14/5/2026	19,318	0.05%
AbbVie, Inc.	50,000	2.95%	21/11/2026	47,644	0.12%
AbbVie, Inc.	20,000	4.80%	15/3/2027	19,910	0.05%
AbbVie, Inc.	15,000	4.25%	14/11/2028	14,640	0.04%
AbbVie, Inc.	45,000	4.80%	15/3/2029	44,738	0.12%
AbbVie, Inc.	60,000	3.20%	21/11/2029	55,070	0.14%
AbbVie, Inc.	20,000	4.95%	15/3/2031	19,947	0.05%
AbbVie, Inc.	30,000	5.05%	15/3/2034	29,907	0.08%
AbbVie, Inc.	25,000	4.55%	15/3/2035	23,711	0.06%
AbbVie, Inc.	25,000	4.50%	14/5/2035	23,577	0.06%
AbbVie, Inc.	5,000	4.30%	14/5/2036	4,597	0.01%
AbbVie, Inc.	40,000	4.05%	21/11/2039	34,711	0.09%
AbbVie, Inc.	40,000	4.40%	6/11/2042	35,134	0.09%
AbbVie, Inc.	15,000	4.85%	15/6/2044	13,891	0.04%
AbbVie, Inc.	5,000	4.75%	15/3/2045	4,544	0.01%
AbbVie, Inc.	25,000	4.70%	14/5/2045	22,582	0.06%
AbbVie, Inc.	20,000	4.45%	14/5/2046	17,352	0.05%
AbbVie, Inc.	15,000	4.88%	14/11/2048	13,776	0.04%
AbbVie, Inc.	55,000	4.25%	21/11/2049	45,772	0.12%
AbbVie, Inc.	30,000	5.40%	15/3/2054	29,683	0.08%
AbbVie, Inc.	15,000	5.50%	15/3/2064	14,803	0.04%
Adobe, Inc.	10,000	2.15%	1/2/2027	9,324	0.02%
Adobe, Inc.	10,000	4.80%	4/4/2029	10,017	0.03%
Adobe, Inc.	10,000	2.30%	1/2/2030	8,761	0.02%
Adobe, Inc.	10,000	4.95%	4/4/2034	9,951	0.03%
Aetna, Inc.	5,000	6.63%	15/6/2036	5,299	0.01%
Aetna, Inc.	10,000	3.88%	15/8/2047	7,252	0.02%
Aflac, Inc.	10,000	3.60%	1/4/2030	9,293	0.02%
Agilent Technologies, Inc.	10,000	2.30%	12/3/2031	8,329	0.02%
Air Lease Corp.	5,000	3.38%	1/7/2025	4,886	0.01%
Air Lease Corp.	30,000	2.88%	15/1/2026	28,782	0.08%
Air Lease Corp.	5,000	3.75%	1/6/2026	4,830	0.01%
Air Lease Corp.	10,000	5.30%	25/6/2026	9,968	0.03%
Air Lease Corp.	30,000	1.88%	15/8/2026	27,821	0.07%
Air Lease Corp.	5,000	2.20%	15/1/2027	4,618	0.01%
Air Lease Corp.	5,000	3.13%	1/12/2030	4,371	0.01%
Air Lease Corp.	5,000	2.88%	15/1/2032	4,184	0.01%
Air Products & Chemicals, Inc.	15,000	2.05%	15/5/2030	12,852	0.03%
Air Products & Chemicals, Inc.	10,000	4.85%	8/2/2034	9,815	0.03%
Air Products & Chemicals, Inc.	10,000	2.70%	15/5/2040	7,143	0.02%
Air Products & Chemicals, Inc.	5,000	2.80%	15/5/2050	3,210	0.01%
Alexandria Real Estate Equities, Inc.	15,000	3.38%	15/8/2031	13,216	0.03%
Alexandria Real Estate Equities, Inc.	10,000	2.00%	18/5/2032	7,831	0.02%
Alexandria Real Estate Equities, Inc.	10,000	1.88%	1/2/2033	7,525	0.02%
Alexandria Real Estate Equities, Inc.	5,000	3.00%	18/5/2051	3,010	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alexandria Real Estate Equities, Inc.	15,000	3.55%	15/3/2052	10,062	0.03%
Allstate Corp.	10,000	5.25%	30/3/2033	9,960	0.03%
Ally Financial, Inc.	15,000	7.10%	15/11/2027	15,622	0.04%
Ally Financial, Inc.	10,000	6.99%	13/6/2029	10,385	0.03%
Ally Financial, Inc.	10,000	6.85%	3/1/2030	10,283	0.03%
Ally Financial, Inc.	20,000	8.00%	1/11/2031	22,092	0.06%
Alphabet, Inc.	30,000	0.45%	15/8/2025	28,562	0.07%
Alphabet, Inc.	15,000	2.00%	15/8/2026	14,124	0.04%
Alphabet, Inc.	25,000	1.10%	15/8/2030	20,417	0.05%
Alphabet, Inc.	35,000	2.05%	15/8/2050	19,873	0.05%
Alphabet, Inc.	25,000	2.25%	15/8/2060	13,819	0.04%
Amazon.com, Inc.	10,000	4.60%	1/12/2025	9,935	0.03%
Amazon.com, Inc.	10,000	5.20%	3/12/2025	10,017	0.03%
Amazon.com, Inc.	30,000	1.00%	12/5/2026	27,904	0.07%
Amazon.com, Inc.	25,000	3.30%	13/4/2027	23,977	0.06%
Amazon.com, Inc.	10,000	1.20%	3/6/2027	9,030	0.02%
Amazon.com, Inc.	25,000	3.15%	22/8/2027	23,747	0.06%
Amazon.com, Inc.	20,000	4.55%	1/12/2027	19,853	0.05%
Amazon.com, Inc.	15,000	1.65%	12/5/2028	13,359	0.03%
Amazon.com, Inc.	15,000	3.45%	13/4/2029	14,231	0.04%
Amazon.com, Inc.	40,000	4.65%	1/12/2029	39,839	0.10%
Amazon.com, Inc.	20,000	1.50%	3/6/2030	16,663	0.04%
Amazon.com, Inc.	25,000	2.10%	12/5/2031	21,065	0.05%
Amazon.com, Inc.	25,000	3.60%	13/4/2032	22,970	0.06%
Amazon.com, Inc.	25,000	4.70%	1/12/2032	24,779	0.06%
Amazon.com, Inc.	20,000	4.80%	5/12/2034	19,858	0.05%
Amazon.com, Inc.	20,000	3.88%	22/8/2037	17,661	0.05%
Amazon.com, Inc.	15,000	2.88%	12/5/2041	11,013	0.03%
Amazon.com, Inc.	10,000	4.95%	5/12/2044	9,664	0.03%
Amazon.com, Inc.	35,000	4.05%	22/8/2047	29,160	0.08%
Amazon.com, Inc.	20,000	2.50%	3/6/2050	12,233	0.03%
Amazon.com, Inc.	35,000	3.10%	12/5/2051	24,050	0.06%
Amazon.com, Inc.	30,000	3.95%	13/4/2052	24,151	0.06%
Amazon.com, Inc.	20,000	4.25%	22/8/2057	16,753	0.04%
Amazon.com, Inc.	25,000	2.70%	3/6/2060	14,713	0.04%
Amazon.com, Inc.	20,000	3.25%	12/5/2061	13,340	0.03%
Amazon.com, Inc.	15,000	4.10%	13/4/2062	11,994	0.03%
American Express Co.	30,000	3.95%	1/8/2025	29,504	0.08%
American Express Co.	15,000	4.20%	6/11/2025	14,782	0.04%
American Express Co.	10,000	4.90%	13/2/2026	9,936	0.03%
American Express Co.	10,000	4.99%	1/5/2026	9,940	0.03%
American Express Co.	10,000	3.13%	20/5/2026	9,623	0.03%
American Express Co.	5,000	1.65%	4/11/2026	4,601	0.01%
American Express Co.	10,000	2.55%	4/3/2027	9,347	0.02%
American Express Co.	10,000	5.65%	23/4/2027	10,038	0.03%
American Express Co.	20,000	3.30%	3/5/2027	19,031	0.05%
American Express Co.	10,000	5.39%	28/7/2027	10,011	0.03%
American Express Co.	10,000	5.85%	5/11/2027	10,241	0.03%
American Express Co.	20,000	5.10%	16/2/2028	19,914	0.05%
American Express Co.	10,000	4.05%	3/5/2029	9,650	0.03%
American Express Co.	20,000	5.28%	27/7/2029	20,032	0.05%
American Express Co.	20,000	5.53%	25/4/2030	20,229	0.05%
American Express Co.	10,000	6.49%	30/10/2031	10,657	0.03%
American Express Co.	10,000	4.99%	26/5/2033	9,653	0.03%
American Express Co.	10,000	4.42%	3/8/2033	9,437	0.02%
American Express Co.	15,000	5.04%	1/5/2034	14,668	0.04%
American Express Co.	10,000	4.05%	3/12/2042	8,317	0.02%
American Honda Finance Corp.	10,000	1.20%	8/7/2025	9,582	0.02%
American Honda Finance Corp.	10,000	4.95%	9/1/2026	9,950	0.03%
American Honda Finance Corp.	5,000	2.00%	24/3/2028	4,496	0.01%
American Honda Finance Corp.	10,000	5.65%	15/11/2028	10,245	0.03%
American Honda Finance Corp.	25,000	4.90%	13/3/2029	24,896	0.07%
American Honda Finance Corp.	10,000	4.90%	10/1/2034	9,703	0.03%
American International Group, Inc.	10,000	5.13%	27/3/2033	9,856	0.03%
American International Group, Inc.	5,000	4.80%	10/7/2045	4,461	0.01%
American International Group, Inc.	10,000	5.75%	1/4/2048	9,785	0.03%
American International Group, Inc.	10,000	4.75%	1/4/2048	8,823	0.02%
American International Group, Inc.	10,000	4.38%	30/6/2050	8,275	0.02%
American Tower Corp.	10,000	3.38%	15/10/2026	9,555	0.02%
American Tower Corp.	5,000	3.55%	15/7/2027	4,746	0.01%
American Tower Corp.	30,000	5.80%	15/11/2028	30,597	0.08%

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American Tower Corp.	10,000	3.80%	15/8/2029	9,295	0.02%
American Tower Corp.	5,000	2.90%	15/1/2030	4,409	0.01%
American Tower Corp.	10,000	5.65%	15/3/2033	10,058	0.03%
American Tower Corp.	20,000	5.55%	15/7/2033	19,973	0.05%
American Tower Corp.	15,000	3.10%	15/6/2050	9,680	0.03%
American Tower Corp.	5,000	2.95%	15/1/2051	3,127	0.01%
American Water Capital Corp.	10,000	4.45%	1/6/2032	9,526	0.02%
American Water Capital Corp.	5,000	6.59%	15/10/2037	5,556	0.01%
American Water Capital Corp.	10,000	3.75%	1/9/2047	7,572	0.02%
Ameriprise Financial, Inc.	10,000	5.15%	15/5/2033	10,011	0.03%
Amgen, Inc.	20,000	5.51%	2/3/2026	19,999	0.05%
Amgen, Inc.	20,000	2.60%	19/8/2026	18,950	0.05%
Amgen, Inc.	20,000	2.20%	21/2/2027	18,555	0.05%
Amgen, Inc.	45,000	5.15%	2/3/2028	44,996	0.12%
Amgen, Inc.	5,000	3.00%	22/2/2029	4,597	0.01%
Amgen, Inc.	15,000	4.05%	18/8/2029	14,347	0.04%
Amgen, Inc.	20,000	2.45%	21/2/2030	17,443	0.05%
Amgen, Inc.	30,000	5.25%	2/3/2030	30,221	0.08%
Amgen, Inc.	10,000	2.30%	25/2/2031	8,405	0.02%
Amgen, Inc.	10,000	2.00%	15/1/2032	8,052	0.02%
Amgen, Inc.	10,000	3.35%	22/2/2032	8,872	0.02%
Amgen, Inc.	5,000	4.20%	1/3/2033	4,631	0.01%
Amgen, Inc.	45,000	5.25%	2/3/2033	44,867	0.12%
Amgen, Inc.	20,000	3.15%	21/2/2040	14,948	0.04%
Amgen, Inc.	10,000	2.80%	15/8/2041	7,021	0.02%
Amgen, Inc.	25,000	5.60%	2/3/2043	24,634	0.06%
Amgen, Inc.	20,000	4.40%	1/5/2045	16,821	0.04%
Amgen, Inc.	15,000	4.56%	15/6/2048	12,683	0.03%
Amgen, Inc.	25,000	3.38%	21/2/2050	17,562	0.05%
Amgen, Inc.	35,000	4.66%	15/6/2051	29,865	0.08%
Amgen, Inc.	15,000	3.00%	15/1/2052	9,797	0.03%
Amgen, Inc.	15,000	4.20%	22/2/2052	11,852	0.03%
Amgen, Inc.	10,000	4.88%	1/3/2053	8,808	0.02%
Amgen, Inc.	40,000	5.65%	2/3/2053	39,415	0.10%
Amgen, Inc.	10,000	2.77%	1/9/2053	5,976	0.02%
Amgen, Inc.	15,000	4.40%	22/2/2062	11,921	0.03%
Amgen, Inc.	30,000	5.75%	2/3/2063	29,413	0.08%
Amphenol Corp.	15,000	2.80%	15/2/2030	13,354	0.03%
Aon Corp.	15,000	3.75%	2/5/2029	14,079	0.04%
Aon Corp.	10,000	2.80%	15/5/2030	8,769	0.02%
Aon Corp./Aon Global Holdings plc	10,000	3.90%	28/2/2052	7,393	0.02%
Aon Global Ltd.	15,000	3.88%	15/12/2025	14,659	0.04%
Aon North America, Inc.	25,000	5.45%	1/3/2034	24,889	0.07%
Aon North America, Inc.	25,000	5.75%	1/3/2054	24,429	0.06%
Apollo Global Management, Inc.	10,000	5.80%	21/5/2054	9,849	0.03%
Apple, Inc.	20,000	0.55%	20/8/2025	18,991	0.05%
Apple, Inc.	30,000	0.70%	8/2/2026	28,025	0.07%
Apple, Inc.	35,000	3.25%	23/2/2026	34,038	0.09%
Apple, Inc.	15,000	2.45%	4/8/2026	14,248	0.04%
Apple, Inc.	30,000	2.05%	11/9/2026	28,207	0.07%
Apple, Inc.	20,000	3.35%	9/2/2027	19,289	0.05%
Apple, Inc.	20,000	3.20%	11/5/2027	19,171	0.05%
Apple, Inc.	10,000	3.00%	20/6/2027	9,523	0.02%
Apple, Inc.	20,000	2.90%	12/9/2027	18,894	0.05%
Apple, Inc.	30,000	1.20%	8/2/2028	26,532	0.07%
Apple, Inc.	15,000	4.00%	10/5/2028	14,687	0.04%
Apple, Inc.	20,000	1.40%	5/8/2028	17,605	0.05%
Apple, Inc.	10,000	3.25%	8/8/2029	9,363	0.02%
Apple, Inc.	20,000	1.65%	11/5/2030	16,847	0.04%
Apple, Inc.	15,000	1.25%	20/8/2030	12,283	0.03%
Apple, Inc.	25,000	1.65%	8/2/2031	20,674	0.05%
Apple, Inc.	20,000	1.70%	5/8/2031	16,356	0.04%
Apple, Inc.	25,000	3.35%	8/8/2032	22,678	0.06%
Apple, Inc.	15,000	4.50%	23/2/2036	14,646	0.04%
Apple, Inc.	20,000	2.38%	8/2/2041	13,826	0.04%
Apple, Inc.	30,000	3.85%	4/5/2043	25,112	0.07%
Apple, Inc.	10,000	4.45%	6/5/2044	9,239	0.02%
Apple, Inc.	30,000	3.45%	9/2/2045	23,282	0.06%
Apple, Inc.	15,000	4.38%	13/5/2045	13,344	0.03%
Apple, Inc.	45,000	4.65%	23/2/2046	41,526	0.11%
Apple, Inc.	30,000	3.85%	4/8/2046	24,485	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	15,000	4.25%	9/2/2047	13,114	0.03%
Apple, Inc.	10,000	3.75%	12/9/2047	7,978	0.02%
Apple, Inc.	15,000	3.75%	13/11/2047	11,934	0.03%
Apple, Inc.	15,000	2.95%	11/9/2049	10,245	0.03%
Apple, Inc.	24,000	2.65%	11/5/2050	15,326	0.04%
Apple, Inc.	10,000	2.40%	20/8/2050	6,051	0.02%
Apple, Inc.	25,000	2.65%	8/2/2051	15,797	0.04%
Apple, Inc.	15,000	2.70%	5/8/2051	9,519	0.02%
Apple, Inc.	20,000	3.95%	8/8/2052	16,236	0.04%
Apple, Inc.	20,000	2.55%	20/8/2060	12,153	0.03%
Apple, Inc.	30,000	2.80%	8/2/2061	18,321	0.05%
Apple, Inc.	15,000	2.85%	5/8/2061	9,224	0.02%
Applied Materials, Inc.	10,000	1.75%	1/6/2030	8,420	0.02%
Applied Materials, Inc.	20,000	4.35%	1/4/2047	17,461	0.05%
Aptiv plc	15,000	3.10%	1/12/2051	9,153	0.02%
Aptiv plc/Aptiv Corp.	10,000	3.25%	1/3/2032	8,664	0.02%
Aptiv plc/Aptiv Corp.	10,000	4.15%	1/5/2052	7,441	0.02%
Arch Capital Group Ltd.	10,000	3.64%	30/6/2050	7,208	0.02%
Ares Capital Corp.	35,000	3.88%	15/1/2026	33,787	0.09%
Ares Capital Corp.	10,000	7.00%	15/1/2027	10,167	0.03%
Ares Capital Corp.	10,000	2.88%	15/6/2028	8,862	0.02%
Ares Capital Corp.	15,000	5.88%	1/3/2029	14,766	0.04%
Ares Capital Corp.	10,000	5.95%	15/7/2029	9,826	0.03%
Arthur J Gallagher & Co.	7,000	3.50%	20/5/2051	4,829	0.01%
AT&T, Inc.	20,000	5.54%	20/2/2026	20,002	0.05%
AT&T, Inc.	30,000	1.70%	25/3/2026	28,161	0.07%
AT&T, Inc.	10,000	4.25%	1/3/2027	9,770	0.03%
AT&T, Inc.	25,000	2.30%	1/6/2027	23,129	0.06%
AT&T, Inc.	20,000	1.65%	1/2/2028	17,762	0.05%
AT&T, Inc.	15,000	4.10%	15/2/2028	14,479	0.04%
AT&T, Inc.	30,000	4.35%	1/3/2029	29,078	0.08%
AT&T, Inc.	30,000	4.30%	15/2/2030	28,741	0.08%
AT&T, Inc.	35,000	2.75%	1/6/2031	29,976	0.08%
AT&T, Inc.	30,000	2.25%	1/2/2032	24,347	0.06%
AT&T, Inc.	50,000	2.55%	1/12/2033	39,743	0.10%
AT&T, Inc.	25,000	5.40%	15/2/2034	25,001	0.07%
AT&T, Inc.	20,000	4.50%	15/5/2035	18,415	0.05%
AT&T, Inc.	5,000	5.25%	1/3/2037	4,855	0.01%
AT&T, Inc.	20,000	3.50%	1/6/2041	15,300	0.04%
AT&T, Inc.	10,000	4.30%	15/12/2042	8,318	0.02%
AT&T, Inc.	10,000	4.35%	15/6/2045	8,281	0.02%
AT&T, Inc.	15,000	4.75%	15/5/2046	12,985	0.03%
AT&T, Inc.	5,000	5.65%	15/2/2047	4,988	0.01%
AT&T, Inc.	15,000	4.50%	9/3/2048	12,368	0.03%
AT&T, Inc.	10,000	4.55%	9/3/2049	8,287	0.02%
AT&T, Inc.	35,000	3.65%	1/6/2051	24,716	0.06%
AT&T, Inc.	5,000	3.30%	1/2/2052	3,320	0.01%
AT&T, Inc.	85,000	3.50%	15/9/2053	57,692	0.15%
AT&T, Inc.	75,000	3.55%	15/9/2055	50,535	0.13%
AT&T, Inc.	60,000	3.80%	1/12/2057	41,896	0.11%
AT&T, Inc.	70,000	3.65%	15/9/2059	46,982	0.12%
AT&T, Inc.	35,000	3.85%	1/6/2060	24,422	0.06%
Athene Holding Ltd.	10,000	4.13%	12/1/2028	9,641	0.03%
Athene Holding Ltd.	10,000	6.25%	1/4/2054	10,005	0.03%
Autodesk, Inc.	10,000	2.40%	15/12/2031	8,292	0.02%
Automatic Data Processing, Inc.	5,000	3.38%	15/9/2025	4,893	0.01%
Automatic Data Processing, Inc.	5,000	1.70%	15/5/2028	4,463	0.01%
Automatic Data Processing, Inc.	10,000	1.25%	1/9/2030	8,093	0.02%
AutoZone, Inc.	10,000	4.00%	15/4/2030	9,404	0.02%
AutoZone, Inc.	5,000	4.75%	1/8/2032	4,804	0.01%
Bank of America Corp.	25,000	3.88%	1/8/2025	24,614	0.06%
Bank of America Corp.	25,000	3.50%	19/4/2026	24,246	0.06%
Bank of America Corp.	40,000	1.32%	19/6/2026	38,348	0.10%
Bank of America Corp.	20,000	4.83%	22/7/2026	19,805	0.05%
Bank of America Corp.	10,000	4.25%	22/10/2026	9,747	0.03%
Bank of America Corp.	20,000	1.20%	24/10/2026	18,871	0.05%
Bank of America Corp.	40,000	5.08%	20/1/2027	39,748	0.10%
Bank of America Corp.	30,000	1.66%	11/3/2027	28,129	0.07%
Bank of America Corp.	30,000	3.56%	23/4/2027	29,012	0.08%
Bank of America Corp.	65,000	1.73%	22/7/2027	60,231	0.16%
Bank of America Corp.	10,000	5.93%	15/9/2027	10,103	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	25,000	3.25%	21/10/2027	23,649	0.06%
Bank of America Corp.	30,000	4.18%	25/11/2027	28,958	0.08%
Bank of America Corp.	20,000	3.82%	20/1/2028	19,282	0.05%
Bank of America Corp.	30,000	2.55%	4/2/2028	27,998	0.07%
Bank of America Corp.	15,000	3.71%	24/4/2028	14,369	0.04%
Bank of America Corp.	15,000	4.38%	27/4/2028	14,640	0.04%
Bank of America Corp.	15,000	3.59%	21/7/2028	14,275	0.04%
Bank of America Corp.	25,000	4.95%	22/7/2028	24,795	0.06%
Bank of America Corp.	15,000	6.20%	10/11/2028	15,441	0.04%
Bank of America Corp.	55,000	3.42%	20/12/2028	51,706	0.14%
Bank of America Corp.	30,000	3.97%	5/3/2029	28,680	0.07%
Bank of America Corp.	40,000	5.20%	25/4/2029	39,929	0.10%
Bank of America Corp.	30,000	2.09%	14/6/2029	26,619	0.07%
Bank of America Corp.	30,000	4.27%	23/7/2029	28,900	0.08%
Bank of America Corp.	25,000	5.82%	15/9/2029	25,520	0.07%
Bank of America Corp.	30,000	3.97%	7/2/2030	28,412	0.07%
Bank of America Corp.	25,000	3.19%	23/7/2030	22,689	0.06%
Bank of America Corp.	15,000	2.88%	22/10/2030	13,354	0.03%
Bank of America Corp.	35,000	2.50%	13/2/2031	30,243	0.08%
Bank of America Corp.	30,000	2.59%	29/4/2031	25,929	0.07%
Bank of America Corp.	30,000	1.90%	23/7/2031	24,694	0.06%
Bank of America Corp.	30,000	1.92%	24/10/2031	24,517	0.06%
Bank of America Corp.	20,000	2.65%	11/3/2032	16,930	0.04%
Bank of America Corp.	55,000	2.69%	22/4/2032	46,509	0.12%
Bank of America Corp.	40,000	2.30%	21/7/2032	32,758	0.09%
Bank of America Corp.	40,000	2.57%	20/10/2032	33,178	0.09%
Bank of America Corp.	40,000	2.97%	4/2/2033	33,862	0.09%
Bank of America Corp.	55,000	4.57%	27/4/2033	51,875	0.14%
Bank of America Corp.	50,000	5.02%	22/7/2033	48,849	0.13%
Bank of America Corp.	50,000	5.29%	25/4/2034	49,478	0.13%
Bank of America Corp.	40,000	5.87%	15/9/2034	41,139	0.11%
Bank of America Corp.	50,000	5.47%	23/1/2035	49,936	0.13%
Bank of America Corp.	20,000	2.48%	21/9/2036	15,970	0.04%
Bank of America Corp.	20,000	6.11%	29/1/2037	20,783	0.05%
Bank of America Corp.	20,000	3.85%	8/3/2037	17,585	0.05%
Bank of America Corp.	15,000	4.24%	24/4/2038	13,266	0.03%
Bank of America Corp.	25,000	7.75%	14/5/2038	29,677	0.08%
Bank of America Corp.	15,000	4.08%	23/4/2040	12,738	0.03%
Bank of America Corp.	50,000	2.68%	19/6/2041	34,958	0.09%
Bank of America Corp.	15,000	5.88%	7/2/2042	15,602	0.04%
Bank of America Corp.	40,000	3.31%	22/4/2042	30,070	0.08%
Bank of America Corp.	20,000	5.00%	21/1/2044	18,860	0.05%
Bank of America Corp.	25,000	4.44%	20/1/2048	21,317	0.06%
Bank of America Corp.	10,000	3.95%	23/1/2049	7,870	0.02%
Bank of America Corp.	30,000	4.33%	15/3/2050	25,049	0.07%
Bank of America Corp.	55,000	4.08%	20/3/2051	43,933	0.11%
Bank of America Corp.	5,000	2.83%	24/10/2051	3,151	0.01%
Bank of America Corp.	10,000	3.48%	13/3/2052	7,171	0.02%
Bank of America Corp.	20,000	2.97%	21/7/2052	13,045	0.03%
Bank of America NA	10,000	6.00%	15/10/2036	10,508	0.03%
Bank of New York Mellon Corp.	10,000	2.80%	4/5/2026	9,595	0.02%
Bank of New York Mellon Corp.	15,000	4.41%	24/7/2026	14,829	0.04%
Bank of New York Mellon Corp.	10,000	2.45%	17/8/2026	9,475	0.02%
Bank of New York Mellon Corp.	10,000	2.05%	26/1/2027	9,308	0.02%
Bank of New York Mellon Corp.	20,000	4.95%	26/4/2027	19,877	0.05%
Bank of New York Mellon Corp.	5,000	3.25%	16/5/2027	4,774	0.01%
Bank of New York Mellon Corp.	15,000	3.40%	29/1/2028	14,236	0.04%
Bank of New York Mellon Corp.	20,000	3.44%	7/2/2028	19,130	0.05%
Bank of New York Mellon Corp.	25,000	3.85%	28/4/2028	24,096	0.06%
Bank of New York Mellon Corp.	10,000	5.80%	25/10/2028	10,190	0.03%
Bank of New York Mellon Corp.	10,000	4.54%	1/2/2029	9,802	0.03%
Bank of New York Mellon Corp.	10,000	3.30%	23/8/2029	9,143	0.02%
Bank of New York Mellon Corp.	10,000	6.32%	25/10/2029	10,451	0.03%
Bank of New York Mellon Corp.	10,000	4.98%	14/3/2030	9,937	0.03%
Bank of New York Mellon Corp.	5,000	4.29%	13/6/2033	4,669	0.01%
Bank of New York Mellon Corp.	18,000	5.83%	25/10/2033	18,657	0.05%
Bank of New York Mellon Corp.	5,000	4.71%	1/2/2034	4,783	0.01%
Bank of New York Mellon Corp.	10,000	4.97%	26/4/2034	9,743	0.03%
Bank of New York Mellon Corp.	10,000	6.47%	25/10/2034	10,784	0.03%
Bank of New York Mellon Corp.	10,000	5.19%	14/3/2035	9,871	0.03%
Bank of Nova Scotia	15,000	4.75%	2/2/2026	14,847	0.04%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baxter International, Inc.	15,000	2.60%	15/8/2026	14,171	0.04%
Baxter International, Inc.	10,000	1.92%	1/2/2027	9,164	0.02%
Baxter International, Inc.	5,000	2.27%	1/12/2028	4,405	0.01%
Baxter International, Inc.	20,000	2.54%	1/2/2032	16,405	0.04%
Baxter International, Inc.	10,000	3.13%	1/12/2051	6,284	0.02%
Becton Dickinson & Co.	20,000	3.70%	6/6/2027	19,249	0.05%
Becton Dickinson & Co.	10,000	4.69%	13/2/2028	9,856	0.03%
Becton Dickinson & Co.	10,000	2.82%	20/5/2030	8,837	0.02%
Becton Dickinson & Co.	15,000	1.96%	11/2/2031	12,292	0.03%
Becton Dickinson & Co.	20,000	4.69%	15/12/2044	17,601	0.05%
Becton Dickinson & Co.	10,000	4.67%	6/6/2047	8,721	0.02%
Berry Global, Inc.	20,000	1.57%	15/1/2026	18,795	0.05%
Berry Global, Inc.	10,000	5.80%	15/6/2031	10,002	0.03%
Berry Global, Inc.	5,000	5.65%	15/1/2034	4,902	0.01%
Biogen, Inc.	20,000	4.05%	15/9/2025	19,650	0.05%
Biogen, Inc.	10,000	2.25%	1/5/2030	8,510	0.02%
Biogen, Inc.	10,000	5.20%	15/9/2045	9,137	0.02%
Biogen, Inc.	15,000	3.15%	1/5/2050	9,668	0.03%
Bio-Rad Laboratories, Inc.	5,000	3.70%	15/3/2032	4,423	0.01%
BlackRock, Inc.	25,000	3.25%	30/4/2029	23,305	0.06%
BlackRock, Inc.	20,000	2.40%	30/4/2030	17,459	0.05%
BlackRock, Inc.	15,000	1.90%	28/1/2031	12,435	0.03%
BlackRock, Inc.	10,000	2.10%	25/2/2032	8,146	0.02%
BlackRock, Inc.	30,000	4.75%	25/5/2033	29,399	0.08%
Blue Owl Finance LLC	10,000	6.25%	18/4/2034	10,034	0.03%
Booking Holdings, Inc.	10,000	3.60%	1/6/2026	9,725	0.03%
Booking Holdings, Inc.	15,000	4.63%	13/4/2030	14,758	0.04%
BorgWarner, Inc.	10,000	2.65%	1/7/2027	9,277	0.02%
Boston Properties LP	10,000	3.65%	1/2/2026	9,651	0.03%
Boston Properties LP	15,000	2.75%	1/10/2026	13,994	0.04%
Boston Properties LP	15,000	6.75%	1/12/2027	15,384	0.04%
Boston Properties LP	5,000	4.50%	1/12/2028	4,710	0.01%
Boston Properties LP	10,000	3.25%	30/1/2031	8,455	0.02%
Boston Properties LP	10,000	2.55%	1/4/2032	7,804	0.02%
Boston Properties LP	5,000	2.45%	1/10/2033	3,708	0.01%
Boston Properties LP	10,000	6.50%	15/1/2034	10,187	0.03%
Boston Scientific Corp.	20,000	2.65%	1/6/2030	17,568	0.05%
Brighthouse Financial, Inc.	15,000	3.70%	22/6/2027	14,253	0.04%
Brighthouse Financial, Inc.	10,000	4.70%	22/6/2047	7,761	0.02%
Bristol-Myers Squibb Co.	15,000	4.95%	20/2/2026	14,955	0.04%
Bristol-Myers Squibb Co.	20,000	3.20%	15/6/2026	19,282	0.05%
Bristol-Myers Squibb Co.	15,000	4.90%	22/2/2027	14,962	0.04%
Bristol-Myers Squibb Co.	10,000	1.13%	13/11/2027	8,826	0.02%
Bristol-Myers Squibb Co.	15,000	3.90%	20/2/2028	14,486	0.04%
Bristol-Myers Squibb Co.	15,000	4.90%	22/2/2029	14,969	0.04%
Bristol-Myers Squibb Co.	20,000	3.40%	26/7/2029	18,635	0.05%
Bristol-Myers Squibb Co.	10,000	1.45%	13/11/2030	8,109	0.02%
Bristol-Myers Squibb Co.	10,000	5.75%	1/2/2031	10,378	0.03%
Bristol-Myers Squibb Co.	15,000	5.10%	22/2/2031	15,052	0.04%
Bristol-Myers Squibb Co.	10,000	2.95%	15/3/2032	8,639	0.02%
Bristol-Myers Squibb Co.	20,000	5.90%	15/11/2033	20,990	0.05%
Bristol-Myers Squibb Co.	25,000	5.20%	22/2/2034	24,953	0.07%
Bristol-Myers Squibb Co.	20,000	4.13%	15/6/2039	17,350	0.05%
Bristol-Myers Squibb Co.	5,000	2.35%	13/11/2040	3,310	0.01%
Bristol-Myers Squibb Co.	15,000	3.55%	15/3/2042	11,657	0.03%
Bristol-Myers Squibb Co.	10,000	4.35%	15/11/2047	8,323	0.02%
Bristol-Myers Squibb Co.	15,000	4.55%	20/2/2048	12,867	0.03%
Bristol-Myers Squibb Co.	40,000	4.25%	26/10/2049	32,569	0.09%
Bristol-Myers Squibb Co.	15,000	2.55%	13/11/2050	8,780	0.02%
Bristol-Myers Squibb Co.	25,000	3.70%	15/3/2052	18,324	0.05%
Bristol-Myers Squibb Co.	15,000	6.25%	15/11/2053	16,113	0.04%
Bristol-Myers Squibb Co.	27,000	5.55%	22/2/2054	26,612	0.07%
Bristol-Myers Squibb Co.	10,000	3.90%	15/3/2062	7,187	0.02%
Bristol-Myers Squibb Co.	10,000	6.40%	15/11/2063	10,839	0.03%
Bristol-Myers Squibb Co.	17,000	5.65%	22/2/2064	16,611	0.04%
Brixmor Operating Partnership LP	10,000	4.13%	15/5/2029	9,444	0.02%
Brixmor Operating Partnership LP	10,000	4.05%	1/7/2030	9,279	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	20,000	3.88%	15/1/2027	19,359	0.05%
Broadcom Corp./Broadcom Cayman Finance Ltd.	10,000	3.50%	15/1/2028	9,460	0.02%
Broadcom, Inc.	10,000	3.15%	15/11/2025	9,692	0.03%
Broadcom, Inc.	20,000	4.11%	15/9/2028	19,292	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	15,000	4.75%	15/4/2029	14,794	0.04%
Broadcom, Inc.	5,000	4.00%	15/4/2029	4,763	0.01%
Broadcom, Inc.	25,000	4.15%	15/11/2030	23,617	0.06%
Broadcom, Inc.	35,000	2.45%	15/2/2031	29,471	0.08%
Broadcom, Inc.	10,000	4.15%	15/4/2032	9,213	0.02%
Broadcom, Inc.	25,000	4.30%	15/11/2032	23,366	0.06%
Broadcom, Inc.	10,000	2.60%	15/2/2033	8,096	0.02%
Broadcom, Inc.	20,000	3.42%	15/4/2033	17,237	0.04%
Broadcom, Inc.	40,000	3.47%	15/4/2034	34,090	0.09%
Broadcom, Inc.	30,000	3.14%	15/11/2035	24,019	0.06%
Broadcom, Inc.	20,000	3.19%	15/11/2036	15,818	0.04%
Broadcom, Inc.	35,000	4.93%	15/5/2037	32,908	0.09%
Broadcom, Inc.	40,000	3.50%	15/2/2041	30,648	0.08%
Broadcom, Inc.	10,000	3.75%	15/2/2051	7,428	0.02%
Broadridge Financial Solutions, Inc.	20,000	2.60%	1/5/2031	16,865	0.04%
Bunge Ltd. Finance Corp.	10,000	2.75%	14/5/2031	8,564	0.02%
Campbell Soup Co.	15,000	4.15%	15/3/2028	14,530	0.04%
Campbell Soup Co.	10,000	5.40%	21/3/2034	9,940	0.03%
Capital One Financial Corp.	10,000	2.64%	3/3/2026	9,786	0.03%
Capital One Financial Corp.	15,000	4.99%	24/7/2026	14,869	0.04%
Capital One Financial Corp.	35,000	3.75%	28/7/2026	33,790	0.09%
Capital One Financial Corp.	10,000	3.75%	9/3/2027	9,603	0.03%
Capital One Financial Corp.	5,000	3.65%	11/5/2027	4,781	0.01%
Capital One Financial Corp.	10,000	7.15%	29/10/2027	10,330	0.03%
Capital One Financial Corp.	5,000	1.88%	2/11/2027	4,585	0.01%
Capital One Financial Corp.	20,000	3.80%	31/1/2028	19,010	0.05%
Capital One Financial Corp.	10,000	4.93%	10/5/2028	9,870	0.03%
Capital One Financial Corp.	10,000	5.47%	1/2/2029	9,958	0.03%
Capital One Financial Corp.	20,000	6.31%	8/6/2029	20,466	0.05%
Capital One Financial Corp.	10,000	5.70%	1/2/2030	10,040	0.03%
Capital One Financial Corp.	10,000	3.27%	1/3/2030	9,018	0.02%
Capital One Financial Corp.	10,000	5.25%	26/7/2030	9,811	0.03%
Capital One Financial Corp.	20,000	7.62%	30/10/2031	21,999	0.06%
Capital One Financial Corp.	10,000	2.36%	29/7/2032	7,823	0.02%
Capital One Financial Corp.	10,000	5.27%	10/5/2033	9,656	0.03%
Capital One Financial Corp.	15,000	5.82%	1/2/2034	14,846	0.04%
Capital One Financial Corp.	20,000	6.38%	8/6/2034	20,537	0.05%
Capital One Financial Corp.	10,000	6.05%	1/2/2035	10,058	0.03%
Cardinal Health, Inc.	20,000	3.41%	15/6/2027	19,049	0.05%
Carlisle Cos, Inc.	15,000	2.75%	1/3/2030	13,214	0.03%
Carrier Global Corp.	10,000	2.49%	15/2/2027	9,363	0.02%
Carrier Global Corp.	10,000	2.72%	15/2/2030	8,832	0.02%
Carrier Global Corp.	5,000	2.70%	15/2/2031	4,301	0.01%
Carrier Global Corp.	10,000	5.90%	15/3/2034	10,444	0.03%
Carrier Global Corp.	15,000	3.38%	5/4/2040	11,616	0.03%
Carrier Global Corp.	25,000	3.58%	5/4/2050	18,156	0.05%
Carrier Global Corp.	10,000	6.20%	15/3/2054	10,729	0.03%
CBRE Services, Inc.	10,000	5.95%	15/8/2034	10,120	0.03%
CDW LLC/CDW Finance Corp.	10,000	2.67%	1/12/2026	9,355	0.02%
CDW LLC/CDW Finance Corp.	10,000	3.57%	1/12/2031	8,715	0.02%
Celanese US Holdings LLC	30,000	6.17%	15/7/2027	30,447	0.08%
Celanese US Holdings LLC	10,000	6.35%	15/11/2028	10,273	0.03%
Celanese US Holdings LLC	5,000	6.33%	15/7/2029	5,144	0.01%
Celanese US Holdings LLC	10,000	6.55%	15/11/2030	10,453	0.03%
Celanese US Holdings LLC	10,000	6.38%	15/7/2032	10,282	0.03%
Celanese US Holdings LLC	10,000	6.70%	15/11/2033	10,508	0.03%
Cencora, Inc.	15,000	3.45%	15/12/2027	14,192	0.04%
Cencora, Inc.	10,000	2.70%	15/3/2031	8,534	0.02%
Centene Corp.	25,000	4.25%	15/12/2027	23,870	0.06%
Centene Corp.	15,000	2.45%	15/7/2028	13,320	0.03%
Centene Corp.	35,000	4.63%	15/12/2029	33,083	0.09%
Centene Corp.	30,000	3.38%	15/2/2030	26,620	0.07%
Centene Corp.	25,000	3.00%	15/10/2030	21,386	0.06%
Centene Corp.	20,000	2.50%	1/3/2031	16,425	0.04%
Centene Corp.	10,000	2.63%	1/8/2031	8,183	0.02%
CF Industries, Inc.	10,000	5.15%	15/3/2034	9,593	0.02%
CF Industries, Inc.	5,000	4.95%	1/6/2043	4,359	0.01%
CF Industries, Inc.	10,000	5.38%	15/3/2044	9,173	0.02%
Charles Schwab Corp.	15,000	0.90%	11/3/2026	13,919	0.04%
Charles Schwab Corp.	25,000	1.15%	13/5/2026	23,129	0.06%
Charles Schwab Corp.	25,000	2.45%	3/3/2027	23,315	0.06%

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Charles Schwab Corp.	15,000	2.00%	20/3/2028	13,461	0.04%
Charles Schwab Corp.	25,000	5.64%	19/5/2029	25,322	0.07%
Charles Schwab Corp.	10,000	6.20%	17/11/2029	10,394	0.03%
Charles Schwab Corp.	15,000	2.30%	13/5/2031	12,594	0.03%
Charles Schwab Corp.	10,000	1.95%	1/12/2031	7,995	0.02%
Charles Schwab Corp.	10,000	2.90%	3/3/2032	8,550	0.02%
Charles Schwab Corp.	10,000	5.85%	19/5/2034	10,191	0.03%
Charles Schwab Corp.	10,000	6.14%	24/8/2034	10,415	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	11,000	4.91%	23/7/2025	10,906	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	6.15%	10/11/2026	10,094	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	3.75%	15/2/2028	13,949	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	4.20%	15/3/2028	9,450	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	2.25%	15/1/2029	8,554	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	5.05%	30/3/2029	14,425	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	6.10%	1/6/2029	15,055	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	2.80%	1/4/2031	12,266	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	5,000	2.30%	1/2/2032	3,865	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	4.40%	1/4/2033	8,834	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	6.65%	1/2/2034	10,103	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	6.55%	1/6/2034	15,027	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	20,000	6.38%	23/10/2035	19,497	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	5.38%	1/4/2038	8,731	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	3.50%	1/6/2041	10,083	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	3.50%	1/3/2042	10,015	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	6.48%	23/10/2045	32,013	0.08%
Charter Communications Operating LLC/Charter Communications Operating Capital	30,000	5.38%	1/5/2047	23,982	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	5.75%	1/4/2048	20,957	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	5.13%	1/7/2049	7,695	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.80%	1/3/2050	18,376	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	3.70%	1/4/2051	21,365	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	26,000	3.90%	1/6/2052	16,295	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	5.25%	1/4/2053	11,785	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	20,000	3.85%	1/4/2061	11,725	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	4.40%	1/12/2061	6,528	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	3.95%	30/6/2062	5,925	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	5.50%	1/4/2063	7,771	0.02%
Chubb Corp.	10,000	6.00%	11/5/2037	10,667	0.03%
Chubb INA Holdings LLC	25,000	3.35%	3/5/2026	24,189	0.06%
Chubb INA Holdings LLC	10,000	1.38%	15/9/2030	8,153	0.02%
Chubb INA Holdings LLC	10,000	5.00%	15/3/2034	9,908	0.03%
Chubb INA Holdings LLC	15,000	4.35%	3/11/2045	12,954	0.03%
Chubb INA Holdings LLC	10,000	3.05%	15/12/2061	6,357	0.02%
Cigna Group	20,000	3.40%	1/3/2027	19,120	0.05%
Cigna Group	40,000	4.38%	15/10/2028	38,839	0.10%
Cigna Group	10,000	5.00%	15/5/2029	9,957	0.03%
Cigna Group	14,000	2.40%	15/3/2030	12,115	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	10,000	2.38%	15/3/2031	8,389	0.02%
Cigna Group	15,000	5.40%	15/3/2033	15,052	0.04%
Cigna Group	20,000	5.25%	15/2/2034	19,712	0.05%
Cigna Group	20,000	4.80%	15/8/2038	18,372	0.05%
Cigna Group	10,000	3.20%	15/3/2040	7,397	0.02%
Cigna Group	15,000	4.80%	15/7/2046	13,197	0.03%
Cigna Group	10,000	3.88%	15/10/2047	7,534	0.02%
Cigna Group	30,000	4.90%	15/12/2048	26,305	0.07%
Cigna Group	10,000	3.40%	15/3/2050	6,810	0.02%
Cigna Group	15,000	3.40%	15/3/2051	10,178	0.03%
Cigna Group	15,000	5.60%	15/2/2054	14,369	0.04%
Cintas Corp. No 2	15,000	4.00%	1/5/2032	14,071	0.04%
Cisco Systems, Inc.	10,000	4.90%	26/2/2026	9,988	0.03%
Cisco Systems, Inc.	10,000	2.95%	28/2/2026	9,666	0.03%
Cisco Systems, Inc.	25,000	2.50%	20/9/2026	23,762	0.06%
Cisco Systems, Inc.	20,000	4.80%	26/2/2027	19,944	0.05%
Cisco Systems, Inc.	25,000	4.85%	26/2/2029	24,992	0.07%
Cisco Systems, Inc.	25,000	4.95%	26/2/2031	24,983	0.07%
Cisco Systems, Inc.	25,000	5.05%	26/2/2034	24,976	0.07%
Cisco Systems, Inc.	20,000	5.90%	15/2/2039	21,249	0.06%
Cisco Systems, Inc.	20,000	5.50%	15/1/2040	20,314	0.05%
Cisco Systems, Inc.	20,000	5.30%	26/2/2054	19,610	0.05%
Cisco Systems, Inc.	10,000	5.35%	26/2/2064	9,726	0.03%
Citigroup, Inc.	15,000	5.50%	13/9/2025	14,983	0.04%
Citigroup, Inc.	25,000	3.70%	12/1/2026	24,352	0.06%
Citigroup, Inc.	15,000	4.60%	9/3/2026	14,761	0.04%
Citigroup, Inc.	20,000	3.40%	1/5/2026	19,313	0.05%
Citigroup, Inc.	30,000	5.61%	29/9/2026	29,989	0.08%
Citigroup, Inc.	35,000	3.20%	21/10/2026	33,361	0.09%
Citigroup, Inc.	5,000	4.30%	20/11/2026	4,881	0.01%
Citigroup, Inc.	30,000	1.12%	28/1/2027	27,990	0.07%
Citigroup, Inc.	30,000	1.46%	9/6/2027	27,811	0.07%
Citigroup, Inc.	30,000	4.45%	29/9/2027	29,245	0.08%
Citigroup, Inc.	30,000	3.89%	10/1/2028	28,973	0.08%
Citigroup, Inc.	30,000	3.07%	24/2/2028	28,315	0.07%
Citigroup, Inc.	20,000	4.66%	24/5/2028	19,677	0.05%
Citigroup, Inc.	30,000	3.67%	24/7/2028	28,594	0.07%
Citigroup, Inc.	45,000	4.13%	25/7/2028	43,166	0.11%
Citigroup, Inc.	20,000	3.52%	27/10/2028	18,903	0.05%
Citigroup, Inc.	20,000	4.08%	23/4/2029	19,167	0.05%
Citigroup, Inc.	65,000	5.17%	13/2/2030	64,606	0.17%
Citigroup, Inc.	35,000	3.98%	20/3/2030	33,022	0.09%
Citigroup, Inc.	20,000	2.98%	5/11/2030	17,813	0.05%
Citigroup, Inc.	20,000	2.67%	29/1/2031	17,399	0.05%
Citigroup, Inc.	35,000	4.41%	31/3/2031	33,357	0.09%
Citigroup, Inc.	30,000	2.57%	3/6/2031	25,738	0.07%
Citigroup, Inc.	35,000	2.56%	1/5/2032	29,165	0.08%
Citigroup, Inc.	15,000	6.63%	15/6/2032	16,003	0.04%
Citigroup, Inc.	15,000	2.52%	3/11/2032	12,338	0.03%
Citigroup, Inc.	30,000	3.06%	25/1/2033	25,440	0.07%
Citigroup, Inc.	30,000	3.79%	17/3/2033	26,741	0.07%
Citigroup, Inc.	30,000	4.91%	24/5/2033	28,843	0.08%
Citigroup, Inc.	40,000	6.27%	17/11/2033	41,932	0.11%
Citigroup, Inc.	35,000	6.17%	25/5/2034	35,600	0.09%
Citigroup, Inc.	20,000	5.83%	13/2/2035	19,824	0.05%
Citigroup, Inc.	5,000	3.88%	24/1/2039	4,183	0.01%
Citigroup, Inc.	20,000	8.13%	15/7/2039	24,983	0.07%
Citigroup, Inc.	15,000	5.32%	26/3/2041	14,457	0.04%
Citigroup, Inc.	15,000	5.88%	30/1/2042	15,389	0.04%
Citigroup, Inc.	10,000	2.90%	3/11/2042	6,969	0.02%
Citigroup, Inc.	10,000	6.68%	13/9/2043	10,881	0.03%
Citigroup, Inc.	10,000	5.30%	6/5/2044	9,301	0.02%
Citigroup, Inc.	5,000	4.65%	30/7/2045	4,365	0.01%
Citigroup, Inc.	20,000	4.75%	18/5/2046	17,147	0.04%
Citigroup, Inc.	5,000	4.28%	24/4/2048	4,152	0.01%
Citigroup, Inc.	25,000	4.65%	23/7/2048	21,794	0.06%
Citizens Financial Group, Inc.	20,000	5.84%	23/1/2030	19,933	0.05%
Citizens Financial Group, Inc.	10,000	6.65%	25/4/2035	10,344	0.03%
CME Group, Inc.	5,000	2.65%	15/3/2032	4,287	0.01%
CME Group, Inc.	10,000	5.30%	15/9/2043	9,992	0.03%
Coca-Cola Co.	10,000	3.38%	25/3/2027	9,657	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	15,000	1.45%	1/6/2027	13,708	0.04%
Coca-Cola Co.	10,000	1.00%	15/3/2028	8,776	0.02%
Coca-Cola Co.	10,000	2.13%	6/9/2029	8,804	0.02%
Coca-Cola Co.	15,000	3.45%	25/3/2030	14,026	0.04%
Coca-Cola Co.	15,000	1.65%	1/6/2030	12,576	0.03%
Coca-Cola Co.	15,000	1.38%	15/3/2031	12,044	0.03%
Coca-Cola Co.	20,000	2.25%	5/1/2032	16,847	0.04%
Coca-Cola Co.	5,000	5.00%	13/5/2034	5,016	0.01%
Coca-Cola Co.	10,000	2.50%	1/6/2040	7,015	0.02%
Coca-Cola Co.	10,000	2.88%	5/5/2041	7,346	0.02%
Coca-Cola Co.	25,000	2.60%	1/6/2050	15,535	0.04%
Coca-Cola Co.	15,000	3.00%	5/3/2051	10,123	0.03%
Coca-Cola Co.	15,000	2.50%	15/3/2051	9,096	0.02%
Coca-Cola Co.	15,000	5.30%	13/5/2054	14,899	0.04%
Coca-Cola Co.	20,000	2.75%	1/6/2060	12,112	0.03%
Comcast Corp.	15,000	3.38%	15/8/2025	14,695	0.04%
Comcast Corp.	30,000	3.95%	15/10/2025	29,527	0.08%
Comcast Corp.	10,000	5.25%	7/11/2025	9,993	0.03%
Comcast Corp.	20,000	3.15%	1/3/2026	19,336	0.05%
Comcast Corp.	10,000	2.35%	15/1/2027	9,365	0.02%
Comcast Corp.	20,000	3.30%	1/2/2027	19,170	0.05%
Comcast Corp.	15,000	3.30%	1/4/2027	14,345	0.04%
Comcast Corp.	10,000	5.35%	15/11/2027	10,110	0.03%
Comcast Corp.	15,000	3.15%	15/2/2028	14,092	0.04%
Comcast Corp.	10,000	3.55%	1/5/2028	9,497	0.02%
Comcast Corp.	35,000	4.15%	15/10/2028	33,893	0.09%
Comcast Corp.	15,000	4.55%	15/1/2029	14,767	0.04%
Comcast Corp.	10,000	5.10%	1/6/2029	10,063	0.03%
Comcast Corp.	20,000	2.65%	1/2/2030	17,705	0.05%
Comcast Corp.	10,000	3.40%	1/4/2030	9,193	0.02%
Comcast Corp.	10,000	4.25%	15/10/2030	9,589	0.02%
Comcast Corp.	20,000	1.95%	15/1/2031	16,506	0.04%
Comcast Corp.	20,000	1.50%	15/2/2031	16,059	0.04%
Comcast Corp.	5,000	5.50%	15/11/2032	5,114	0.01%
Comcast Corp.	20,000	4.25%	15/1/2033	18,693	0.05%
Comcast Corp.	10,000	4.65%	15/2/2033	9,652	0.03%
Comcast Corp.	15,000	4.80%	15/5/2033	14,581	0.04%
Comcast Corp.	10,000	5.30%	1/6/2034	10,020	0.03%
Comcast Corp.	10,000	4.20%	15/8/2034	9,167	0.02%
Comcast Corp.	10,000	5.65%	15/6/2035	10,263	0.03%
Comcast Corp.	10,000	4.40%	15/8/2035	9,253	0.02%
Comcast Corp.	10,000	3.20%	15/7/2036	8,080	0.02%
Comcast Corp.	10,000	3.90%	1/3/2038	8,465	0.02%
Comcast Corp.	10,000	4.60%	15/10/2038	9,102	0.02%
Comcast Corp.	15,000	3.25%	1/11/2039	11,542	0.03%
Comcast Corp.	25,000	3.75%	1/4/2040	20,316	0.05%
Comcast Corp.	10,000	4.60%	15/8/2045	8,695	0.02%
Comcast Corp.	10,000	3.40%	15/7/2046	7,222	0.02%
Comcast Corp.	10,000	3.97%	1/11/2047	7,795	0.02%
Comcast Corp.	15,000	4.00%	1/3/2048	11,783	0.03%
Comcast Corp.	20,000	4.70%	15/10/2048	17,707	0.05%
Comcast Corp.	20,000	4.00%	1/11/2049	15,588	0.04%
Comcast Corp.	20,000	3.45%	1/2/2050	14,127	0.04%
Comcast Corp.	10,000	2.80%	15/1/2051	6,164	0.02%
Comcast Corp.	50,000	2.89%	1/11/2051	31,218	0.08%
Comcast Corp.	15,000	2.45%	15/8/2052	8,445	0.02%
Comcast Corp.	6,000	4.05%	1/11/2052	4,650	0.01%
Comcast Corp.	10,000	5.35%	15/5/2053	9,581	0.02%
Comcast Corp.	20,000	5.65%	1/6/2054	19,971	0.05%
Comcast Corp.	65,000	2.94%	1/11/2056	39,215	0.10%
Comcast Corp.	15,000	4.95%	15/10/2058	13,396	0.03%
Comcast Corp.	20,000	2.65%	15/8/2062	10,891	0.03%
Comcast Corp.	40,000	2.99%	1/11/2063	23,465	0.06%
Comcast Corp.	15,000	5.50%	15/5/2064	14,433	0.04%
Comerica, Inc.	20,000	5.98%	30/1/2030	19,710	0.05%
Commonwealth Edison Co.	10,000	4.00%	1/3/2048	7,774	0.02%
Conagra Brands, Inc.	30,000	4.60%	1/11/2025	29,640	0.08%
Conagra Brands, Inc.	10,000	1.38%	1/11/2027	8,809	0.02%
Conagra Brands, Inc.	15,000	4.85%	1/11/2028	14,745	0.04%
Conagra Brands, Inc.	5,000	5.30%	1/11/2038	4,707	0.01%
Conagra Brands, Inc.	13,000	5.40%	1/11/2048	11,968	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Concentrix Corp.	5,000	6.60%	2/8/2028	5,061	0.01%
Corebridge Financial, Inc.	10,000	3.65%	5/4/2027	9,574	0.02%
Corebridge Financial, Inc.	10,000	3.85%	5/4/2029	9,374	0.02%
Corebridge Financial, Inc.	15,000	3.90%	5/4/2032	13,435	0.04%
Corebridge Financial, Inc.	10,000	5.75%	15/1/2034	10,064	0.03%
Corebridge Financial, Inc.	15,000	4.40%	5/4/2052	11,809	0.03%
Corebridge Financial, Inc.	10,000	6.88%	15/12/2052	10,089	0.03%
Corning, Inc.	10,000	4.38%	15/11/2057	7,840	0.02%
Corning, Inc.	10,000	5.45%	15/11/2079	9,200	0.02%
Crown Castle, Inc.	15,000	3.70%	15/6/2026	14,498	0.04%
Crown Castle, Inc.	5,000	3.65%	1/9/2027	4,753	0.01%
Crown Castle, Inc.	10,000	5.00%	11/1/2028	9,878	0.03%
Crown Castle, Inc.	10,000	3.80%	15/2/2028	9,475	0.02%
Crown Castle, Inc.	10,000	4.80%	1/9/2028	9,791	0.03%
Crown Castle, Inc.	10,000	5.60%	1/6/2029	10,086	0.03%
Crown Castle, Inc.	5,000	3.30%	1/7/2030	4,457	0.01%
Crown Castle, Inc.	15,000	2.25%	15/1/2031	12,333	0.03%
Crown Castle, Inc.	10,000	5.10%	1/5/2033	9,641	0.03%
Crown Castle, Inc.	25,000	2.90%	1/4/2041	17,290	0.05%
Crown Castle, Inc.	10,000	3.25%	15/1/2051	6,620	0.02%
CVS Health Corp.	20,000	3.88%	20/7/2025	19,639	0.05%
CVS Health Corp.	15,000	5.00%	20/2/2026	14,886	0.04%
CVS Health Corp.	20,000	2.88%	1/6/2026	19,051	0.05%
CVS Health Corp.	15,000	3.63%	1/4/2027	14,389	0.04%
CVS Health Corp.	25,000	1.30%	21/8/2027	22,146	0.06%
CVS Health Corp.	45,000	4.30%	25/3/2028	43,445	0.11%
CVS Health Corp.	15,000	5.00%	30/1/2029	14,846	0.04%
CVS Health Corp.	10,000	5.40%	1/6/2029	10,011	0.03%
CVS Health Corp.	10,000	3.25%	15/8/2029	9,075	0.02%
CVS Health Corp.	15,000	5.13%	21/2/2030	14,832	0.04%
CVS Health Corp.	15,000	3.75%	1/4/2030	13,804	0.04%
CVS Health Corp.	15,000	1.75%	21/8/2030	12,191	0.03%
CVS Health Corp.	25,000	1.88%	28/2/2031	20,042	0.05%
CVS Health Corp.	10,000	5.55%	1/6/2031	10,006	0.03%
CVS Health Corp.	20,000	5.25%	21/2/2033	19,525	0.05%
CVS Health Corp.	10,000	5.30%	1/6/2033	9,764	0.03%
CVS Health Corp.	15,000	5.70%	1/6/2034	14,958	0.04%
CVS Health Corp.	55,000	4.78%	25/3/2038	49,107	0.13%
CVS Health Corp.	15,000	4.13%	1/4/2040	12,106	0.03%
CVS Health Corp.	10,000	2.70%	21/8/2040	6,641	0.02%
CVS Health Corp.	5,000	5.30%	5/12/2043	4,532	0.01%
CVS Health Corp.	10,000	6.00%	1/6/2044	9,804	0.03%
CVS Health Corp.	30,000	5.13%	20/7/2045	26,380	0.07%
CVS Health Corp.	85,000	5.05%	25/3/2048	73,250	0.19%
CVS Health Corp.	5,000	4.25%	1/4/2050	3,801	0.01%
CVS Health Corp.	20,000	5.63%	21/2/2053	18,561	0.05%
CVS Health Corp.	15,000	5.88%	1/6/2053	14,367	0.04%
CVS Health Corp.	10,000	6.05%	1/6/2054	9,801	0.03%
CVS Health Corp.	5,000	6.00%	1/6/2063	4,786	0.01%
Danaher Corp.	15,000	2.60%	1/10/2050	9,155	0.02%
Danaher Corp.	15,000	2.80%	10/12/2051	9,463	0.02%
Deere & Co.	10,000	3.90%	9/6/2042	8,347	0.02%
Deere & Co.	10,000	3.75%	15/4/2050	7,843	0.02%
Dell International LLC/EMC Corp.	13,000	6.02%	15/6/2026	13,137	0.03%
Dell International LLC/EMC Corp.	30,000	4.90%	1/10/2026	29,707	0.08%
Dell International LLC/EMC Corp.	15,000	5.25%	1/2/2028	15,099	0.04%
Dell International LLC/EMC Corp.	10,000	5.30%	1/10/2029	10,055	0.03%
Dell International LLC/EMC Corp.	10,000	5.75%	1/2/2033	10,280	0.03%
Dell International LLC/EMC Corp.	10,000	5.40%	15/4/2034	9,896	0.03%
Dell International LLC/EMC Corp.	10,000	8.10%	15/7/2036	11,914	0.03%
Dell International LLC/EMC Corp.	15,000	3.38%	15/12/2041	10,977	0.03%
DENTSPLY SIRONA, Inc.	10,000	3.25%	1/6/2030	8,727	0.02%
DH Europe Finance II Sarl	15,000	2.60%	15/11/2029	13,376	0.03%
DH Europe Finance II Sarl	10,000	3.40%	15/11/2049	7,191	0.02%
Digital Realty Trust LP	10,000	3.70%	15/8/2027	9,542	0.02%
Digital Realty Trust LP	10,000	5.55%	15/1/2028	10,090	0.03%
Digital Realty Trust LP	10,000	3.60%	1/7/2029	9,270	0.02%
Discover Bank	15,000	4.65%	13/9/2028	14,383	0.04%
Discover Financial Services	10,000	6.70%	29/11/2032	10,424	0.03%
Discover Financial Services	10,000	7.96%	2/11/2034	11,246	0.03%
Discovery Communications LLC	20,000	3.95%	20/3/2028	18,697	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	10,000	3.50%	3/4/2030	9,134	0.02%
Dollar General Corp.	10,000	5.45%	5/7/2033	9,944	0.03%
Dollar Tree, Inc.	15,000	4.20%	15/5/2028	14,403	0.04%
Dollar Tree, Inc.	10,000	2.65%	1/12/2031	8,309	0.02%
DuPont de Nemours, Inc.	20,000	4.49%	15/11/2025	19,731	0.05%
DuPont de Nemours, Inc.	30,000	4.73%	15/11/2028	29,878	0.08%
DuPont de Nemours, Inc.	6,000	5.32%	15/11/2038	6,167	0.02%
DuPont de Nemours, Inc.	25,000	5.42%	15/11/2048	25,897	0.07%
Eagle Materials, Inc.	15,000	2.50%	1/7/2031	12,677	0.03%
eBay, Inc.	10,000	1.40%	10/5/2026	9,303	0.02%
eBay, Inc.	15,000	3.60%	5/6/2027	14,396	0.04%
eBay, Inc.	10,000	2.70%	11/3/2030	8,813	0.02%
eBay, Inc.	15,000	3.65%	10/5/2051	10,688	0.03%
Electronic Arts, Inc.	15,000	1.85%	15/2/2031	12,250	0.03%
Elevance Health, Inc.	10,000	1.50%	15/3/2026	9,387	0.02%
Elevance Health, Inc.	20,000	3.65%	1/12/2027	19,113	0.05%
Elevance Health, Inc.	15,000	4.10%	1/3/2028	14,506	0.04%
Elevance Health, Inc.	10,000	2.88%	15/9/2029	8,995	0.02%
Elevance Health, Inc.	10,000	2.25%	15/5/2030	8,566	0.02%
Elevance Health, Inc.	10,000	2.55%	15/3/2031	8,520	0.02%
Elevance Health, Inc.	10,000	4.75%	15/2/2033	9,653	0.03%
Elevance Health, Inc.	10,000	5.38%	15/6/2034	10,046	0.03%
Elevance Health, Inc.	10,000	4.63%	15/5/2042	8,802	0.02%
Elevance Health, Inc.	10,000	4.65%	15/1/2043	8,824	0.02%
Elevance Health, Inc.	5,000	4.65%	15/8/2044	4,361	0.01%
Elevance Health, Inc.	10,000	4.38%	1/12/2047	8,300	0.02%
Elevance Health, Inc.	10,000	4.55%	1/3/2048	8,477	0.02%
Elevance Health, Inc.	10,000	3.70%	15/9/2049	7,383	0.02%
Elevance Health, Inc.	10,000	3.13%	15/5/2050	6,703	0.02%
Elevance Health, Inc.	15,000	3.60%	15/3/2051	10,776	0.03%
Elevance Health, Inc.	5,000	6.10%	15/10/2052	5,246	0.01%
Elevance Health, Inc.	15,000	5.13%	15/2/2053	13,801	0.04%
Elevance Health, Inc.	10,000	5.65%	15/6/2054	9,887	0.03%
Eli Lilly & Co.	10,000	4.50%	9/2/2027	9,916	0.03%
Eli Lilly & Co.	10,000	4.50%	9/2/2029	9,913	0.03%
Eli Lilly & Co.	5,000	3.38%	15/3/2029	4,724	0.01%
Eli Lilly & Co.	10,000	4.70%	27/2/2033	9,826	0.03%
Eli Lilly & Co.	15,000	4.70%	9/2/2034	14,707	0.04%
Eli Lilly & Co.	10,000	3.95%	15/3/2049	8,156	0.02%
Eli Lilly & Co.	15,000	2.25%	15/5/2050	8,751	0.02%
Eli Lilly & Co.	15,000	4.88%	27/2/2053	14,045	0.04%
Eli Lilly & Co.	15,000	5.00%	9/2/2054	14,327	0.04%
Eli Lilly & Co.	10,000	4.95%	27/2/2063	9,284	0.02%
Eli Lilly & Co.	17,000	5.10%	9/2/2064	16,198	0.04%
Enact Holdings, Inc.	10,000	6.25%	28/5/2029	10,007	0.03%
Equifax, Inc.	15,000	5.10%	15/12/2027	14,943	0.04%
Equifax, Inc.	5,000	2.35%	15/9/2031	4,103	0.01%
Equinix, Inc.	5,000	3.20%	18/11/2029	4,509	0.01%
Equinix, Inc.	15,000	2.50%	15/5/2031	12,558	0.03%
Equinix, Inc.	20,000	3.90%	15/4/2032	18,192	0.05%
Equitable Holdings, Inc.	10,000	4.35%	20/4/2028	9,680	0.03%
Equitable Holdings, Inc.	14,000	5.00%	20/4/2048	12,555	0.03%
ERP Operating LP	10,000	4.50%	1/7/2044	8,469	0.02%
Everest Reinsurance Holdings, Inc.	5,000	3.50%	15/10/2050	3,364	0.01%
Everest Reinsurance Holdings, Inc.	15,000	3.13%	15/10/2052	9,269	0.02%
Expedia Group, Inc.	10,000	3.80%	15/2/2028	9,518	0.02%
Expedia Group, Inc.	15,000	3.25%	15/2/2030	13,525	0.04%
FedEx Corp.	25,000	3.10%	5/8/2029	22,884	0.06%
FedEx Corp.	10,000	2.40%	15/5/2031	8,472	0.02%
FedEx Corp.	15,000	3.25%	15/5/2041	10,989	0.03%
FedEx Corp.	10,000	5.10%	15/1/2044	9,135	0.02%
FedEx Corp.	10,000	4.75%	15/11/2045	8,606	0.02%
FedEx Corp.	10,000	4.55%	1/4/2046	8,337	0.02%
FedEx Corp.	5,000	4.40%	15/1/2047	4,071	0.01%
FedEx Corp.	10,000	4.05%	15/2/2048	7,777	0.02%
FedEx Corp.	5,000	4.95%	17/10/2048	4,424	0.01%
FedEx Corp.	15,000	5.25%	15/5/2050	13,988	0.04%
FedEx Corp. 2020-1 Class AA Pass Through Trust	12,193	1.88%	20/2/2034	10,128	0.03%
Fidelity National Information Services, Inc.	25,000	1.15%	1/3/2026	23,309	0.06%
Fidelity National Information Services, Inc.	10,000	1.65%	1/3/2028	8,811	0.02%
Fidelity National Information Services, Inc.	15,000	3.10%	1/3/2041	10,773	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	5,000	2.55%	5/5/2027	4,632	0.01%
Fifth Third Bancorp	5,000	6.36%	27/10/2028	5,109	0.01%
Fifth Third Bancorp	20,000	6.34%	27/7/2029	20,508	0.05%
Fifth Third Bancorp	10,000	4.77%	28/7/2030	9,618	0.03%
Fifth Third Bancorp	10,000	5.63%	29/1/2032	9,909	0.03%
Fifth Third Bancorp	10,000	8.25%	1/3/2038	11,821	0.03%
Fifth Third Bank NA	15,000	3.95%	28/7/2025	14,735	0.04%
Fifth Third Bank NA	10,000	3.85%	15/3/2026	9,703	0.03%
Fiserv, Inc.	15,000	3.20%	1/7/2026	14,398	0.04%
Fiserv, Inc.	10,000	5.45%	2/3/2028	10,090	0.03%
Fiserv, Inc.	15,000	4.20%	1/10/2028	14,418	0.04%
Fiserv, Inc.	30,000	3.50%	1/7/2029	27,743	0.07%
Fiserv, Inc.	10,000	5.60%	2/3/2033	10,086	0.03%
Fiserv, Inc.	10,000	5.63%	21/8/2033	10,088	0.03%
Fiserv, Inc.	30,000	4.40%	1/7/2049	24,336	0.06%
Ford Motor Co.	18,000	7.45%	16/7/2031	19,345	0.05%
Ford Motor Co.	45,000	3.25%	12/2/2032	37,232	0.10%
Ford Motor Co.	25,000	6.10%	19/8/2032	24,969	0.07%
Ford Motor Co.	20,000	4.75%	15/1/2043	16,192	0.04%
Ford Motor Co.	15,000	5.29%	8/12/2046	13,113	0.03%
Ford Motor Credit Co. LLC	15,000	4.13%	4/8/2025	14,719	0.04%
Ford Motor Credit Co. LLC	25,000	3.38%	13/11/2025	24,194	0.06%
Ford Motor Credit Co. LLC	10,000	6.95%	6/3/2026	10,165	0.03%
Ford Motor Credit Co. LLC	10,000	6.95%	10/6/2026	10,189	0.03%
Ford Motor Credit Co. LLC	10,000	4.54%	1/8/2026	9,737	0.03%
Ford Motor Credit Co. LLC	200,000	5.85%	17/5/2027	200,185	0.52%
Ford Motor Credit Co. LLC	15,000	7.35%	4/11/2027	15,639	0.04%
Ford Motor Credit Co. LLC	15,000	6.80%	12/5/2028	15,462	0.04%
Ford Motor Credit Co. LLC	25,000	5.80%	8/3/2029	24,929	0.07%
Ford Motor Credit Co. LLC	15,000	5.11%	3/5/2029	14,501	0.04%
Ford Motor Credit Co. LLC	10,000	7.35%	6/3/2030	10,582	0.03%
Ford Motor Credit Co. LLC	10,000	7.20%	10/6/2030	10,525	0.03%
Ford Motor Credit Co. LLC	15,000	4.00%	13/11/2030	13,390	0.03%
Ford Motor Credit Co. LLC	10,000	3.63%	17/6/2031	8,613	0.02%
Fox Corp.	15,000	4.71%	25/1/2029	14,732	0.04%
Fox Corp.	10,000	6.50%	13/10/2033	10,479	0.03%
Fox Corp.	5,000	5.48%	25/1/2039	4,766	0.01%
Fox Corp.	25,000	5.58%	25/1/2049	22,941	0.06%
Franklin Resources, Inc.	10,000	1.60%	30/10/2030	8,087	0.02%
GE HealthCare Technologies, Inc.	25,000	5.60%	15/11/2025	25,022	0.07%
GE HealthCare Technologies, Inc.	25,000	5.65%	15/11/2027	25,336	0.07%
GE HealthCare Technologies, Inc.	20,000	5.86%	15/3/2030	20,546	0.05%
GE HealthCare Technologies, Inc.	10,000	5.91%	22/11/2032	10,319	0.03%
General Mills, Inc.	10,000	3.20%	10/2/2027	9,527	0.02%
General Mills, Inc.	5,000	4.20%	17/4/2028	4,842	0.01%
General Mills, Inc.	15,000	4.95%	29/3/2033	14,612	0.04%
General Motors Co.	25,000	6.13%	1/10/2025	25,127	0.07%
General Motors Co.	20,000	6.80%	1/10/2027	20,764	0.05%
General Motors Co.	30,000	5.00%	1/10/2028	29,720	0.08%
General Motors Co.	10,000	5.40%	15/10/2029	9,947	0.03%
General Motors Co.	10,000	5.60%	15/10/2032	10,002	0.03%
General Motors Co.	10,000	5.00%	1/4/2035	9,354	0.02%
General Motors Co.	20,000	6.60%	1/4/2036	20,955	0.05%
General Motors Co.	20,000	5.15%	1/4/2038	18,391	0.05%
General Motors Co.	15,000	6.25%	2/10/2043	14,940	0.04%
General Motors Co.	10,000	5.20%	1/4/2045	8,774	0.02%
General Motors Co.	5,000	6.75%	1/4/2046	5,229	0.01%
General Motors Co.	5,000	5.40%	1/4/2048	4,478	0.01%
General Motors Co.	10,000	5.95%	1/4/2049	9,699	0.03%
General Motors Financial Co., Inc.	10,000	4.30%	13/7/2025	9,866	0.03%
General Motors Financial Co., Inc.	15,000	6.05%	10/10/2025	15,061	0.04%
General Motors Financial Co., Inc.	10,000	1.25%	8/1/2026	9,365	0.02%
General Motors Financial Co., Inc.	5,000	5.25%	1/3/2026	4,972	0.01%
General Motors Financial Co., Inc.	25,000	5.40%	6/4/2026	24,946	0.07%
General Motors Financial Co., Inc.	10,000	4.00%	6/10/2026	9,683	0.03%
General Motors Financial Co., Inc.	15,000	4.35%	17/1/2027	14,609	0.04%
General Motors Financial Co., Inc.	20,000	2.35%	26/2/2027	18,497	0.05%
General Motors Financial Co., Inc.	15,000	5.00%	9/4/2027	14,849	0.04%
General Motors Financial Co., Inc.	10,000	5.35%	15/7/2027	9,974	0.03%
General Motors Financial Co., Inc.	10,000	5.80%	23/6/2028	10,116	0.03%
General Motors Financial Co., Inc.	10,000	2.40%	15/10/2028	8,840	0.02%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	20,000	5.80%	7/1/2029	20,187	0.05%
General Motors Financial Co., Inc.	10,000	4.30%	6/4/2029	9,500	0.02%
General Motors Financial Co., Inc.	10,000	5.55%	15/7/2029	10,003	0.03%
General Motors Financial Co., Inc.	15,000	5.85%	6/4/2030	15,180	0.04%
General Motors Financial Co., Inc.	10,000	2.70%	10/6/2031	8,277	0.02%
General Motors Financial Co., Inc.	10,000	5.60%	18/6/2031	9,922	0.03%
General Motors Financial Co., Inc.	15,000	3.10%	12/1/2032	12,604	0.03%
General Motors Financial Co., Inc.	10,000	6.40%	9/1/2033	10,374	0.03%
General Motors Financial Co., Inc.	20,000	6.10%	7/1/2034	20,220	0.05%
General Motors Financial Co., Inc.	15,000	5.95%	4/4/2034	15,010	0.04%
Gilead Sciences, Inc.	30,000	3.65%	1/3/2026	29,177	0.08%
Gilead Sciences, Inc.	20,000	2.95%	1/3/2027	18,985	0.05%
Gilead Sciences, Inc.	10,000	5.25%	15/10/2033	10,067	0.03%
Gilead Sciences, Inc.	5,000	4.60%	1/9/2035	4,719	0.01%
Gilead Sciences, Inc.	5,000	4.00%	1/9/2036	4,408	0.01%
Gilead Sciences, Inc.	10,000	2.60%	1/10/2040	6,878	0.02%
Gilead Sciences, Inc.	15,000	5.65%	1/12/2041	15,076	0.04%
Gilead Sciences, Inc.	20,000	4.80%	1/4/2044	18,018	0.05%
Gilead Sciences, Inc.	20,000	4.50%	1/2/2045	17,275	0.05%
Gilead Sciences, Inc.	25,000	4.75%	1/3/2046	22,247	0.06%
Gilead Sciences, Inc.	20,000	4.15%	1/3/2047	16,256	0.04%
Gilead Sciences, Inc.	15,000	2.80%	1/10/2050	9,396	0.02%
Gilead Sciences, Inc.	10,000	5.55%	15/10/2053	9,982	0.03%
Global Payments, Inc.	10,000	1.20%	1/3/2026	9,309	0.02%
Global Payments, Inc.	15,000	4.80%	1/4/2026	14,813	0.04%
Global Payments, Inc.	20,000	2.15%	15/1/2027	18,529	0.05%
Global Payments, Inc.	15,000	3.20%	15/8/2029	13,486	0.04%
Global Payments, Inc.	10,000	2.90%	15/5/2030	8,710	0.02%
Global Payments, Inc.	10,000	2.90%	15/11/2031	8,365	0.02%
Global Payments, Inc.	10,000	5.40%	15/8/2032	9,804	0.03%
Global Payments, Inc.	10,000	4.15%	15/8/2049	7,523	0.02%
Global Payments, Inc.	10,000	5.95%	15/8/2052	9,637	0.03%
Goldman Sachs Bank USA	25,000	5.28%	18/3/2027	24,910	0.07%
Goldman Sachs Bank USA	20,000	5.41%	21/5/2027	19,976	0.05%
Goldman Sachs Capital I	15,000	6.35%	15/2/2034	15,493	0.04%
Goldman Sachs Group, Inc.	25,000	3.75%	25/2/2026	24,363	0.06%
Goldman Sachs Group, Inc.	30,000	3.50%	16/11/2026	28,795	0.08%
Goldman Sachs Group, Inc.	20,000	1.09%	9/12/2026	18,698	0.05%
Goldman Sachs Group, Inc.	45,000	5.95%	15/1/2027	45,754	0.12%
Goldman Sachs Group, Inc.	30,000	3.85%	26/1/2027	28,993	0.08%
Goldman Sachs Group, Inc.	45,000	1.43%	9/3/2027	41,986	0.11%
Goldman Sachs Group, Inc.	30,000	1.54%	10/9/2027	27,548	0.07%
Goldman Sachs Group, Inc.	55,000	1.95%	21/10/2027	50,788	0.13%
Goldman Sachs Group, Inc.	30,000	2.64%	24/2/2028	27,979	0.07%
Goldman Sachs Group, Inc.	35,000	3.62%	15/3/2028	33,459	0.09%
Goldman Sachs Group, Inc.	25,000	3.69%	5/6/2028	23,912	0.06%
Goldman Sachs Group, Inc.	20,000	4.48%	23/8/2028	19,537	0.05%
Goldman Sachs Group, Inc.	35,000	3.81%	23/4/2029	33,202	0.09%
Goldman Sachs Group, Inc.	40,000	4.22%	1/5/2029	38,504	0.10%
Goldman Sachs Group, Inc.	35,000	6.48%	24/10/2029	36,550	0.10%
Goldman Sachs Group, Inc.	10,000	2.60%	7/2/2030	8,762	0.02%
Goldman Sachs Group, Inc.	20,000	3.80%	15/3/2030	18,697	0.05%
Goldman Sachs Group, Inc.	35,000	5.73%	25/4/2030	35,618	0.09%
Goldman Sachs Group, Inc.	30,000	1.99%	27/1/2032	24,372	0.06%
Goldman Sachs Group, Inc.	35,000	2.62%	22/4/2032	29,421	0.08%
Goldman Sachs Group, Inc.	40,000	2.38%	21/7/2032	32,872	0.09%
Goldman Sachs Group, Inc.	30,000	2.65%	21/10/2032	24,949	0.07%
Goldman Sachs Group, Inc.	15,000	6.13%	15/2/2033	15,886	0.04%
Goldman Sachs Group, Inc.	40,000	3.10%	24/2/2033	34,214	0.09%
Goldman Sachs Group, Inc.	15,000	6.56%	24/10/2034	16,133	0.04%
Goldman Sachs Group, Inc.	25,000	5.85%	25/4/2035	25,613	0.07%
Goldman Sachs Group, Inc.	50,000	6.75%	1/10/2037	53,989	0.14%
Goldman Sachs Group, Inc.	25,000	4.02%	31/10/2038	21,265	0.06%
Goldman Sachs Group, Inc.	10,000	4.41%	23/4/2039	8,835	0.02%
Goldman Sachs Group, Inc.	25,000	6.25%	1/2/2041	26,554	0.07%
Goldman Sachs Group, Inc.	15,000	3.21%	22/4/2042	11,112	0.03%
Goldman Sachs Group, Inc.	15,000	2.91%	21/7/2042	10,534	0.03%
Goldman Sachs Group, Inc.	20,000	3.44%	24/2/2043	15,087	0.04%
Goldman Sachs Group, Inc.	10,000	4.80%	8/7/2044	9,023	0.02%
Goldman Sachs Group, Inc.	25,000	5.15%	22/5/2045	23,379	0.06%
Goldman Sachs Group, Inc.	15,000	4.75%	21/10/2045	13,459	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Haleon US Capital LLC	25,000	3.38%	24/3/2027	23,858	0.06%
Haleon US Capital LLC	10,000	3.38%	24/3/2029	9,285	0.02%
Haleon US Capital LLC	30,000	3.63%	24/3/2032	26,858	0.07%
Haleon US Capital LLC	5,000	4.00%	24/3/2052	3,964	0.01%
Hartford Financial Services Group, Inc.	10,000	3.60%	19/8/2049	7,300	0.02%
Hasbro, Inc.	5,000	3.90%	19/11/2029	4,613	0.01%
HCA, Inc.	15,000	5.88%	15/2/2026	15,027	0.04%
HCA, Inc.	10,000	5.25%	15/6/2026	9,961	0.03%
HCA, Inc.	10,000	5.38%	1/9/2026	9,975	0.03%
HCA, Inc.	10,000	4.50%	15/2/2027	9,773	0.03%
HCA, Inc.	10,000	3.13%	15/3/2027	9,448	0.02%
HCA, Inc.	15,000	5.63%	1/9/2028	15,131	0.04%
HCA, Inc.	15,000	5.88%	1/2/2029	15,273	0.04%
HCA, Inc.	30,000	4.13%	15/6/2029	28,412	0.07%
HCA, Inc.	25,000	3.50%	1/9/2030	22,552	0.06%
HCA, Inc.	10,000	5.45%	1/4/2031	9,991	0.03%
HCA, Inc.	20,000	2.38%	15/7/2031	16,417	0.04%
HCA, Inc.	30,000	3.63%	15/3/2032	26,420	0.07%
HCA, Inc.	10,000	5.50%	1/6/2033	9,916	0.03%
HCA, Inc.	10,000	5.60%	1/4/2034	9,935	0.03%
HCA, Inc.	10,000	5.13%	15/6/2039	9,255	0.02%
HCA, Inc.	10,000	5.50%	15/6/2047	9,230	0.02%
HCA, Inc.	30,000	5.25%	15/6/2049	26,724	0.07%
HCA, Inc.	10,000	3.50%	15/7/2051	6,686	0.02%
HCA, Inc.	17,000	4.63%	15/3/2052	13,728	0.04%
HCA, Inc.	10,000	5.90%	1/6/2053	9,735	0.03%
HCA, Inc.	15,000	6.00%	1/4/2054	14,798	0.04%
Healthcare Realty Holdings LP	10,000	2.00%	15/3/2031	7,886	0.02%
Healthpeak OP LLC	5,000	3.00%	15/1/2030	4,437	0.01%
Hewlett Packard Enterprise Co.	25,000	4.90%	15/10/2025	24,809	0.06%
Hewlett Packard Enterprise Co.	15,000	1.75%	1/4/2026	14,073	0.04%
Hewlett Packard Enterprise Co.	15,000	6.35%	15/10/2045	15,756	0.04%
Home Depot, Inc.	10,000	4.00%	15/9/2025	9,854	0.03%
Home Depot, Inc.	25,000	5.10%	24/12/2025	24,980	0.07%
Home Depot, Inc.	15,000	3.00%	1/4/2026	14,460	0.04%
Home Depot, Inc.	15,000	5.15%	25/6/2026	15,014	0.04%
Home Depot, Inc.	20,000	2.13%	15/9/2026	18,791	0.05%
Home Depot, Inc.	10,000	4.95%	30/9/2026	9,984	0.03%
Home Depot, Inc.	10,000	4.88%	25/6/2027	9,982	0.03%
Home Depot, Inc.	10,000	1.50%	15/9/2028	8,774	0.02%
Home Depot, Inc.	10,000	3.90%	6/12/2028	9,661	0.03%
Home Depot, Inc.	15,000	2.95%	15/6/2029	13,748	0.04%
Home Depot, Inc.	10,000	4.75%	25/6/2029	9,943	0.03%
Home Depot, Inc.	25,000	2.70%	15/4/2030	22,270	0.06%
Home Depot, Inc.	15,000	1.38%	15/3/2031	11,952	0.03%
Home Depot, Inc.	10,000	4.85%	25/6/2031	9,920	0.03%
Home Depot, Inc.	10,000	1.88%	15/9/2031	8,145	0.02%
Home Depot, Inc.	15,000	3.25%	15/4/2032	13,305	0.03%
Home Depot, Inc.	5,000	4.50%	15/9/2032	4,848	0.01%
Home Depot, Inc.	10,000	4.95%	25/6/2034	9,898	0.03%
Home Depot, Inc.	30,000	5.88%	16/12/2036	31,794	0.08%
Home Depot, Inc.	15,000	3.30%	15/4/2040	11,676	0.03%
Home Depot, Inc.	10,000	5.95%	1/4/2041	10,572	0.03%
Home Depot, Inc.	15,000	4.20%	1/4/2043	12,717	0.03%
Home Depot, Inc.	10,000	4.88%	15/2/2044	9,261	0.02%
Home Depot, Inc.	10,000	4.40%	15/3/2045	8,650	0.02%
Home Depot, Inc.	20,000	4.25%	1/4/2046	16,828	0.04%
Home Depot, Inc.	5,000	3.90%	15/6/2047	3,951	0.01%
Home Depot, Inc.	20,000	4.50%	6/12/2048	17,336	0.05%
Home Depot, Inc.	10,000	3.13%	15/12/2049	6,814	0.02%
Home Depot, Inc.	15,000	3.35%	15/4/2050	10,665	0.03%
Home Depot, Inc.	15,000	2.38%	15/3/2051	8,611	0.02%
Home Depot, Inc.	10,000	2.75%	15/9/2051	6,227	0.02%
Home Depot, Inc.	15,000	3.63%	15/4/2052	11,098	0.03%
Home Depot, Inc.	10,000	4.95%	15/9/2052	9,250	0.02%
Home Depot, Inc.	20,000	5.30%	25/6/2054	19,527	0.05%
Home Depot, Inc.	10,000	3.50%	15/9/2056	7,093	0.02%
Hormel Foods Corp.	10,000	1.70%	3/6/2028	8,882	0.02%
Hormel Foods Corp.	15,000	1.80%	11/6/2030	12,599	0.03%
Host Hotels & Resorts LP	5,000	3.50%	15/9/2030	4,415	0.01%
HP, Inc.	10,000	3.00%	17/6/2027	9,407	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HP, Inc.	10,000	4.75%	15/1/2028	9,895	0.03%
HP, Inc.	10,000	4.00%	15/4/2029	9,523	0.02%
HP, Inc.	20,000	5.50%	15/1/2033	20,136	0.05%
HP, Inc.	10,000	6.00%	15/9/2041	10,215	0.03%
Humana, Inc.	10,000	3.70%	23/3/2029	9,374	0.02%
Humana, Inc.	10,000	5.38%	15/4/2031	9,945	0.03%
Humana, Inc.	10,000	5.88%	1/3/2033	10,179	0.03%
Humana, Inc.	10,000	5.95%	15/3/2034	10,225	0.03%
Humana, Inc.	15,000	4.95%	1/10/2044	13,047	0.03%
Humana, Inc.	5,000	5.50%	15/3/2053	4,648	0.01%
Humana, Inc.	10,000	5.75%	15/4/2054	9,636	0.03%
Huntington Bancshares, Inc.	10,000	4.44%	4/8/2028	9,688	0.03%
Huntington Bancshares, Inc.	10,000	6.21%	21/8/2029	10,207	0.03%
Huntington Bancshares, Inc.	10,000	2.55%	4/2/2030	8,553	0.02%
Huntington Bancshares, Inc.	10,000	5.71%	2/2/2035	9,847	0.03%
Huntington National Bank	5,000	4.55%	17/5/2028	4,867	0.01%
Huntington National Bank	10,000	5.65%	10/1/2030	9,996	0.03%
Huntsman International LLC	5,000	4.50%	1/5/2029	4,737	0.01%
Illinois Tool Works, Inc.	20,000	2.65%	15/11/2026	19,026	0.05%
Illinois Tool Works, Inc.	10,000	3.90%	1/9/2042	8,337	0.02%
Ingersoll Rand, Inc.	10,000	5.18%	15/6/2029	9,999	0.03%
Ingersoll Rand, Inc.	10,000	5.70%	14/8/2033	10,232	0.03%
Ingersoll Rand, Inc.	10,000	5.45%	15/6/2034	10,081	0.03%
Intel Corp.	25,000	3.70%	29/7/2025	24,571	0.06%
Intel Corp.	10,000	3.15%	11/5/2027	9,506	0.02%
Intel Corp.	15,000	3.75%	5/8/2027	14,467	0.04%
Intel Corp.	15,000	4.88%	10/2/2028	14,943	0.04%
Intel Corp.	15,000	1.60%	12/8/2028	13,130	0.03%
Intel Corp.	10,000	4.00%	5/8/2029	9,547	0.02%
Intel Corp.	30,000	2.45%	15/11/2029	26,374	0.07%
Intel Corp.	20,000	5.13%	10/2/2030	20,081	0.05%
Intel Corp.	15,000	3.90%	25/3/2030	14,095	0.04%
Intel Corp.	15,000	2.00%	12/8/2031	12,211	0.03%
Intel Corp.	10,000	4.15%	5/8/2032	9,361	0.02%
Intel Corp.	15,000	5.20%	10/2/2033	14,975	0.04%
Intel Corp.	10,000	5.15%	21/2/2034	9,874	0.03%
Intel Corp.	5,000	4.60%	25/3/2040	4,510	0.01%
Intel Corp.	10,000	2.80%	12/8/2041	6,921	0.02%
Intel Corp.	5,000	4.80%	1/10/2041	4,544	0.01%
Intel Corp.	10,000	4.90%	29/7/2045	9,129	0.02%
Intel Corp.	15,000	4.10%	19/5/2046	11,975	0.03%
Intel Corp.	15,000	3.73%	8/12/2047	11,033	0.03%
Intel Corp.	30,000	3.25%	15/11/2049	20,117	0.05%
Intel Corp.	25,000	4.75%	25/3/2050	21,534	0.06%
Intel Corp.	25,000	3.05%	12/8/2051	15,857	0.04%
Intel Corp.	20,000	4.90%	5/8/2052	17,628	0.05%
Intel Corp.	30,000	5.70%	10/2/2053	29,513	0.08%
Intel Corp.	10,000	5.60%	21/2/2054	9,699	0.03%
Intel Corp.	20,000	3.10%	15/2/2060	12,115	0.03%
Intel Corp.	10,000	3.20%	12/8/2061	6,155	0.02%
Intel Corp.	10,000	5.05%	5/8/2062	8,832	0.02%
Intel Corp.	15,000	5.90%	10/2/2063	14,993	0.04%
Intercontinental Exchange, Inc.	10,000	3.75%	1/12/2025	9,778	0.03%
Intercontinental Exchange, Inc.	15,000	4.00%	15/9/2027	14,510	0.04%
Intercontinental Exchange, Inc.	20,000	4.35%	15/6/2029	19,363	0.05%
Intercontinental Exchange, Inc.	5,000	2.10%	15/6/2030	4,244	0.01%
Intercontinental Exchange, Inc.	15,000	1.85%	15/9/2032	11,632	0.03%
Intercontinental Exchange, Inc.	15,000	4.60%	15/3/2033	14,322	0.04%
Intercontinental Exchange, Inc.	20,000	2.65%	15/9/2040	13,876	0.04%
Intercontinental Exchange, Inc.	15,000	4.25%	21/9/2048	12,283	0.03%
Intercontinental Exchange, Inc.	10,000	3.00%	15/6/2050	6,492	0.02%
Intercontinental Exchange, Inc.	15,000	4.95%	15/6/2052	13,662	0.04%
Intercontinental Exchange, Inc.	15,000	3.00%	15/9/2060	8,971	0.02%
Intercontinental Exchange, Inc.	10,000	5.20%	15/6/2062	9,313	0.02%
International Business Machines Corp.	15,000	4.00%	27/7/2025	14,787	0.04%
International Business Machines Corp.	15,000	4.50%	6/2/2026	14,854	0.04%
International Business Machines Corp.	10,000	3.45%	19/2/2026	9,719	0.03%
International Business Machines Corp.	30,000	3.30%	15/5/2026	28,989	0.08%
International Business Machines Corp.	15,000	1.70%	15/5/2027	13,678	0.04%
International Business Machines Corp.	15,000	4.15%	27/7/2027	14,633	0.04%
International Business Machines Corp.	10,000	4.50%	6/2/2028	9,857	0.03%

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International Business Machines Corp.	45,000	3.50%	15/5/2029	42,067	0.11%
International Business Machines Corp.	15,000	4.40%	27/7/2032	14,261	0.04%
International Business Machines Corp.	10,000	4.75%	6/2/2033	9,728	0.03%
International Business Machines Corp.	100,000	4.00%	20/6/2042	81,723	0.21%
International Flavors & Fragrances, Inc.	10,000	5.00%	26/9/2048	8,592	0.02%
Intuit, Inc.	30,000	5.13%	15/9/2028	30,270	0.08%
Intuit, Inc.	15,000	5.20%	15/9/2033	15,069	0.04%
Intuit, Inc.	10,000	5.50%	15/9/2053	10,040	0.03%
IQVIA, Inc.	20,000	6.25%	1/2/2029	20,557	0.05%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	10,000	2.50%	15/1/2027	9,297	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	15,000	5.13%	1/2/2028	14,822	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	10,000	5.50%	15/1/2030	9,847	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	10,000	3.63%	15/1/2032	8,647	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	25,000	3.00%	15/5/2032	20,481	0.05%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	8,000	5.75%	1/4/2033	7,956	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	14,000	6.75%	15/3/2034	14,808	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	10,000	4.38%	2/2/2052	7,409	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	15,000	6.50%	1/12/2052	14,912	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	10,000	7.25%	15/11/2053	10,839	0.03%
JM Smucker Co.	10,000	6.20%	15/11/2033	10,500	0.03%
JM Smucker Co.	5,000	6.50%	15/11/2043	5,266	0.01%
JM Smucker Co.	12,000	6.50%	15/11/2053	12,882	0.03%
John Deere Capital Corp.	10,000	4.05%	8/9/2025	9,863	0.03%
John Deere Capital Corp.	20,000	4.80%	9/1/2026	19,875	0.05%
John Deere Capital Corp.	10,000	0.70%	15/1/2026	9,348	0.02%
John Deere Capital Corp.	10,000	4.15%	15/9/2027	9,778	0.03%
John Deere Capital Corp.	10,000	4.75%	20/1/2028	9,957	0.03%
John Deere Capital Corp.	20,000	4.95%	14/7/2028	20,021	0.05%
John Deere Capital Corp.	15,000	4.50%	16/1/2029	14,742	0.04%
John Deere Capital Corp.	6,000	4.85%	11/6/2029	5,981	0.02%
John Deere Capital Corp.	15,000	4.90%	7/3/2031	14,921	0.04%
John Deere Capital Corp.	15,000	5.15%	8/9/2033	15,036	0.04%
John Deere Capital Corp.	5,000	5.10%	11/4/2034	4,985	0.01%
John Deere Capital Corp.	10,000	5.05%	12/6/2034	9,929	0.03%
Johnson & Johnson	20,000	0.55%	1/9/2025	18,987	0.05%
Johnson & Johnson	20,000	2.45%	1/3/2026	19,207	0.05%
Johnson & Johnson	10,000	2.95%	3/3/2027	9,571	0.02%
Johnson & Johnson	10,000	0.95%	1/9/2027	8,908	0.02%
Johnson & Johnson	10,000	2.90%	15/1/2028	9,450	0.02%
Johnson & Johnson	25,000	1.30%	1/9/2030	20,625	0.05%
Johnson & Johnson	10,000	4.38%	5/12/2033	9,819	0.03%
Johnson & Johnson	10,000	4.95%	1/6/2034	10,115	0.03%
Johnson & Johnson	15,000	3.55%	1/3/2036	13,130	0.03%
Johnson & Johnson	10,000	3.63%	3/3/2037	8,717	0.02%
Johnson & Johnson	20,000	5.95%	15/8/2037	21,775	0.06%
Johnson & Johnson	10,000	3.40%	15/1/2038	8,396	0.02%
Johnson & Johnson	15,000	2.10%	1/9/2040	10,011	0.03%
Johnson & Johnson	20,000	3.70%	1/3/2046	16,056	0.04%
Johnson & Johnson	10,000	3.75%	3/3/2047	8,034	0.02%
Johnson & Johnson	5,000	3.50%	15/1/2048	3,827	0.01%
Johnson & Johnson	10,000	2.25%	1/9/2050	5,941	0.02%
Johnson & Johnson	15,000	2.45%	1/9/2060	8,477	0.02%
JPMorgan Chase & Co.	30,000	3.90%	15/7/2025	29,542	0.08%
JPMorgan Chase & Co.	60,000	3.30%	1/4/2026	58,088	0.15%
JPMorgan Chase & Co.	20,000	3.20%	15/6/2026	19,261	0.05%
JPMorgan Chase & Co.	30,000	2.95%	1/10/2026	28,580	0.07%
JPMorgan Chase & Co.	25,000	1.05%	19/11/2026	23,490	0.06%
JPMorgan Chase & Co.	30,000	4.13%	15/12/2026	29,221	0.08%
JPMorgan Chase & Co.	20,000	3.96%	29/1/2027	19,538	0.05%
JPMorgan Chase & Co.	30,000	1.04%	4/2/2027	27,953	0.07%
JPMorgan Chase & Co.	45,000	1.58%	22/4/2027	42,017	0.11%
JPMorgan Chase & Co.	20,000	1.47%	22/9/2027	18,365	0.05%
JPMorgan Chase & Co.	15,000	4.25%	1/10/2027	14,623	0.04%
JPMorgan Chase & Co.	15,000	6.07%	22/10/2027	15,259	0.04%
JPMorgan Chase & Co.	10,000	3.63%	1/12/2027	9,567	0.02%
JPMorgan Chase & Co.	25,000	5.04%	23/1/2028	24,872	0.06%
JPMorgan Chase & Co.	25,000	3.78%	1/2/2028	24,087	0.06%
JPMorgan Chase & Co.	20,000	5.57%	22/4/2028	20,163	0.05%
JPMorgan Chase & Co.	25,000	4.32%	26/4/2028	24,379	0.06%
JPMorgan Chase & Co.	20,000	3.54%	1/5/2028	19,086	0.05%
JPMorgan Chase & Co.	10,000	2.18%	1/6/2028	9,180	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	30,000	4.85%	25/7/2028	29,678	0.08%
JPMorgan Chase & Co.	25,000	3.51%	23/1/2029	23,641	0.06%
JPMorgan Chase & Co.	25,000	4.01%	23/4/2029	23,925	0.06%
JPMorgan Chase & Co.	20,000	2.07%	1/6/2029	17,789	0.05%
JPMorgan Chase & Co.	30,000	4.20%	23/7/2029	28,873	0.08%
JPMorgan Chase & Co.	35,000	5.30%	24/7/2029	35,122	0.09%
JPMorgan Chase & Co.	25,000	6.09%	23/10/2029	25,824	0.07%
JPMorgan Chase & Co.	20,000	4.45%	5/12/2029	19,407	0.05%
JPMorgan Chase & Co.	35,000	5.01%	23/1/2030	34,715	0.09%
JPMorgan Chase & Co.	30,000	5.58%	22/4/2030	30,475	0.08%
JPMorgan Chase & Co.	30,000	3.70%	6/5/2030	28,034	0.07%
JPMorgan Chase & Co.	15,000	4.57%	14/6/2030	14,561	0.04%
JPMorgan Chase & Co.	35,000	2.74%	15/10/2030	30,964	0.08%
JPMorgan Chase & Co.	30,000	4.49%	24/3/2031	28,925	0.08%
JPMorgan Chase & Co.	25,000	2.52%	22/4/2031	21,607	0.06%
JPMorgan Chase & Co.	35,000	2.96%	13/5/2031	30,674	0.08%
JPMorgan Chase & Co.	15,000	1.76%	19/11/2031	12,180	0.03%
JPMorgan Chase & Co.	30,000	1.95%	4/2/2032	24,421	0.06%
JPMorgan Chase & Co.	30,000	2.58%	22/4/2032	25,330	0.07%
JPMorgan Chase & Co.	25,000	2.55%	8/11/2032	20,844	0.05%
JPMorgan Chase & Co.	30,000	2.96%	25/1/2033	25,574	0.07%
JPMorgan Chase & Co.	30,000	4.59%	26/4/2033	28,543	0.07%
JPMorgan Chase & Co.	40,000	4.91%	25/7/2033	38,857	0.10%
JPMorgan Chase & Co.	35,000	5.72%	14/9/2033	35,691	0.09%
JPMorgan Chase & Co.	45,000	5.35%	1/6/2034	44,803	0.12%
JPMorgan Chase & Co.	30,000	6.25%	23/10/2034	31,817	0.08%
JPMorgan Chase & Co.	30,000	5.34%	23/1/2035	29,844	0.08%
JPMorgan Chase & Co.	35,000	5.77%	22/4/2035	35,929	0.09%
JPMorgan Chase & Co.	25,000	6.40%	15/5/2038	27,632	0.07%
JPMorgan Chase & Co.	25,000	3.88%	24/7/2038	21,452	0.06%
JPMorgan Chase & Co.	20,000	5.50%	15/10/2040	20,082	0.05%
JPMorgan Chase & Co.	15,000	3.11%	22/4/2041	11,223	0.03%
JPMorgan Chase & Co.	25,000	5.60%	15/7/2041	25,442	0.07%
JPMorgan Chase & Co.	20,000	2.53%	19/11/2041	13,649	0.04%
JPMorgan Chase & Co.	15,000	5.40%	6/1/2042	14,910	0.04%
JPMorgan Chase & Co.	20,000	3.16%	22/4/2042	14,845	0.04%
JPMorgan Chase & Co.	10,000	5.63%	16/8/2043	10,161	0.03%
JPMorgan Chase & Co.	10,000	4.85%	1/2/2044	9,331	0.02%
JPMorgan Chase & Co.	15,000	4.95%	1/6/2045	14,006	0.04%
JPMorgan Chase & Co.	25,000	4.26%	22/2/2048	20,951	0.05%
JPMorgan Chase & Co.	15,000	4.03%	24/7/2048	12,071	0.03%
JPMorgan Chase & Co.	35,000	3.96%	15/11/2048	27,819	0.07%
JPMorgan Chase & Co.	15,000	3.90%	23/1/2049	11,821	0.03%
JPMorgan Chase & Co.	20,000	3.11%	22/4/2051	13,628	0.04%
JPMorgan Chase & Co.	35,000	3.33%	22/4/2052	24,676	0.06%
Kellanova	15,000	3.25%	1/4/2026	14,469	0.04%
Kenvue, Inc.	15,000	5.05%	22/3/2028	15,079	0.04%
Kenvue, Inc.	10,000	4.90%	22/3/2033	9,888	0.03%
Kenvue, Inc.	10,000	5.10%	22/3/2043	9,648	0.03%
Kenvue, Inc.	15,000	5.05%	22/3/2053	14,141	0.04%
Kenvue, Inc.	10,000	5.20%	22/3/2063	9,445	0.02%
Keurig Dr Pepper, Inc.	10,000	4.60%	25/5/2028	9,798	0.03%
Keurig Dr Pepper, Inc.	20,000	5.05%	15/3/2029	19,972	0.05%
Keurig Dr Pepper, Inc.	20,000	3.95%	15/4/2029	19,018	0.05%
Keurig Dr Pepper, Inc.	15,000	3.20%	1/5/2030	13,521	0.04%
Keurig Dr Pepper, Inc.	10,000	4.05%	15/4/2032	9,284	0.02%
Keurig Dr Pepper, Inc.	10,000	3.80%	1/5/2050	7,442	0.02%
Keurig Dr Pepper, Inc.	5,000	4.50%	15/4/2052	4,167	0.01%
KeyBank NA/Cleveland OH	20,000	4.15%	8/8/2025	19,614	0.05%
KeyBank NA/Cleveland OH	5,000	4.90%	8/8/2032	4,455	0.01%
KeyBank NA/Cleveland OH	10,000	5.00%	26/1/2033	9,218	0.02%
KeyCorp	10,000	2.25%	6/4/2027	9,086	0.02%
KeyCorp	10,000	4.10%	30/4/2028	9,461	0.02%
KeyCorp	10,000	2.55%	1/10/2029	8,484	0.02%
KeyCorp	15,000	4.79%	1/6/2033	13,670	0.04%
KeyCorp	10,000	6.40%	6/3/2035	10,142	0.03%
KLA Corp.	15,000	4.65%	15/7/2032	14,630	0.04%
KLA Corp.	5,000	3.30%	1/3/2050	3,516	0.01%
KLA Corp.	10,000	4.95%	15/7/2052	9,307	0.02%
KLA Corp.	10,000	5.25%	15/7/2062	9,550	0.02%
Kraft Heinz Foods Co.	10,000	3.00%	1/6/2026	9,583	0.02%

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Kraft Heinz Foods Co.	15,000	3.88%	15/5/2027	14,511	0.04%
Kraft Heinz Foods Co.	10,000	6.88%	26/1/2039	11,096	0.03%
Kraft Heinz Foods Co.	10,000	5.00%	4/6/2042	9,042	0.02%
Kraft Heinz Foods Co.	25,000	5.20%	15/7/2045	22,903	0.06%
Kraft Heinz Foods Co.	25,000	4.38%	1/6/2046	20,357	0.05%
Kraft Heinz Foods Co.	15,000	4.88%	1/10/2049	13,085	0.03%
Laboratory Corp. of America Holdings	10,000	4.70%	1/2/2045	8,768	0.02%
Lam Research Corp.	15,000	3.75%	15/3/2026	14,638	0.04%
Lam Research Corp.	10,000	4.00%	15/3/2029	9,623	0.03%
Lam Research Corp.	20,000	1.90%	15/6/2030	16,875	0.04%
Lam Research Corp.	15,000	2.88%	15/6/2050	9,767	0.03%
Lennar Corp.	10,000	4.75%	29/11/2027	9,860	0.03%
LKQ Corp.	10,000	5.75%	15/6/2028	10,098	0.03%
Lowe's Cos, Inc.	10,000	4.40%	8/9/2025	9,871	0.03%
Lowe's Cos, Inc.	10,000	4.80%	1/4/2026	9,917	0.03%
Lowe's Cos, Inc.	10,000	2.50%	15/4/2026	9,526	0.02%
Lowe's Cos, Inc.	25,000	3.10%	3/5/2027	23,669	0.06%
Lowe's Cos, Inc.	50,000	1.30%	15/4/2028	43,625	0.11%
Lowe's Cos, Inc.	15,000	3.65%	5/4/2029	14,116	0.04%
Lowe's Cos, Inc.	15,000	4.50%	15/4/2030	14,560	0.04%
Lowe's Cos, Inc.	15,000	1.70%	15/10/2030	12,245	0.03%
Lowe's Cos, Inc.	10,000	2.63%	1/4/2031	8,537	0.02%
Lowe's Cos, Inc.	20,000	3.75%	1/4/2032	18,155	0.05%
Lowe's Cos, Inc.	10,000	5.00%	15/4/2033	9,846	0.03%
Lowe's Cos, Inc.	10,000	5.15%	1/7/2033	9,950	0.03%
Lowe's Cos, Inc.	10,000	2.80%	15/9/2041	6,858	0.02%
Lowe's Cos, Inc.	15,000	3.70%	15/4/2046	11,015	0.03%
Lowe's Cos, Inc.	15,000	4.05%	3/5/2047	11,584	0.03%
Lowe's Cos, Inc.	15,000	3.00%	15/10/2050	9,390	0.02%
Lowe's Cos, Inc.	15,000	4.25%	1/4/2052	11,792	0.03%
Lowe's Cos, Inc.	15,000	5.63%	15/4/2053	14,525	0.04%
Lowe's Cos, Inc.	15,000	4.45%	1/4/2062	11,675	0.03%
Lowe's Cos, Inc.	5,000	5.80%	15/9/2062	4,857	0.01%
LPL Holdings, Inc.	10,000	6.75%	17/11/2028	10,501	0.03%
M&T Bank Corp.	20,000	7.41%	30/10/2029	21,041	0.05%
M&T Bank Corp.	15,000	6.08%	13/3/2032	14,951	0.04%
M&T Bank Corp.	10,000	5.05%	27/1/2034	9,252	0.02%
Manufacturers & Traders Trust Co.	15,000	4.65%	27/1/2026	14,722	0.04%
Marriott International, Inc.	10,000	3.13%	15/6/2026	9,597	0.02%
Marriott International, Inc.	15,000	5.00%	15/10/2027	14,960	0.04%
Marriott International, Inc.	10,000	4.63%	15/6/2030	9,704	0.03%
Marriott International, Inc.	10,000	2.85%	15/4/2031	8,561	0.02%
Marriott International, Inc.	10,000	3.50%	15/10/2032	8,680	0.02%
Marriott International, Inc.	10,000	5.30%	15/5/2034	9,814	0.03%
Marsh & McLennan Cos, Inc.	10,000	2.25%	15/11/2030	8,522	0.02%
Marsh & McLennan Cos, Inc.	15,000	4.90%	15/3/2049	13,442	0.04%
Marsh & McLennan Cos, Inc.	10,000	5.70%	15/9/2053	10,101	0.03%
Martin Marietta Materials, Inc.	10,000	2.40%	15/7/2031	8,277	0.02%
Martin Marietta Materials, Inc.	10,000	3.20%	15/7/2051	6,657	0.02%
Marvell Technology, Inc.	5,000	2.95%	15/4/2031	4,311	0.01%
Mastercard, Inc.	15,000	2.95%	21/11/2026	14,315	0.04%
Mastercard, Inc.	10,000	3.30%	26/3/2027	9,598	0.02%
Mastercard, Inc.	10,000	4.88%	9/3/2028	10,053	0.03%
Mastercard, Inc.	10,000	2.95%	1/6/2029	9,192	0.02%
Mastercard, Inc.	10,000	3.35%	26/3/2030	9,252	0.02%
Mastercard, Inc.	15,000	2.00%	18/11/2031	12,325	0.03%
Mastercard, Inc.	10,000	4.85%	9/3/2033	9,951	0.03%
Mastercard, Inc.	10,000	4.88%	9/5/2034	9,886	0.03%
Mastercard, Inc.	10,000	3.65%	1/6/2049	7,637	0.02%
Mastercard, Inc.	10,000	3.85%	26/3/2050	7,888	0.02%
McCormick & Co., Inc.	10,000	3.40%	15/8/2027	9,501	0.02%
McDonald's Corp.	10,000	3.30%	1/7/2025	9,795	0.03%
McDonald's Corp.	20,000	3.70%	30/1/2026	19,545	0.05%
McDonald's Corp.	10,000	3.50%	1/3/2027	9,599	0.02%
McDonald's Corp.	5,000	3.50%	1/7/2027	4,791	0.01%
McDonald's Corp.	10,000	3.80%	1/4/2028	9,602	0.03%
McDonald's Corp.	15,000	2.63%	1/9/2029	13,441	0.04%
McDonald's Corp.	10,000	3.60%	1/7/2030	9,270	0.02%
McDonald's Corp.	10,000	4.60%	9/9/2032	9,667	0.03%
McDonald's Corp.	10,000	4.70%	9/12/2035	9,497	0.02%
McDonald's Corp.	10,000	6.30%	1/3/2038	10,724	0.03%

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McDonald's Corp.	20,000	4.88%	9/12/2045	17,973	0.05%
McDonald's Corp.	10,000	4.45%	1/3/2047	8,394	0.02%
McDonald's Corp.	25,000	3.63%	1/9/2049	18,135	0.05%
McDonald's Corp.	15,000	4.20%	1/4/2050	11,966	0.03%
McDonald's Corp.	10,000	5.15%	9/9/2052	9,231	0.02%
Medtronic Global Holdings SCA	15,000	4.25%	30/3/2028	14,654	0.04%
Medtronic Global Holdings SCA	5,000	4.50%	30/3/2033	4,807	0.01%
Medtronic, Inc.	20,000	4.38%	15/3/2035	18,833	0.05%
Medtronic, Inc.	18,000	4.63%	15/3/2045	16,270	0.04%
Merck & Co., Inc.	10,000	0.75%	24/2/2026	9,339	0.02%
Merck & Co., Inc.	15,000	1.70%	10/6/2027	13,769	0.04%
Merck & Co., Inc.	25,000	3.40%	7/3/2029	23,599	0.06%
Merck & Co., Inc.	25,000	2.15%	10/12/2031	20,782	0.05%
Merck & Co., Inc.	20,000	4.50%	17/5/2033	19,324	0.05%
Merck & Co., Inc.	15,000	3.90%	7/3/2039	12,950	0.03%
Merck & Co., Inc.	10,000	2.35%	24/6/2040	6,826	0.02%
Merck & Co., Inc.	15,000	4.15%	18/5/2043	12,767	0.03%
Merck & Co., Inc.	20,000	3.70%	10/2/2045	15,692	0.04%
Merck & Co., Inc.	20,000	4.00%	7/3/2049	16,165	0.04%
Merck & Co., Inc.	10,000	2.45%	24/6/2050	5,947	0.02%
Merck & Co., Inc.	25,000	2.75%	10/12/2051	15,632	0.04%
Merck & Co., Inc.	20,000	5.00%	17/5/2053	18,822	0.05%
Merck & Co., Inc.	15,000	2.90%	10/12/2061	8,978	0.02%
Merck & Co., Inc.	15,000	5.15%	17/5/2063	14,232	0.04%
Meta Platforms, Inc.	30,000	3.50%	15/8/2027	28,813	0.08%
Meta Platforms, Inc.	10,000	4.60%	15/5/2028	9,961	0.03%
Meta Platforms, Inc.	10,000	4.80%	15/5/2030	10,015	0.03%
Meta Platforms, Inc.	40,000	3.85%	15/8/2032	37,217	0.10%
Meta Platforms, Inc.	20,000	4.95%	15/5/2033	20,097	0.05%
Meta Platforms, Inc.	20,000	4.45%	15/8/2052	17,245	0.04%
Meta Platforms, Inc.	35,000	5.60%	15/5/2053	35,726	0.09%
Meta Platforms, Inc.	15,000	4.65%	15/8/2062	12,959	0.03%
Meta Platforms, Inc.	15,000	5.75%	15/5/2063	15,424	0.04%
MetLife, Inc.	15,000	4.55%	23/3/2030	14,730	0.04%
MetLife, Inc.	5,000	5.38%	15/7/2033	5,044	0.01%
MetLife, Inc.	5,000	6.38%	15/6/2034	5,386	0.01%
MetLife, Inc.	15,000	5.70%	15/6/2035	15,403	0.04%
MetLife, Inc.	10,000	6.40%	15/12/2036	10,125	0.03%
MetLife, Inc.	15,000	5.88%	6/2/2041	15,347	0.04%
MetLife, Inc.	10,000	4.88%	13/11/2043	9,102	0.02%
MetLife, Inc.	10,000	4.05%	1/3/2045	8,031	0.02%
MetLife, Inc.	5,000	4.60%	13/5/2046	4,353	0.01%
MetLife, Inc.	10,000	5.00%	15/7/2052	9,113	0.02%
MetLife, Inc.	10,000	5.25%	15/1/2054	9,490	0.02%
Microchip Technology, Inc.	15,000	5.05%	15/3/2029	14,875	0.04%
Micron Technology, Inc.	10,000	4.19%	15/2/2027	9,720	0.03%
Micron Technology, Inc.	25,000	6.75%	1/11/2029	26,583	0.07%
Micron Technology, Inc.	15,000	5.88%	9/2/2033	15,329	0.04%
Micron Technology, Inc.	15,000	5.88%	15/9/2033	15,341	0.04%
Microsoft Corp.	30,000	3.13%	3/11/2025	29,267	0.08%
Microsoft Corp.	40,000	2.40%	8/8/2026	38,049	0.10%
Microsoft Corp.	10,000	3.40%	15/9/2026	9,681	0.03%
Microsoft Corp.	40,000	3.30%	6/2/2027	38,591	0.10%
Microsoft Corp.	10,000	3.50%	12/2/2035	9,055	0.02%
Microsoft Corp.	20,000	3.45%	8/8/2036	17,437	0.05%
Microsoft Corp.	10,000	4.10%	6/2/2037	9,375	0.02%
Microsoft Corp.	20,000	3.70%	8/8/2046	16,395	0.04%
Microsoft Corp.	15,000	4.25%	6/2/2047	13,722	0.04%
Microsoft Corp.	70,000	2.53%	1/6/2050	44,194	0.12%
Microsoft Corp.	20,000	2.50%	15/9/2050	12,590	0.03%
Microsoft Corp.	60,000	2.92%	17/3/2052	40,755	0.11%
Microsoft Corp.	10,000	4.50%	6/2/2057	9,168	0.02%
Microsoft Corp.	30,000	2.68%	1/6/2060	18,239	0.05%
Microsoft Corp.	19,000	3.04%	17/3/2062	12,571	0.03%
Mondelez International, Inc.	10,000	2.63%	17/3/2027	9,375	0.02%
Mondelez International, Inc.	10,000	2.75%	13/4/2030	8,863	0.02%
Mondelez International, Inc.	15,000	2.63%	4/9/2050	8,970	0.02%
Morgan Stanley	65,000	4.00%	23/7/2025	64,026	0.17%
Morgan Stanley	20,000	5.00%	24/11/2025	19,854	0.05%
Morgan Stanley	30,000	3.88%	27/1/2026	29,326	0.08%
Morgan Stanley	20,000	4.68%	17/7/2026	19,805	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	30,000	3.13%	27/7/2026	28,685	0.07%
Morgan Stanley	25,000	4.35%	8/9/2026	24,449	0.06%
Morgan Stanley	20,000	6.14%	16/10/2026	20,134	0.05%
Morgan Stanley	25,000	0.99%	10/12/2026	23,387	0.06%
Morgan Stanley	30,000	3.63%	20/1/2027	28,922	0.08%
Morgan Stanley	15,000	5.05%	28/1/2027	14,917	0.04%
Morgan Stanley	20,000	3.95%	23/4/2027	19,316	0.05%
Morgan Stanley	35,000	1.59%	4/5/2027	32,624	0.09%
Morgan Stanley	25,000	1.51%	20/7/2027	23,119	0.06%
Morgan Stanley	25,000	2.48%	21/1/2028	23,305	0.06%
Morgan Stanley	20,000	4.21%	20/4/2028	19,445	0.05%
Morgan Stanley	40,000	3.59%	22/7/2028	38,033	0.10%
Morgan Stanley	30,000	6.30%	18/10/2028	30,932	0.08%
Morgan Stanley	25,000	3.77%	24/1/2029	23,802	0.06%
Morgan Stanley	25,000	5.12%	1/2/2029	24,902	0.07%
Morgan Stanley	30,000	5.16%	20/4/2029	29,896	0.08%
Morgan Stanley	20,000	5.45%	20/7/2029	20,119	0.05%
Morgan Stanley	15,000	6.41%	1/11/2029	15,648	0.04%
Morgan Stanley	20,000	5.17%	16/1/2030	19,940	0.05%
Morgan Stanley	35,000	4.43%	23/1/2030	33,836	0.09%
Morgan Stanley	30,000	5.66%	18/4/2030	30,501	0.08%
Morgan Stanley	35,000	2.70%	22/1/2031	30,681	0.08%
Morgan Stanley	30,000	3.62%	1/4/2031	27,512	0.07%
Morgan Stanley	35,000	1.79%	13/2/2032	28,131	0.07%
Morgan Stanley	10,000	7.25%	1/4/2032	11,344	0.03%
Morgan Stanley	25,000	1.93%	28/4/2032	20,091	0.05%
Morgan Stanley	35,000	2.24%	21/7/2032	28,632	0.07%
Morgan Stanley	25,000	2.51%	20/10/2032	20,682	0.05%
Morgan Stanley	30,000	2.94%	21/1/2033	25,503	0.07%
Morgan Stanley	15,000	4.89%	20/7/2033	14,462	0.04%
Morgan Stanley	25,000	6.34%	18/10/2033	26,542	0.07%
Morgan Stanley	35,000	5.25%	21/4/2034	34,467	0.09%
Morgan Stanley	25,000	5.42%	21/7/2034	24,867	0.06%
Morgan Stanley	25,000	6.63%	1/11/2034	27,002	0.07%
Morgan Stanley	30,000	5.47%	18/1/2035	29,931	0.08%
Morgan Stanley	30,000	5.83%	19/4/2035	30,787	0.08%
Morgan Stanley	40,000	2.48%	16/9/2036	31,657	0.08%
Morgan Stanley	15,000	5.30%	20/4/2037	14,366	0.04%
Morgan Stanley	15,000	5.95%	19/1/2038	14,915	0.04%
Morgan Stanley	20,000	3.97%	22/7/2038	16,930	0.04%
Morgan Stanley	20,000	5.94%	7/2/2039	19,811	0.05%
Morgan Stanley	5,000	4.46%	22/4/2039	4,469	0.01%
Morgan Stanley	20,000	3.22%	22/4/2042	14,991	0.04%
Morgan Stanley	20,000	6.38%	24/7/2042	21,987	0.06%
Morgan Stanley	25,000	4.30%	27/1/2045	21,268	0.06%
Morgan Stanley	25,000	4.38%	22/1/2047	21,403	0.06%
Morgan Stanley	20,000	5.60%	24/3/2051	20,232	0.05%
Morgan Stanley	20,000	2.80%	25/1/2052	12,580	0.03%
Morgan Stanley Bank NA	15,000	4.75%	21/4/2026	14,868	0.04%
Motorola Solutions, Inc.	10,000	4.60%	23/5/2029	9,744	0.03%
Motorola Solutions, Inc.	10,000	2.75%	24/5/2031	8,476	0.02%
Motorola Solutions, Inc.	10,000	5.40%	15/4/2034	9,909	0.03%
Mylan, Inc.	10,000	5.20%	15/4/2048	8,117	0.02%
Nasdaq, Inc.	15,000	5.55%	15/2/2034	15,028	0.04%
Nasdaq, Inc.	10,000	5.95%	15/8/2053	10,108	0.03%
Nasdaq, Inc.	10,000	6.10%	28/6/2063	10,145	0.03%
Netflix, Inc.	20,000	4.38%	15/11/2026	19,643	0.05%
Netflix, Inc.	10,000	4.88%	15/4/2028	9,941	0.03%
Netflix, Inc.	15,000	5.88%	15/11/2028	15,458	0.04%
Netflix, Inc.	15,000	6.38%	15/5/2029	15,805	0.04%
Newmont Corp.	10,000	2.25%	1/10/2030	8,528	0.02%
Newmont Corp.	20,000	2.60%	15/7/2032	16,676	0.04%
Newmont Corp.	5,000	6.25%	1/10/2039	5,276	0.01%
Newmont Corp.	10,000	4.88%	15/3/2042	9,224	0.02%
Newmont Corp./Newcrest Finance Pty Ltd.	10,000	5.30%	15/3/2026	9,994	0.03%
Newmont Corp./Newcrest Finance Pty Ltd.	10,000	5.35%	15/3/2034	9,982	0.03%
NIKE, Inc.	10,000	2.38%	1/11/2026	9,426	0.02%
NIKE, Inc.	15,000	2.85%	27/3/2030	13,499	0.04%
NIKE, Inc.	10,000	3.25%	27/3/2040	7,799	0.02%
NIKE, Inc.	10,000	3.88%	1/11/2045	8,024	0.02%
NIKE, Inc.	15,000	3.38%	27/3/2050	10,801	0.03%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Trust Corp.	10,000	3.95%	30/10/2025	9,800	0.03%
Northern Trust Corp.	30,000	4.00%	10/5/2027	29,288	0.08%
Northern Trust Corp.	10,000	1.95%	1/5/2030	8,493	0.02%
Northern Trust Corp.	10,000	6.13%	2/11/2032	10,488	0.03%
NVIDIA Corp.	10,000	3.20%	16/9/2026	9,665	0.03%
NVIDIA Corp.	20,000	1.55%	15/6/2028	17,825	0.05%
NVIDIA Corp.	15,000	2.85%	1/4/2030	13,600	0.04%
NVIDIA Corp.	15,000	2.00%	15/6/2031	12,603	0.03%
NVIDIA Corp.	15,000	3.50%	1/4/2040	12,412	0.03%
NVIDIA Corp.	20,000	3.50%	1/4/2050	15,331	0.04%
NVR, Inc.	10,000	3.00%	15/5/2030	8,860	0.02%
Omnicom Group, Inc.	10,000	2.60%	1/8/2031	8,427	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	5,000	3.60%	15/4/2026	4,839	0.01%
Oncor Electric Delivery Co. LLC	10,000	4.95%	15/9/2052	9,046	0.02%
Oncor Electric Delivery Co. LLC	10,000	5.55%	15/6/2054	9,814	0.03%
Oracle Corp.	15,000	5.80%	10/11/2025	15,074	0.04%
Oracle Corp.	20,000	1.65%	25/3/2026	18,748	0.05%
Oracle Corp.	30,000	2.65%	15/7/2026	28,430	0.07%
Oracle Corp.	25,000	2.80%	1/4/2027	23,475	0.06%
Oracle Corp.	30,000	3.25%	15/11/2027	28,292	0.07%
Oracle Corp.	25,000	2.30%	25/3/2028	22,603	0.06%
Oracle Corp.	10,000	6.15%	9/11/2029	10,457	0.03%
Oracle Corp.	30,000	2.95%	1/4/2030	26,668	0.07%
Oracle Corp.	5,000	4.65%	6/5/2030	4,898	0.01%
Oracle Corp.	30,000	2.88%	25/3/2031	25,915	0.07%
Oracle Corp.	30,000	6.25%	9/11/2032	31,761	0.08%
Oracle Corp.	10,000	4.90%	6/2/2033	9,705	0.03%
Oracle Corp.	15,000	4.30%	8/7/2034	13,662	0.04%
Oracle Corp.	10,000	3.90%	15/5/2035	8,670	0.02%
Oracle Corp.	10,000	3.85%	15/7/2036	8,432	0.02%
Oracle Corp.	10,000	3.80%	15/11/2037	8,237	0.02%
Oracle Corp.	20,000	6.50%	15/4/2038	21,428	0.06%
Oracle Corp.	15,000	6.13%	8/7/2039	15,541	0.04%
Oracle Corp.	30,000	3.60%	1/4/2040	23,059	0.06%
Oracle Corp.	20,000	5.38%	15/7/2040	18,999	0.05%
Oracle Corp.	30,000	3.65%	25/3/2041	22,943	0.06%
Oracle Corp.	5,000	4.50%	8/7/2044	4,157	0.01%
Oracle Corp.	20,000	4.13%	15/5/2045	15,654	0.04%
Oracle Corp.	35,000	4.00%	15/7/2046	26,688	0.07%
Oracle Corp.	20,000	4.00%	15/11/2047	15,145	0.04%
Oracle Corp.	50,000	3.60%	1/4/2050	34,914	0.09%
Oracle Corp.	35,000	3.95%	25/3/2051	25,872	0.07%
Oracle Corp.	30,000	6.90%	9/11/2052	33,533	0.09%
Oracle Corp.	20,000	5.55%	6/2/2053	18,914	0.05%
Oracle Corp.	15,000	4.38%	15/5/2055	11,707	0.03%
Oracle Corp.	35,000	3.85%	1/4/2060	24,068	0.06%
Oracle Corp.	10,000	4.10%	25/3/2061	7,180	0.02%
O'Reilly Automotive, Inc.	10,000	5.75%	20/11/2026	10,096	0.03%
O'Reilly Automotive, Inc.	15,000	3.60%	1/9/2027	14,293	0.04%
O'Reilly Automotive, Inc.	5,000	4.70%	15/6/2032	4,827	0.01%
Otis Worldwide Corp.	25,000	2.57%	15/2/2030	21,936	0.06%
Otis Worldwide Corp.	5,000	3.36%	15/2/2050	3,517	0.01%
Owens Corning	10,000	5.70%	15/6/2034	10,095	0.03%
Paramount Global	15,000	7.88%	30/7/2030	15,386	0.04%
Paramount Global	10,000	4.95%	15/1/2031	8,794	0.02%
Paramount Global	7,000	4.20%	19/5/2032	5,722	0.01%
Paramount Global	10,000	6.88%	30/4/2036	9,356	0.02%
Paramount Global	10,000	4.38%	15/3/2043	6,632	0.02%
Paramount Global	20,000	5.85%	1/9/2043	15,710	0.04%
Paramount Global	10,000	4.95%	19/5/2050	6,990	0.02%
PayPal Holdings, Inc.	20,000	2.65%	1/10/2026	18,929	0.05%
PayPal Holdings, Inc.	10,000	2.85%	1/10/2029	9,020	0.02%
PayPal Holdings, Inc.	5,000	2.30%	1/6/2030	4,309	0.01%
PayPal Holdings, Inc.	10,000	4.40%	1/6/2032	9,523	0.02%
PayPal Holdings, Inc.	10,000	5.15%	1/6/2034	9,875	0.03%
PayPal Holdings, Inc.	10,000	3.25%	1/6/2050	6,769	0.02%
PayPal Holdings, Inc.	15,000	5.05%	1/6/2052	13,702	0.04%
PepsiCo, Inc.	10,000	2.85%	24/2/2026	9,662	0.03%
PepsiCo, Inc.	15,000	3.00%	15/10/2027	14,183	0.04%
PepsiCo, Inc.	15,000	3.60%	18/2/2028	14,422	0.04%
PepsiCo, Inc.	10,000	2.63%	29/7/2029	9,045	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	15,000	2.75%	19/3/2030	13,433	0.04%
PepsiCo, Inc.	15,000	1.63%	1/5/2030	12,557	0.03%
PepsiCo, Inc.	10,000	1.95%	21/10/2031	8,235	0.02%
PepsiCo, Inc.	15,000	3.90%	18/7/2032	14,004	0.04%
PepsiCo, Inc.	15,000	4.45%	15/2/2033	14,894	0.04%
PepsiCo, Inc.	10,000	2.63%	21/10/2041	6,979	0.02%
PepsiCo, Inc.	15,000	4.45%	14/4/2046	13,247	0.03%
PepsiCo, Inc.	5,000	3.45%	6/10/2046	3,763	0.01%
PepsiCo, Inc.	20,000	2.75%	21/10/2051	12,684	0.03%
Pfizer Investment Enterprises Pte Ltd.	35,000	4.45%	19/5/2026	34,559	0.09%
Pfizer Investment Enterprises Pte Ltd.	45,000	4.45%	19/5/2028	44,215	0.12%
Pfizer Investment Enterprises Pte Ltd.	30,000	4.65%	19/5/2030	29,611	0.08%
Pfizer Investment Enterprises Pte Ltd.	45,000	4.75%	19/5/2033	43,843	0.11%
Pfizer Investment Enterprises Pte Ltd.	40,000	5.11%	19/5/2043	38,031	0.10%
Pfizer Investment Enterprises Pte Ltd.	60,000	5.30%	19/5/2053	57,910	0.15%
Pfizer Investment Enterprises Pte Ltd.	40,000	5.34%	19/5/2063	37,751	0.10%
Pfizer, Inc.	10,000	2.75%	3/6/2026	9,561	0.02%
Pfizer, Inc.	25,000	3.00%	15/12/2026	23,860	0.06%
Pfizer, Inc.	10,000	3.60%	15/9/2028	9,568	0.02%
Pfizer, Inc.	10,000	3.45%	15/3/2029	9,465	0.02%
Pfizer, Inc.	20,000	2.63%	1/4/2030	17,735	0.05%
Pfizer, Inc.	5,000	1.70%	28/5/2030	4,208	0.01%
Pfizer, Inc.	10,000	1.75%	18/8/2031	8,119	0.02%
Pfizer, Inc.	10,000	4.00%	15/12/2036	8,964	0.02%
Pfizer, Inc.	20,000	7.20%	15/3/2039	23,614	0.06%
Pfizer, Inc.	10,000	3.90%	15/3/2039	8,544	0.02%
Pfizer, Inc.	15,000	2.55%	28/5/2040	10,431	0.03%
Pfizer, Inc.	10,000	4.40%	15/5/2044	8,874	0.02%
Pfizer, Inc.	10,000	4.13%	15/12/2046	8,274	0.02%
Pfizer, Inc.	10,000	4.20%	15/9/2048	8,323	0.02%
Pfizer, Inc.	15,000	4.00%	15/3/2049	12,104	0.03%
Pfizer, Inc.	15,000	2.70%	28/5/2050	9,632	0.03%
Pilgrim's Pride Corp.	10,000	4.25%	15/4/2031	9,098	0.02%
Pilgrim's Pride Corp.	15,000	3.50%	1/3/2032	12,692	0.03%
Pilgrim's Pride Corp.	10,000	6.25%	1/7/2033	10,156	0.03%
PNC Bank NA	20,000	3.10%	25/10/2027	18,706	0.05%
PNC Bank NA	15,000	4.05%	26/7/2028	14,252	0.04%
PNC Bank NA	10,000	2.70%	22/10/2029	8,716	0.02%
PNC Financial Services Group, Inc.	15,000	5.81%	12/6/2026	15,016	0.04%
PNC Financial Services Group, Inc.	10,000	2.60%	23/7/2026	9,469	0.02%
PNC Financial Services Group, Inc.	10,000	4.76%	26/1/2027	9,880	0.03%
PNC Financial Services Group, Inc.	15,000	3.15%	19/5/2027	14,241	0.04%
PNC Financial Services Group, Inc.	10,000	6.62%	20/10/2027	10,241	0.03%
PNC Financial Services Group, Inc.	10,000	5.35%	2/12/2028	10,009	0.03%
PNC Financial Services Group, Inc.	25,000	3.45%	23/4/2029	23,182	0.06%
PNC Financial Services Group, Inc.	35,000	5.58%	12/6/2029	35,379	0.09%
PNC Financial Services Group, Inc.	25,000	2.55%	22/1/2030	21,917	0.06%
PNC Financial Services Group, Inc.	10,000	5.49%	14/5/2030	10,058	0.03%
PNC Financial Services Group, Inc.	10,000	2.31%	23/4/2032	8,274	0.02%
PNC Financial Services Group, Inc.	15,000	4.63%	6/6/2033	13,901	0.04%
PNC Financial Services Group, Inc.	20,000	6.04%	28/10/2033	20,615	0.05%
PNC Financial Services Group, Inc.	10,000	5.07%	24/1/2034	9,661	0.03%
PNC Financial Services Group, Inc.	5,000	5.94%	18/8/2034	5,123	0.01%
PNC Financial Services Group, Inc.	20,000	6.88%	20/10/2034	21,791	0.06%
PNC Financial Services Group, Inc.	20,000	5.68%	22/1/2035	20,103	0.05%
PPL Electric Utilities Corp.	10,000	5.25%	15/5/2053	9,533	0.02%
Procter & Gamble Co.	15,000	0.55%	29/10/2025	14,149	0.04%
Procter & Gamble Co.	10,000	1.00%	23/4/2026	9,338	0.02%
Procter & Gamble Co.	10,000	2.45%	3/11/2026	9,473	0.02%
Procter & Gamble Co.	10,000	1.90%	1/2/2027	9,310	0.02%
Procter & Gamble Co.	10,000	3.00%	25/3/2030	9,204	0.02%
Procter & Gamble Co.	15,000	1.20%	29/10/2030	12,214	0.03%
Procter & Gamble Co.	15,000	1.95%	23/4/2031	12,756	0.03%
Procter & Gamble Co.	10,000	2.30%	1/2/2032	8,597	0.02%
Procter & Gamble Co.	10,000	4.05%	26/1/2033	9,590	0.02%
Procter & Gamble Co.	10,000	4.55%	29/1/2034	9,812	0.03%
Progressive Corp.	5,000	4.13%	15/4/2047	4,096	0.01%
Prologis LP	10,000	4.88%	15/6/2028	9,957	0.03%
Prologis LP	10,000	2.25%	15/4/2030	8,605	0.02%
Prologis LP	15,000	1.25%	15/10/2030	11,970	0.03%
Prologis LP	15,000	5.00%	15/3/2034	14,680	0.04%

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Prologis LP	10,000	5.25%	15/6/2053	9,446	0.02%
Providence St Joseph Health Obligated Group	15,000	2.70%	1/10/2051	8,871	0.02%
Prudential Financial, Inc.	10,000	5.70%	14/12/2036	10,233	0.03%
Prudential Financial, Inc.	5,000	4.60%	15/5/2044	4,362	0.01%
Prudential Financial, Inc.	10,000	4.50%	15/9/2047	9,446	0.02%
Prudential Financial, Inc.	10,000	3.91%	7/12/2047	7,689	0.02%
Prudential Financial, Inc.	10,000	5.70%	15/9/2048	9,802	0.03%
Prudential Financial, Inc.	10,000	3.94%	7/12/2049	7,585	0.02%
Prudential Financial, Inc.	15,000	4.35%	25/2/2050	12,216	0.03%
Prudential Financial, Inc.	5,000	3.70%	1/10/2050	4,349	0.01%
Prudential Financial, Inc.	15,000	3.70%	13/3/2051	10,865	0.03%
Prudential Financial, Inc.	10,000	5.13%	1/3/2052	9,281	0.02%
Prudential Financial, Inc.	10,000	6.00%	1/9/2052	9,861	0.03%
Prudential Financial, Inc.	12,000	6.50%	15/3/2054	12,134	0.03%
Public Storage Operating Co.	10,000	5.35%	1/8/2053	9,643	0.03%
Qorvo, Inc.	10,000	4.38%	15/10/2029	9,436	0.02%
QUALCOMM, Inc.	22,000	3.25%	20/5/2027	21,013	0.05%
QUALCOMM, Inc.	10,000	1.30%	20/5/2028	8,763	0.02%
QUALCOMM, Inc.	10,000	2.15%	20/5/2030	8,655	0.02%
QUALCOMM, Inc.	25,000	1.65%	20/5/2032	19,698	0.05%
QUALCOMM, Inc.	10,000	4.65%	20/5/2035	9,726	0.03%
QUALCOMM, Inc.	15,000	4.80%	20/5/2045	13,864	0.04%
QUALCOMM, Inc.	10,000	4.30%	20/5/2047	8,527	0.02%
QUALCOMM, Inc.	10,000	3.25%	20/5/2050	7,061	0.02%
QUALCOMM, Inc.	5,000	4.50%	20/5/2052	4,315	0.01%
QUALCOMM, Inc.	10,000	6.00%	20/5/2053	10,751	0.03%
Quanta Services, Inc.	10,000	2.90%	1/10/2030	8,806	0.02%
Quest Diagnostics, Inc.	5,000	2.95%	30/6/2030	4,433	0.01%
Quest Diagnostics, Inc.	10,000	6.40%	30/11/2033	10,704	0.03%
Ralph Lauren Corp.	5,000	2.95%	15/6/2030	4,463	0.01%
Raymond James Financial, Inc.	10,000	4.95%	15/7/2046	8,994	0.02%
Raymond James Financial, Inc.	5,000	3.75%	1/4/2051	3,680	0.01%
Realty Income Corp.	10,000	3.25%	15/1/2031	8,838	0.02%
Realty Income Corp.	10,000	5.63%	13/10/2032	10,130	0.03%
Realty Income Corp.	5,000	5.13%	15/2/2034	4,852	0.01%
Regeneron Pharmaceuticals, Inc.	10,000	1.75%	15/9/2030	8,230	0.02%
Regeneron Pharmaceuticals, Inc.	10,000	2.80%	15/9/2050	6,130	0.02%
RenaissanceRe Holdings Ltd.	10,000	5.75%	5/6/2033	10,010	0.03%
Republic Services, Inc.	10,000	3.95%	15/5/2028	9,612	0.03%
Republic Services, Inc.	10,000	1.75%	15/2/2032	7,856	0.02%
Republic Services, Inc.	10,000	5.00%	1/4/2034	9,789	0.03%
Revvity, Inc.	10,000	3.30%	15/9/2029	9,100	0.02%
Roper Technologies, Inc.	10,000	4.20%	15/9/2028	9,660	0.03%
Royal Bank of Canada	10,000	4.88%	19/1/2027	9,936	0.03%
Royalty Pharma plc	20,000	1.20%	2/9/2025	18,994	0.05%
Royalty Pharma plc	5,000	2.20%	2/9/2030	4,169	0.01%
Royalty Pharma plc	10,000	3.30%	2/9/2040	7,221	0.02%
Royalty Pharma plc	15,000	3.55%	2/9/2050	10,076	0.03%
S&P Global, Inc.	20,000	2.70%	1/3/2029	18,118	0.05%
S&P Global, Inc.	10,000	4.25%	1/5/2029	9,706	0.03%
S&P Global, Inc.	10,000	2.90%	1/3/2032	8,643	0.02%
S&P Global, Inc.	10,000	5.25%	15/9/2033	10,089	0.03%
S&P Global, Inc.	15,000	3.70%	1/3/2052	11,319	0.03%
Sabra Health Care LP	10,000	3.20%	1/12/2031	8,319	0.02%
Salesforce, Inc.	25,000	3.70%	11/4/2028	24,107	0.06%
Salesforce, Inc.	10,000	1.50%	15/7/2028	8,788	0.02%
Salesforce, Inc.	15,000	1.95%	15/7/2031	12,307	0.03%
Salesforce, Inc.	5,000	2.70%	15/7/2041	3,494	0.01%
Salesforce, Inc.	25,000	2.90%	15/7/2051	16,108	0.04%
Salesforce, Inc.	10,000	3.05%	15/7/2061	6,174	0.02%
Santander Holdings USA, Inc.	15,000	4.50%	17/7/2025	14,786	0.04%
Santander Holdings USA, Inc.	25,000	4.40%	13/7/2027	24,162	0.06%
Santander Holdings USA, Inc.	10,000	2.49%	6/1/2028	9,215	0.02%
Santander Holdings USA, Inc.	15,000	6.50%	9/3/2029	15,269	0.04%
Santander Holdings USA, Inc.	10,000	6.17%	9/1/2030	10,086	0.03%
Santander Holdings USA, Inc.	5,000	6.34%	31/5/2035	4,990	0.01%
ServiceNow, Inc.	15,000	1.40%	1/9/2030	12,178	0.03%
Sherwin-Williams Co.	15,000	3.45%	1/6/2027	14,294	0.04%
Sherwin-Williams Co.	15,000	2.95%	15/8/2029	13,520	0.04%
Sherwin-Williams Co.	10,000	4.50%	1/6/2047	8,442	0.02%
Shire Acquisitions Investments Ireland DAC	65,000	3.20%	23/9/2026	62,328	0.16%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	15,000	3.50%	1/9/2025	14,680	0.04%
Simon Property Group LP	15,000	3.38%	15/6/2027	14,313	0.04%
Simon Property Group LP	10,000	3.38%	1/12/2027	9,460	0.02%
Simon Property Group LP	10,000	1.75%	1/2/2028	8,909	0.02%
Simon Property Group LP	10,000	2.45%	13/9/2029	8,787	0.02%
Simon Property Group LP	10,000	2.65%	15/7/2030	8,707	0.02%
Simon Property Group LP	20,000	3.25%	13/9/2049	13,411	0.03%
Solventum Corp.	25,000	5.45%	13/3/2031	24,691	0.06%
Solventum Corp.	30,000	5.60%	23/3/2034	29,444	0.08%
Southwest Airlines Co.	20,000	5.13%	15/6/2027	19,904	0.05%
Sprint Capital Corp.	30,000	6.88%	15/11/2028	31,802	0.08%
Sprint Capital Corp.	20,000	8.75%	15/3/2032	24,050	0.06%
Sprint LLC	10,000	7.63%	1/3/2026	10,275	0.03%
Stanley Black & Decker, Inc.	10,000	2.30%	15/3/2030	8,515	0.02%
Stanley Black & Decker, Inc.	5,000	2.75%	15/11/2050	2,863	0.01%
Starbucks Corp.	20,000	3.80%	15/8/2025	19,663	0.05%
Starbucks Corp.	5,000	4.75%	15/2/2026	4,965	0.01%
Starbucks Corp.	10,000	3.55%	15/8/2029	9,367	0.02%
Starbucks Corp.	15,000	2.25%	12/3/2030	12,919	0.03%
Starbucks Corp.	25,000	2.55%	15/11/2030	21,555	0.06%
Starbucks Corp.	10,000	3.00%	14/2/2032	8,664	0.02%
Starbucks Corp.	10,000	4.50%	15/11/2048	8,346	0.02%
Starbucks Corp.	10,000	4.45%	15/8/2049	8,232	0.02%
Starbucks Corp.	10,000	3.50%	15/11/2050	7,038	0.02%
State Street Corp.	20,000	5.10%	18/5/2026	19,917	0.05%
State Street Corp.	10,000	2.65%	19/5/2026	9,551	0.02%
State Street Corp.	25,000	5.27%	3/8/2026	25,049	0.07%
State Street Corp.	10,000	4.99%	18/3/2027	9,990	0.03%
State Street Corp.	10,000	5.68%	21/11/2029	10,228	0.03%
State Street Corp.	10,000	2.20%	3/3/2031	8,381	0.02%
State Street Corp.	10,000	4.82%	26/1/2034	9,648	0.03%
State Street Corp.	15,000	5.16%	18/5/2034	14,833	0.04%
Stryker Corp.	10,000	3.50%	15/3/2026	9,709	0.03%
Stryker Corp.	10,000	1.95%	15/6/2030	8,421	0.02%
Stryker Corp.	10,000	4.63%	15/3/2046	8,793	0.02%
Sun Communities Operating LP	15,000	2.70%	15/7/2031	12,389	0.03%
Synchrony Financial	20,000	4.50%	23/7/2025	19,664	0.05%
Synchrony Financial	10,000	3.95%	1/12/2027	9,352	0.02%
Synchrony Financial	5,000	2.88%	28/10/2031	4,014	0.01%
Sysco Corp.	5,000	3.75%	1/10/2025	4,894	0.01%
Sysco Corp.	10,000	5.95%	1/4/2030	10,403	0.03%
Sysco Corp.	15,000	6.60%	1/4/2050	16,705	0.04%
Sysco Corp.	5,000	3.15%	14/12/2051	3,275	0.01%
Tapestry, Inc.	10,000	7.00%	27/11/2026	10,278	0.03%
Tapestry, Inc.	10,000	7.35%	27/11/2028	10,375	0.03%
Tapestry, Inc.	20,000	7.70%	27/11/2030	20,878	0.05%
Tapestry, Inc.	10,000	7.85%	27/11/2033	10,521	0.03%
Target Corp.	20,000	2.50%	15/4/2026	19,158	0.05%
Target Corp.	15,000	1.95%	15/1/2027	13,963	0.04%
Target Corp.	10,000	3.38%	15/4/2029	9,404	0.02%
Target Corp.	20,000	4.00%	1/7/2042	16,845	0.04%
Target Corp.	5,000	2.95%	15/1/2052	3,224	0.01%
Target Corp.	15,000	4.80%	15/1/2053	13,611	0.04%
Texas Instruments, Inc.	10,000	2.25%	4/9/2029	8,839	0.02%
Texas Instruments, Inc.	10,000	1.75%	4/5/2030	8,445	0.02%
Texas Instruments, Inc.	5,000	4.90%	14/3/2033	4,988	0.01%
Texas Instruments, Inc.	15,000	4.15%	15/5/2048	12,434	0.03%
Texas Instruments, Inc.	20,000	5.15%	8/2/2054	19,130	0.05%
Texas Instruments, Inc.	10,000	5.05%	18/5/2063	9,272	0.02%
Thermo Fisher Scientific, Inc.	15,000	5.00%	5/12/2026	14,983	0.04%
Thermo Fisher Scientific, Inc.	10,000	5.00%	31/1/2029	10,019	0.03%
Thermo Fisher Scientific, Inc.	15,000	2.60%	1/10/2029	13,414	0.03%
Thermo Fisher Scientific, Inc.	10,000	2.00%	15/10/2031	8,187	0.02%
Thermo Fisher Scientific, Inc.	10,000	5.09%	10/8/2033	9,967	0.03%
Thermo Fisher Scientific, Inc.	10,000	2.80%	15/10/2041	7,116	0.02%
Thermo Fisher Scientific, Inc.	10,000	4.10%	15/8/2047	8,221	0.02%
Time Warner Cable Enterprises LLC	10,000	8.38%	15/7/2033	11,050	0.03%
Time Warner Cable LLC	10,000	6.55%	1/5/2037	9,473	0.02%
Time Warner Cable LLC	20,000	7.30%	1/7/2038	20,226	0.05%
Time Warner Cable LLC	15,000	6.75%	15/6/2039	14,526	0.04%
Time Warner Cable LLC	10,000	5.88%	15/11/2040	8,699	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Time Warner Cable LLC	13,000	5.50%	1/9/2041	10,865	0.03%
Time Warner Cable LLC	10,000	4.50%	15/9/2042	7,336	0.02%
TJX Cos, Inc.	10,000	2.25%	15/9/2026	9,420	0.02%
T-Mobile USA, Inc.	25,000	2.25%	15/2/2026	23,762	0.06%
T-Mobile USA, Inc.	10,000	1.50%	15/2/2026	9,389	0.02%
T-Mobile USA, Inc.	15,000	2.63%	15/4/2026	14,276	0.04%
T-Mobile USA, Inc.	40,000	3.75%	15/4/2027	38,451	0.10%
T-Mobile USA, Inc.	15,000	4.75%	1/2/2028	14,772	0.04%
T-Mobile USA, Inc.	20,000	2.05%	15/2/2028	17,954	0.05%
T-Mobile USA, Inc.	10,000	4.80%	15/7/2028	9,867	0.03%
T-Mobile USA, Inc.	50,000	2.63%	15/2/2029	44,830	0.12%
T-Mobile USA, Inc.	20,000	3.38%	15/4/2029	18,470	0.05%
T-Mobile USA, Inc.	65,000	3.88%	15/4/2030	60,767	0.16%
T-Mobile USA, Inc.	35,000	2.55%	15/2/2031	29,710	0.08%
T-Mobile USA, Inc.	15,000	2.88%	15/2/2031	12,997	0.03%
T-Mobile USA, Inc.	20,000	3.50%	15/4/2031	17,975	0.05%
T-Mobile USA, Inc.	5,000	2.25%	15/11/2031	4,086	0.01%
T-Mobile USA, Inc.	10,000	2.70%	15/3/2032	8,362	0.02%
T-Mobile USA, Inc.	15,000	5.20%	15/1/2033	14,845	0.04%
T-Mobile USA, Inc.	20,000	5.05%	15/7/2033	19,563	0.05%
T-Mobile USA, Inc.	10,000	5.15%	15/4/2034	9,826	0.03%
T-Mobile USA, Inc.	25,000	4.38%	15/4/2040	21,663	0.06%
T-Mobile USA, Inc.	35,000	3.00%	15/2/2041	25,013	0.07%
T-Mobile USA, Inc.	30,000	4.50%	15/4/2050	25,051	0.07%
T-Mobile USA, Inc.	30,000	3.30%	15/2/2051	20,262	0.05%
T-Mobile USA, Inc.	25,000	3.40%	15/10/2052	17,064	0.04%
T-Mobile USA, Inc.	15,000	5.65%	15/1/2053	14,789	0.04%
T-Mobile USA, Inc.	20,000	5.75%	15/1/2054	19,904	0.05%
T-Mobile USA, Inc.	10,000	6.00%	15/6/2054	10,353	0.03%
T-Mobile USA, Inc.	10,000	5.50%	15/1/2055	9,636	0.03%
T-Mobile USA, Inc.	15,000	3.60%	15/11/2060	10,109	0.03%
T-Mobile USA, Inc.	5,000	5.80%	15/9/2062	4,951	0.01%
Tractor Supply Co.	5,000	5.25%	15/5/2033	4,962	0.01%
Trane Technologies Financing Ltd.	10,000	3.80%	21/3/2029	9,495	0.02%
Travelers Cos, Inc.	8,000	6.25%	15/6/2037	8,634	0.02%
Travelers Cos, Inc.	5,000	5.35%	1/11/2040	4,923	0.01%
Travelers Cos, Inc.	15,000	5.45%	25/5/2053	15,026	0.04%
Trimble, Inc.	5,000	6.10%	15/3/2033	5,174	0.01%
Truist Bank	15,000	2.25%	11/3/2030	12,508	0.03%
Truist Financial Corp.	10,000	1.20%	5/8/2025	9,529	0.02%
Truist Financial Corp.	20,000	4.26%	28/7/2026	19,673	0.05%
Truist Financial Corp.	15,000	1.27%	2/3/2027	13,941	0.04%
Truist Financial Corp.	15,000	6.05%	8/6/2027	15,105	0.04%
Truist Financial Corp.	10,000	1.13%	3/8/2027	8,822	0.02%
Truist Financial Corp.	5,000	4.12%	6/6/2028	4,821	0.01%
Truist Financial Corp.	20,000	4.87%	26/1/2029	19,617	0.05%
Truist Financial Corp.	10,000	1.89%	7/6/2029	8,759	0.02%
Truist Financial Corp.	20,000	7.16%	30/10/2029	21,236	0.06%
Truist Financial Corp.	10,000	5.44%	24/1/2030	9,969	0.03%
Truist Financial Corp.	10,000	1.95%	5/6/2030	8,275	0.02%
Truist Financial Corp.	10,000	4.92%	28/7/2033	9,267	0.02%
Truist Financial Corp.	10,000	6.12%	28/10/2033	10,223	0.03%
Truist Financial Corp.	10,000	5.12%	26/1/2034	9,572	0.02%
Truist Financial Corp.	15,000	5.87%	8/6/2034	15,127	0.04%
Truist Financial Corp.	25,000	5.71%	24/1/2035	24,896	0.07%
TWDC Enterprises 18 Corp.	10,000	3.15%	17/9/2025	9,746	0.03%
TWDC Enterprises 18 Corp.	15,000	3.00%	13/2/2026	14,471	0.04%
TWDC Enterprises 18 Corp.	10,000	1.85%	30/7/2026	9,350	0.02%
TWDC Enterprises 18 Corp.	10,000	2.95%	15/6/2027	9,451	0.02%
TWDC Enterprises 18 Corp.	5,000	4.13%	1/6/2044	4,169	0.01%
Tyson Foods, Inc.	10,000	4.00%	1/3/2026	9,765	0.03%
Tyson Foods, Inc.	15,000	3.55%	2/6/2027	14,341	0.04%
Tyson Foods, Inc.	10,000	5.70%	15/3/2034	9,955	0.03%
Tyson Foods, Inc.	5,000	4.55%	2/6/2047	4,018	0.01%
Tyson Foods, Inc.	15,000	5.10%	28/9/2048	13,083	0.03%
United Airlines 2020-1 Class A Pass Through Trust	16,529	5.88%	15/10/2027	16,573	0.04%
United Airlines 2023-1 Class A Pass Through Trust	15,000	5.80%	15/1/2036	15,231	0.04%
United Parcel Service, Inc.	10,000	3.05%	15/11/2027	9,428	0.02%
United Parcel Service, Inc.	10,000	4.45%	1/4/2030	9,797	0.03%
United Parcel Service, Inc.	20,000	4.88%	3/3/2033	19,704	0.05%
United Parcel Service, Inc.	10,000	5.15%	22/5/2034	9,967	0.03%

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United Parcel Service, Inc.	15,000	6.20%	15/1/2038	16,254	0.04%
United Parcel Service, Inc.	10,000	3.75%	15/11/2047	7,665	0.02%
United Parcel Service, Inc.	10,000	4.25%	15/3/2049	8,258	0.02%
United Parcel Service, Inc.	10,000	5.30%	1/4/2050	9,726	0.03%
United Parcel Service, Inc.	10,000	5.05%	3/3/2053	9,350	0.02%
United Parcel Service, Inc.	10,000	5.50%	22/5/2054	9,910	0.03%
UnitedHealth Group, Inc.	15,000	3.75%	15/7/2025	14,777	0.04%
UnitedHealth Group, Inc.	15,000	5.15%	15/10/2025	14,983	0.04%
UnitedHealth Group, Inc.	10,000	3.45%	15/1/2027	9,645	0.03%
UnitedHealth Group, Inc.	15,000	5.25%	15/2/2028	15,196	0.04%
UnitedHealth Group, Inc.	20,000	3.85%	15/6/2028	19,225	0.05%
UnitedHealth Group, Inc.	15,000	3.88%	15/12/2028	14,374	0.04%
UnitedHealth Group, Inc.	15,000	4.25%	15/1/2029	14,612	0.04%
UnitedHealth Group, Inc.	10,000	4.00%	15/5/2029	9,616	0.03%
UnitedHealth Group, Inc.	20,000	5.30%	15/2/2030	20,354	0.05%
UnitedHealth Group, Inc.	10,000	2.00%	15/5/2030	8,499	0.02%
UnitedHealth Group, Inc.	10,000	4.90%	15/4/2031	9,905	0.03%
UnitedHealth Group, Inc.	15,000	2.30%	15/5/2031	12,597	0.03%
UnitedHealth Group, Inc.	25,000	4.20%	15/5/2032	23,519	0.06%
UnitedHealth Group, Inc.	20,000	5.35%	15/2/2033	20,261	0.05%
UnitedHealth Group, Inc.	15,000	4.50%	15/4/2033	14,332	0.04%
UnitedHealth Group, Inc.	10,000	5.00%	15/4/2034	9,867	0.03%
UnitedHealth Group, Inc.	20,000	4.63%	15/7/2035	19,167	0.05%
UnitedHealth Group, Inc.	10,000	5.80%	15/3/2036	10,450	0.03%
UnitedHealth Group, Inc.	20,000	3.50%	15/8/2039	16,156	0.04%
UnitedHealth Group, Inc.	10,000	2.75%	15/5/2040	7,191	0.02%
UnitedHealth Group, Inc.	15,000	3.05%	15/5/2041	11,086	0.03%
UnitedHealth Group, Inc.	10,000	4.25%	15/3/2043	8,621	0.02%
UnitedHealth Group, Inc.	20,000	4.75%	15/7/2045	18,126	0.05%
UnitedHealth Group, Inc.	10,000	4.20%	15/1/2047	8,241	0.02%
UnitedHealth Group, Inc.	5,000	3.75%	15/10/2047	3,811	0.01%
UnitedHealth Group, Inc.	20,000	4.25%	15/6/2048	16,537	0.04%
UnitedHealth Group, Inc.	5,000	4.45%	15/12/2048	4,273	0.01%
UnitedHealth Group, Inc.	20,000	3.70%	15/8/2049	15,031	0.04%
UnitedHealth Group, Inc.	10,000	2.90%	15/5/2050	6,483	0.02%
UnitedHealth Group, Inc.	20,000	3.25%	15/5/2051	13,735	0.04%
UnitedHealth Group, Inc.	20,000	4.75%	15/5/2052	17,710	0.05%
UnitedHealth Group, Inc.	21,000	5.88%	15/2/2053	21,813	0.06%
UnitedHealth Group, Inc.	20,000	5.05%	15/4/2053	18,551	0.05%
UnitedHealth Group, Inc.	15,000	5.38%	15/4/2054	14,568	0.04%
UnitedHealth Group, Inc.	15,000	3.88%	15/8/2059	11,120	0.03%
UnitedHealth Group, Inc.	10,000	3.13%	15/5/2060	6,317	0.02%
UnitedHealth Group, Inc.	10,000	4.95%	15/5/2062	8,905	0.02%
UnitedHealth Group, Inc.	15,000	6.05%	15/2/2063	15,779	0.04%
UnitedHealth Group, Inc.	15,000	5.20%	15/4/2063	13,925	0.04%
UnitedHealth Group, Inc.	10,000	5.50%	15/4/2064	9,698	0.03%
US Bancorp	10,000	3.95%	17/11/2025	9,811	0.03%
US Bancorp	20,000	3.10%	27/4/2026	19,176	0.05%
US Bancorp	10,000	2.38%	22/7/2026	9,439	0.02%
US Bancorp	20,000	5.73%	21/10/2026	20,040	0.05%
US Bancorp	15,000	3.15%	27/4/2027	14,273	0.04%
US Bancorp	15,000	2.22%	27/1/2028	13,868	0.04%
US Bancorp	5,000	3.90%	26/4/2028	4,792	0.01%
US Bancorp	20,000	4.55%	22/7/2028	19,555	0.05%
US Bancorp	20,000	4.65%	1/2/2029	19,580	0.05%
US Bancorp	20,000	5.78%	12/6/2029	20,305	0.05%
US Bancorp	10,000	3.00%	30/7/2029	8,948	0.02%
US Bancorp	15,000	5.38%	23/1/2030	15,034	0.04%
US Bancorp	20,000	1.38%	22/7/2030	16,113	0.04%
US Bancorp	10,000	2.68%	27/1/2033	8,267	0.02%
US Bancorp	20,000	4.97%	22/7/2033	18,954	0.05%
US Bancorp	20,000	5.85%	21/10/2033	20,317	0.05%
US Bancorp	15,000	4.84%	1/2/2034	14,214	0.04%
US Bancorp	15,000	5.84%	12/6/2034	15,209	0.04%
US Bancorp	25,000	5.68%	23/1/2035	25,117	0.07%
US Bancorp	15,000	2.49%	3/11/2036	11,819	0.03%
US Treasury Bond	10,000	4.63%	15/5/2054	10,141	0.03%
US Treasury Note	15,000	4.88%	31/5/2026	15,030	0.04%
US Treasury Note	25,000	4.50%	31/5/2029	25,172	0.07%
Utah Acquisition Sub, Inc.	10,000	5.25%	15/6/2046	8,233	0.02%
Ventas Realty LP	15,000	4.40%	15/1/2029	14,421	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VeriSign, Inc.	5,000	2.70%	15/6/2031	4,180	0.01%
Verizon Communications, Inc.	15,000	0.85%	20/11/2025	14,104	0.04%
Verizon Communications, Inc.	15,000	1.45%	20/3/2026	14,050	0.04%
Verizon Communications, Inc.	30,000	2.63%	15/8/2026	28,443	0.07%
Verizon Communications, Inc.	25,000	4.13%	16/3/2027	24,370	0.06%
Verizon Communications, Inc.	15,000	3.00%	22/3/2027	14,196	0.04%
Verizon Communications, Inc.	30,000	2.10%	22/3/2028	26,984	0.07%
Verizon Communications, Inc.	50,000	4.33%	21/9/2028	48,613	0.13%
Verizon Communications, Inc.	20,000	3.88%	8/2/2029	19,006	0.05%
Verizon Communications, Inc.	40,000	4.02%	3/12/2029	37,797	0.10%
Verizon Communications, Inc.	15,000	3.15%	22/3/2030	13,521	0.04%
Verizon Communications, Inc.	10,000	1.50%	18/9/2030	8,156	0.02%
Verizon Communications, Inc.	15,000	1.75%	20/1/2031	12,140	0.03%
Verizon Communications, Inc.	39,000	2.55%	21/3/2031	33,129	0.09%
Verizon Communications, Inc.	45,000	2.36%	15/3/2032	36,778	0.10%
Verizon Communications, Inc.	15,000	5.05%	9/5/2033	14,790	0.04%
Verizon Communications, Inc.	20,000	4.50%	10/8/2033	18,801	0.05%
Verizon Communications, Inc.	30,000	4.40%	1/11/2034	27,798	0.07%
Verizon Communications, Inc.	10,000	4.27%	15/1/2036	9,053	0.02%
Verizon Communications, Inc.	10,000	5.25%	16/3/2037	9,875	0.03%
Verizon Communications, Inc.	10,000	4.81%	15/3/2039	9,274	0.02%
Verizon Communications, Inc.	30,000	2.65%	20/11/2040	20,669	0.05%
Verizon Communications, Inc.	45,000	3.40%	22/3/2041	34,396	0.09%
Verizon Communications, Inc.	14,000	2.85%	3/9/2041	9,809	0.03%
Verizon Communications, Inc.	5,000	6.55%	15/9/2043	5,498	0.01%
Verizon Communications, Inc.	10,000	4.13%	15/8/2046	8,083	0.02%
Verizon Communications, Inc.	25,000	4.86%	21/8/2046	22,684	0.06%
Verizon Communications, Inc.	12,000	4.52%	15/9/2048	10,289	0.03%
Verizon Communications, Inc.	15,000	4.00%	22/3/2050	11,689	0.03%
Verizon Communications, Inc.	35,000	2.88%	20/11/2050	22,014	0.06%
Verizon Communications, Inc.	45,000	3.55%	22/3/2051	32,387	0.08%
Verizon Communications, Inc.	10,000	3.88%	1/3/2052	7,592	0.02%
Verizon Communications, Inc.	10,000	5.50%	23/2/2054	9,792	0.03%
Verizon Communications, Inc.	10,000	5.01%	21/8/2054	9,101	0.02%
Verizon Communications, Inc.	37,000	2.99%	30/10/2056	22,650	0.06%
Verizon Communications, Inc.	20,000	3.00%	20/11/2060	11,972	0.03%
Verizon Communications, Inc.	35,000	3.70%	22/3/2061	24,687	0.06%
VF Corp.	5,000	2.95%	23/4/2030	4,151	0.01%
Viatis, Inc.	15,000	2.70%	22/6/2030	12,744	0.03%
Viatis, Inc.	15,000	3.85%	22/6/2040	10,949	0.03%
Viatis, Inc.	20,000	4.00%	22/6/2050	13,478	0.04%
Visa, Inc.	30,000	3.15%	14/12/2025	29,184	0.08%
Visa, Inc.	20,000	1.90%	15/4/2027	18,456	0.05%
Visa, Inc.	5,000	2.75%	15/9/2027	4,698	0.01%
Visa, Inc.	15,000	2.05%	15/4/2030	12,886	0.03%
Visa, Inc.	15,000	1.10%	15/2/2031	11,948	0.03%
Visa, Inc.	20,000	4.15%	14/12/2035	18,659	0.05%
Visa, Inc.	10,000	2.70%	15/4/2040	7,288	0.02%
Visa, Inc.	35,000	4.30%	14/12/2045	30,345	0.08%
Visa, Inc.	5,000	3.65%	15/9/2047	3,878	0.01%
Visa, Inc.	20,000	2.00%	15/8/2050	11,247	0.03%
VMware LLC	25,000	1.40%	15/8/2026	23,017	0.06%
VMware LLC	5,000	3.90%	21/8/2027	4,796	0.01%
VMware LLC	10,000	1.80%	15/8/2028	8,756	0.02%
VMware LLC	20,000	2.20%	15/8/2031	16,254	0.04%
Vulcan Materials Co.	15,000	3.50%	1/6/2030	13,696	0.04%
Wachovia Corp.	10,000	5.50%	1/8/2035	9,860	0.03%
Walt Disney Co.	15,000	1.75%	13/1/2026	14,230	0.04%
Walt Disney Co.	5,000	2.20%	13/1/2028	4,573	0.01%
Walt Disney Co.	30,000	2.00%	1/9/2029	26,052	0.07%
Walt Disney Co.	20,000	3.80%	22/3/2030	18,945	0.05%
Walt Disney Co.	35,000	2.65%	13/1/2031	30,533	0.08%
Walt Disney Co.	10,000	6.20%	15/12/2034	10,866	0.03%
Walt Disney Co.	10,000	6.40%	15/12/2035	10,946	0.03%
Walt Disney Co.	10,000	6.65%	15/11/2037	11,244	0.03%
Walt Disney Co.	5,000	4.63%	23/3/2040	4,619	0.01%
Walt Disney Co.	20,000	3.50%	13/5/2040	15,949	0.04%
Walt Disney Co.	20,000	2.75%	1/9/2049	12,697	0.03%
Walt Disney Co.	25,000	4.70%	23/3/2050	22,580	0.06%
Walt Disney Co.	25,000	3.60%	13/1/2051	18,640	0.05%
Walt Disney Co.	10,000	3.80%	13/5/2060	7,413	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Warnermedia Holdings, Inc.	50,000	3.76%	15/3/2027	47,427	0.12%
Warnermedia Holdings, Inc.	55,000	4.28%	15/3/2032	47,992	0.13%
Warnermedia Holdings, Inc.	45,000	5.05%	15/3/2042	36,570	0.10%
Warnermedia Holdings, Inc.	80,000	5.14%	15/3/2052	62,255	0.16%
Warnermedia Holdings, Inc.	29,000	5.39%	15/3/2062	22,621	0.06%
Waste Management, Inc.	5,000	3.15%	15/11/2027	4,719	0.01%
Waste Management, Inc.	10,000	4.88%	15/2/2029	9,971	0.03%
Waste Management, Inc.	10,000	4.63%	15/2/2030	9,839	0.03%
Waste Management, Inc.	10,000	4.15%	15/4/2032	9,422	0.02%
Waste Management, Inc.	15,000	4.88%	15/2/2034	14,690	0.04%
Wells Fargo & Co.	30,000	3.55%	29/9/2025	29,289	0.08%
Wells Fargo & Co.	50,000	3.00%	22/4/2026	47,948	0.13%
Wells Fargo & Co.	25,000	4.10%	3/6/2026	24,364	0.06%
Wells Fargo & Co.	20,000	4.54%	15/8/2026	19,750	0.05%
Wells Fargo & Co.	35,000	3.00%	23/10/2026	33,252	0.09%
Wells Fargo & Co.	30,000	3.20%	17/6/2027	28,730	0.08%
Wells Fargo & Co.	30,000	4.30%	22/7/2027	29,213	0.08%
Wells Fargo & Co.	35,000	3.53%	24/3/2028	33,378	0.09%
Wells Fargo & Co.	30,000	5.71%	22/4/2028	30,270	0.08%
Wells Fargo & Co.	30,000	3.58%	22/5/2028	28,570	0.07%
Wells Fargo & Co.	30,000	2.39%	2/6/2028	27,641	0.07%
Wells Fargo & Co.	25,000	4.81%	25/7/2028	24,637	0.06%
Wells Fargo & Co.	25,000	4.15%	24/1/2029	24,030	0.06%
Wells Fargo & Co.	55,000	5.57%	25/7/2029	55,512	0.15%
Wells Fargo & Co.	30,000	6.30%	23/10/2029	31,118	0.08%
Wells Fargo & Co.	15,000	5.20%	23/1/2030	14,936	0.04%
Wells Fargo & Co.	35,000	2.88%	30/10/2030	31,031	0.08%
Wells Fargo & Co.	25,000	2.57%	11/2/2031	21,629	0.06%
Wells Fargo & Co.	25,000	4.48%	4/4/2031	23,949	0.06%
Wells Fargo & Co.	35,000	3.35%	2/3/2033	30,384	0.08%
Wells Fargo & Co.	45,000	4.90%	25/7/2033	43,319	0.11%
Wells Fargo & Co.	30,000	5.39%	24/4/2034	29,673	0.08%
Wells Fargo & Co.	40,000	5.56%	25/7/2034	39,995	0.10%
Wells Fargo & Co.	35,000	6.49%	23/10/2034	37,334	0.10%
Wells Fargo & Co.	30,000	5.50%	23/1/2035	29,928	0.08%
Wells Fargo & Co.	40,000	3.07%	30/4/2041	29,339	0.08%
Wells Fargo & Co.	10,000	5.38%	2/11/2043	9,373	0.02%
Wells Fargo & Co.	30,000	5.61%	15/1/2044	28,803	0.08%
Wells Fargo & Co.	25,000	4.65%	4/11/2044	21,119	0.06%
Wells Fargo & Co.	30,000	3.90%	1/5/2045	23,678	0.06%
Wells Fargo & Co.	30,000	4.90%	17/11/2045	26,114	0.07%
Wells Fargo & Co.	20,000	4.40%	14/6/2046	16,144	0.04%
Wells Fargo & Co.	15,000	4.75%	7/12/2046	12,699	0.03%
Wells Fargo & Co.	60,000	5.01%	4/4/2051	54,700	0.14%
Wells Fargo & Co.	35,000	4.61%	25/4/2053	29,945	0.08%
Wells Fargo Bank NA	15,000	5.55%	1/8/2025	15,023	0.04%
Wells Fargo Bank NA	75,000	5.45%	7/8/2026	75,231	0.20%
Wells Fargo Bank NA	10,000	6.60%	15/1/2038	10,970	0.03%
Welltower OP LLC	15,000	4.25%	15/4/2028	14,507	0.04%
Welltower OP LLC	10,000	2.80%	1/6/2031	8,536	0.02%
Westinghouse Air Brake Technologies Corp.	10,000	4.70%	15/9/2028	9,805	0.03%
Willis North America, Inc.	5,000	4.65%	15/6/2027	4,915	0.01%
Willis North America, Inc.	10,000	5.35%	15/5/2033	9,802	0.03%
Willis North America, Inc.	5,000	5.90%	5/3/2054	4,853	0.01%
Workday, Inc.	15,000	3.70%	1/4/2029	14,080	0.04%
Workday, Inc.	15,000	3.80%	1/4/2032	13,478	0.04%
WRKCo, Inc.	10,000	4.90%	15/3/2029	9,938	0.03%
WW Grainger, Inc.	10,000	4.60%	15/6/2045	8,954	0.02%
Wyeth LLC	5,000	6.50%	1/2/2034	5,489	0.01%
Wyeth LLC	25,000	5.95%	1/4/2037	26,323	0.07%
Xilinx, Inc.	5,000	2.38%	1/6/2030	4,322	0.01%
Zimmer Biomet Holdings, Inc.	10,000	2.60%	24/11/2031	8,358	0.02%
Zoetis, Inc.	20,000	4.50%	13/11/2025	19,765	0.05%
Zoetis, Inc.	15,000	2.00%	15/5/2030	12,635	0.03%
Zoetis, Inc.	10,000	5.60%	16/11/2032	10,232	0.03%
Zoetis, Inc.	10,000	4.70%	1/2/2043	8,913	0.02%
				<b>31,438,630</b>	<b>82.27%</b>
<b>Total Fixed Income</b>				<b>37,769,438</b>	<b>98.83%</b>
<b>Total Transferable Securities</b>				<b>37,769,438</b>	<b>98.83%</b>



Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.20%) (30 June 2023: 1.05%)</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.20%) (30 June 2023: 1.05%)</b>							
USD	138,027	GBP	(107,482)	State Street Bank & Trust Co.	2/7/2024	2,159	0.01%
USD	137,586	GBP	(108,458)	Toronto-Dominion Bank	2/7/2024	484	0.00%
EUR	3,598,297	USD	(3,862,088)	State Street Bank & Trust Co.	2/8/2024	204	0.00%
GBP	2,632,026	USD	(3,327,752)	Toronto-Dominion Bank	2/8/2024	30	0.00%
EUR	31,769	USD	(34,098)	JPMorgan Chase Bank	2/8/2024	2	0.00%
USD	3,327,144	GBP	(2,632,026)	Toronto-Dominion Bank	2/7/2024	2	0.00%
GBP	27,021	USD	(34,164)	State Street Bank & Trust Co.	2/8/2024	—	0.00%
USD	3,856,475	EUR	(3,598,297)	State Street Bank & Trust Co.	2/7/2024	(2)	(0.00%)
GBP	12,725	USD	(16,199)	State Street Bank & Trust Co.	2/7/2024	(113)	(0.00%)
EUR	15,341	USD	(16,650)	State Street Bank & Trust Co.	2/7/2024	(208)	(0.00%)
GBP	37,468	USD	(47,711)	State Street Bank & Trust Co.	2/7/2024	(348)	(0.00%)
EUR	44,198	USD	(48,041)	State Street Bank & Trust Co.	2/7/2024	(672)	(0.00%)
GBP	2,797,773	USD	(3,562,624)	Toronto-Dominion Bank	2/7/2024	(25,961)	(0.07%)
EUR	3,538,758	USD	(3,846,407)	State Street Bank & Trust Co.	2/7/2024	(53,741)	(0.14%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(78,164)</b>	<b>(0.20%)</b>
<b>Total Investments</b>						<b>37,691,274</b>	<b>98.63%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>524,137</b>	<b>1.37%</b>
<b>Net Assets</b>						<b>38,215,411</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					19,192,359	49.80%
(b)	Transferable securities dealt in on another regulated market					18,577,079	48.20%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					2,881	0.01%
(f)	Other Assets					769,660	1.99%
<b>Total Assets</b>						<b>38,541,979</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	37,769,438	38,198,960
Financial Derivative Instruments	3,17	2,881	415,547
Cash	3	197,177	371,885
Receivables:			
Interest and Dividends		433,778	407,713
Capital Shares Issued		2,497	2,497
Investments Sold		136,017	379,260
Margin Cash Due from Broker	3	191	—
<b>Total Current Assets</b>		<b>38,541,979</b>	<b>39,775,862</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	81,045	8,052
Payables and Other Liabilities:			
Capital Shares Redeemed		—	245,986
Investments Purchased		242,010	664,981
Management Fees Payable	12	3,513	4,716
Margin Cash Due to Broker	3	—	455
<b>Total Current Liabilities</b>		<b>326,568</b>	<b>924,190</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>38,215,411</b>	<b>38,851,672</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023
<b>EUR-Hedged Accumulating<sup>1</sup></b>		
US (\$) Equivalent	\$3,860,460	\$3,955,605
Net Assets	€3,602,195	€3,625,669
Number of Shares Outstanding	684,915	706,638
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€5.26</b>	<b>€5.13</b>
<b>GBP-Hedged Accumulating<sup>1</sup></b>		
US (\$) Equivalent	\$3,331,639	\$6,903,841
Net Assets	£2,635,660	£5,430,323
Number of Shares Outstanding	490,238	1,048,855
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>£5.38</b>	<b>£5.18</b>
<b>USD Accumulating<sup>1</sup></b>		
Net Assets	\$23,885,971	\$21,849,704
Number of Shares Outstanding	4,374,579	4,184,520
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$5.46</b>	<b>\$5.22</b>
<b>USD Distributing<sup>1</sup></b>		
Net Assets	\$7,137,341	\$6,142,522
Number of Shares Outstanding	1,415,987	1,210,456
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$5.04</b>	<b>\$5.07</b>

<sup>1</sup> The share class launched on 15 November 2022.

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

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		2,026,535	1,313,529
Other Income		6,728	2,152
Net (Loss)/Gain on Financial Instruments		(427,557)	790,132
<b>Total Investment Income</b>		<b>1,605,706</b>	<b>2,105,813</b>
<b>Expenses</b>			
Management Fees	12	46,436	31,702
Transaction Fees and Commissions		79	111
<b>Total Expenses</b>		<b>46,515</b>	<b>31,813</b>
<b>Finance Costs</b>			
Interest Expense		—	32
Distributions	6	362,624	190,808
<b>Total Finance Costs</b>		<b>362,624</b>	<b>190,840</b>
<b>Net Investment Income After Finance Costs</b>		<b>1,196,567</b>	<b>1,883,160</b>
Taxation	5	567	(1,316)
<b>Net Increase in Net Assets</b>		<b>1,197,134</b>	<b>1,881,844</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Period Ended 30 June 2023 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	1,197,134	1,881,844
<b>Capital Transactions</b>		
Subscriptions	12,761,396	91,822,176
Redemptions	(14,594,791)	(54,852,348)
Total Capital Transactions	(1,833,395)	36,969,828
Total (Decrease)/Increase for the Year	(636,261)	38,851,672
<b>Net Assets</b>		
Beginning of Year	38,851,672	—
<b>End of Year</b>	<b>38,215,411</b>	<b>38,851,672</b>

<sup>1</sup> The Fund launched during the year. See Note 1.

There are no recognised gains or losses arising in the year other than those included above. In arriving at the results for the year, all amounts relate to continuing operations.

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

# Vanguard EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard EUR Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Corporates Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated, investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of €300 million.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory.
- The ETF's benchmark index returned 6.45% for the 12 months.
- Among the largest constituents in the index, Sweden, Switzerland, Belgium and Italy outperformed. Among the laggards were the United States, France and Japan.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, results were mixed.

Benchmark returns in the commentary above are in euros.

### Benchmark: Bloomberg Euro-Aggregate: Corporates Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	6.33%	-0.87%	-0.17%
Benchmark	6.45	-0.74	-0.05
Tracking Difference*	-0.12		
EUR Distributing	6.33%	-0.87%	0.71%
Benchmark	6.45	-0.74	0.79
Tracking Difference*	-0.12		

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

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

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

<sup>1</sup> Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Morgan Stanley 3.96% 21/3/2035	4,899,000	4,930,402	Bundesobligation 0.00% 9/10/2026	4,000,000	3,672,976
BNP Paribas SA 4.75% 13/11/2032	4,000,000	4,173,713	Nestle Finance International Ltd. 0.00% 14/6/2026	3,450,000	3,204,684
JPMorgan Chase & Co. 4.46% 13/11/2031	3,875,000	4,010,403	UBS Group AG 0.25% 29/1/2026	3,000,000	2,880,004
Banco Santander SA 4.88% 18/10/2031	3,900,000	3,942,737	Medtronic Global Holdings SCA 0.00% 15/10/2025	3,000,000	2,844,338
Bundesobligation 0.00% 9/10/2026	4,000,000	3,669,240	Bank of America Corp. 1.95% 27/10/2026	2,900,000	2,829,405
ING Groep NV 0.00% 23/5/2029	3,600,000	3,661,434	Credit Agricole SA 1.38% 13/3/2025	2,600,000	2,495,360
Nestle Finance International Ltd. 3.50% 13/12/2027	3,600,000	3,651,279	Orange SA 0.00% 4/9/2026	2,700,000	2,492,405
Nestle Finance International Ltd. 0.00% 14/6/2026	4,000,000	3,641,200	Svenska Handelsbanken AB 1.00% 15/4/2025	2,510,000	2,433,106
Verizon Communications, Inc. 0.38% 22/3/2029	4,100,000	3,486,784	ABN AMRO Bank NV 1.25% 28/5/2025	2,500,000	2,417,245
Kering SA 3.88% 5/9/2035	3,100,000	3,095,036	HSBC Holdings plc 0.31% 13/11/2026	2,400,000	2,254,100
Banco Santander SA 3.75% 9/1/2034	3,100,000	3,085,578	Volkswagen International Finance NV 4.13% 15/11/2025	2,200,000	2,208,552
Medtronic Global Holdings SCA 0.00% 15/10/2025	3,200,000	3,019,528	ELO SACA 6.00% 22/3/2029	2,200,000	2,207,427
LVMH Moet Hennessy Louis Vuitton SE 3.25% 7/9/2029	3,000,000	2,982,586	Mercedes-Benz International Finance BV 2.63% 7/4/2025	2,100,000	2,080,701
Citigroup, Inc. 1.50% 24/7/2026	3,000,000	2,905,143	Credit Agricole SA 1.63% 5/6/2030	2,100,000	2,043,202
Netflix, Inc. 4.63% 15/5/2029	2,800,000	2,891,701	Credit Agricole SA 1.00% 22/4/2026	2,100,000	2,035,472
Societe Generale SA 0.00% 21/11/2031	2,800,000	2,850,282	BNP Paribas SA 3.88% 10/1/2031	2,000,000	2,004,669
UBS Group AG 4.63% 17/3/2028	2,749,000	2,801,534	BNP Paribas SA 4.75% 13/11/2032	1,900,000	1,992,557
JPMorgan Chase & Co. 3.76% 21/3/2034	2,787,000	2,801,178	Goldman Sachs Group, Inc. 1.25% 1/5/2025	2,010,000	1,963,486
BNP Paribas SA 3.88% 10/1/2031	2,800,000	2,795,841	Banque Federative du Credit Mutuel SA 1.00% 23/5/2025	2,000,000	1,948,062
HSBC Holdings plc 3.76% 20/5/2029	2,800,000	2,789,285	Sanofi 0.88% 6/4/2025	2,000,000	1,946,363

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.72% (30 June 2023: 98.85%)</b>					
<b>Fixed Income 98.72% (30 June 2023: 98.85%)</b>					
<b>Australia 1.84% (30 June 2023: 1.98%)</b>					
Amcor UK Finance plc	710,000	1.13%	23/6/2027	659,955	0.02%
Amcor UK Finance plc	500,000	3.95%	29/5/2032	498,964	0.02%
APA Infrastructure Ltd.	1,925,000	2.00%	22/3/2027	1,836,161	0.06%
APA Infrastructure Ltd.	600,000	0.75%	15/3/2029	521,593	0.02%
APA Infrastructure Ltd.	650,000	2.00%	15/7/2030	582,719	0.02%
APA Infrastructure Ltd.	646,000	1.25%	15/3/2033	513,277	0.02%
Aurizon Network Pty Ltd.	600,000	3.13%	1/6/2026	593,032	0.02%
Ausgrid Finance Pty Ltd.	250,000	1.25%	30/7/2025	243,503	0.01%
Ausgrid Finance Pty Ltd.	448,000	0.88%	7/10/2031	363,278	0.01%
AusNet Services Holdings Pty Ltd.	620,000	1.50%	26/2/2027	586,907	0.02%
AusNet Services Holdings Pty Ltd.	400,000	0.63%	25/8/2030	331,568	0.01%
AusNet Services Holdings Pty Ltd.	600,000	1.63%	11/3/2081	557,478	0.02%
Australia & New Zealand Banking Group Ltd.	2,060,000	3.65%	20/1/2026	2,059,341	0.07%
Australia & New Zealand Banking Group Ltd.	360,000	0.75%	29/9/2026	339,604	0.01%
Australia & New Zealand Banking Group Ltd.	1,100,000	0.67%	5/5/2031	1,026,389	0.03%
Australia & New Zealand Banking Group Ltd.	825,000	5.10%	3/2/2033	847,255	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	850,000	4.38%	24/5/2033	878,075	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	600,000	4.00%	7/6/2034	599,907	0.02%
BHP Billiton Finance Ltd.	1,664,000	3.25%	24/9/2027	1,652,827	0.06%
BHP Billiton Finance Ltd.	900,000	1.50%	29/4/2030	797,343	0.03%
Brambles Finance plc	100,000	1.50%	4/10/2027	94,242	0.00%
Brambles Finance plc	750,000	4.25%	22/3/2031	768,606	0.03%
CIMIC Finance Ltd.	500,000	1.50%	28/5/2029	435,650	0.01%
Commonwealth Bank of Australia	700,000	4.27%	4/6/2034	701,439	0.02%
Computershare US, Inc.	400,000	1.13%	7/10/2031	322,072	0.01%
Glencore Capital Finance DAC	1,200,000	1.13%	10/3/2028	1,092,617	0.04%
Glencore Capital Finance DAC	650,000	0.75%	1/3/2029	566,105	0.02%
Glencore Capital Finance DAC	800,000	4.15%	29/4/2031	801,355	0.03%
Glencore Capital Finance DAC	500,000	1.25%	1/3/2033	398,710	0.01%
Glencore Finance Europe Ltd.	750,000	3.75%	1/4/2026	750,118	0.03%
Glencore Finance Europe Ltd.	500,000	1.50%	15/10/2026	475,828	0.02%
Goodman Australia Finance Pty Ltd.	600,000	4.25%	3/5/2030	606,439	0.02%
Macquarie Group Ltd.	1,100,000	0.35%	3/3/2028	977,140	0.03%
Macquarie Group Ltd.	1,100,000	0.94%	19/1/2029	974,733	0.03%
Macquarie Group Ltd.	1,500,000	4.75%	23/1/2030	1,563,745	0.05%
Macquarie Group Ltd.	700,000	0.95%	21/5/2031	586,074	0.02%
National Australia Bank Ltd.	450,000	1.25%	18/5/2026	433,762	0.01%
National Australia Bank Ltd.	2,200,000	2.13%	24/5/2028	2,103,821	0.07%
National Australia Bank Ltd.	1,400,000	1.38%	30/8/2028	1,290,961	0.04%
National Australia Bank Ltd.	100,000	1.13%	20/5/2031	88,636	0.00%
Origin Energy Finance Ltd.	900,000	1.00%	17/9/2029	784,065	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	400,000	1.75%	11/4/2028	373,343	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	648,000	1.45%	28/3/2029	585,109	0.02%
Stockland Trust	800,000	1.63%	27/4/2026	761,740	0.03%
Sydney Airport Finance Co. Pty Ltd.	300,000	1.75%	26/4/2028	279,877	0.01%
Sydney Airport Finance Co. Pty Ltd.	1,700,000	4.38%	3/5/2033	1,756,486	0.06%
Sydney Airport Finance Co. Pty Ltd.	500,000	4.13%	30/4/2036	502,150	0.02%
Telstra Corp., Ltd.	600,000	1.13%	14/4/2026	575,832	0.02%
Telstra Corp., Ltd.	1,615,000	1.38%	26/3/2029	1,476,646	0.05%
Telstra Corp., Ltd.	1,800,000	1.00%	23/4/2030	1,573,051	0.05%
Telstra Group Ltd.	500,000	3.75%	4/5/2031	507,611	0.02%
Toyota Finance Australia Ltd.	500,000	3.43%	18/6/2026	499,447	0.02%
Toyota Finance Australia Ltd.	700,000	2.28%	21/10/2027	674,790	0.02%
Toyota Finance Australia Ltd.	683,000	0.44%	13/1/2028	616,397	0.02%
Toyota Finance Australia Ltd.	800,000	3.39%	18/3/2030	793,684	0.03%
Transurban Finance Co. Pty Ltd.	850,000	2.00%	28/8/2025	833,689	0.03%
Transurban Finance Co. Pty Ltd.	500,000	1.75%	29/3/2028	467,755	0.02%
Transurban Finance Co. Pty Ltd.	600,000	1.45%	16/5/2029	540,903	0.02%
Transurban Finance Co. Pty Ltd.	1,600,000	3.00%	8/4/2030	1,536,997	0.05%
Transurban Finance Co. Pty Ltd.	1,800,000	4.23%	26/4/2033	1,841,438	0.06%
Vicinity Centres Trust	1,168,000	1.13%	7/11/2029	1,014,035	0.03%
Wesfarmers Ltd.	626,000	0.95%	21/10/2033	496,729	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Westpac Banking Corp.	1,830,000	3.70%	16/1/2026	1,832,353	0.06%
Westpac Banking Corp.	275,000	0.88%	17/4/2027	257,220	0.01%
Westpac Banking Corp.	800,000	1.13%	5/9/2027	747,109	0.03%
Westpac Banking Corp.	200,000	1.45%	17/7/2028	186,090	0.01%
Westpac Banking Corp.	700,000	3.80%	17/1/2030	716,707	0.02%
Westpac Banking Corp.	850,000	0.77%	13/5/2031	793,386	0.03%
Woolworths Group Ltd.	400,000	0.38%	15/11/2028	345,559	0.01%
Worley US Finance Sub Ltd.	400,000	0.88%	9/6/2026	377,861	0.01%
				<b>54,269,288</b>	<b>1.84%</b>
<b>Austria 1.16% (30 June 2023: 1.16%)</b>					
A1 Towers Holding GmbH	300,000	5.25%	13/7/2028	312,463	0.01%
BAWAG Group AG	700,000	6.75%	24/2/2034	735,145	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	4.13%	18/1/2027	608,661	0.02%
Borealis AG	154,000	1.75%	10/12/2025	149,093	0.01%
CA Immobilien Anlagen AG	600,000	1.00%	27/10/2025	563,801	0.02%
CA Immobilien Anlagen AG	100,000	0.88%	5/2/2027	91,540	0.00%
Erste Group Bank AG	600,000	1.50%	7/4/2026	580,155	0.02%
Erste Group Bank AG	600,000	0.88%	22/5/2026	570,461	0.02%
Erste Group Bank AG	200,000	0.88%	13/5/2027	186,660	0.01%
Erste Group Bank AG	700,000	0.13%	17/5/2028	620,636	0.02%
Erste Group Bank AG	1,500,000	0.10%	16/11/2028	1,339,813	0.05%
Erste Group Bank AG	200,000	0.25%	14/9/2029	170,236	0.01%
Erste Group Bank AG	1,700,000	4.25%	30/5/2030	1,745,753	0.06%
Erste Group Bank AG	600,000	4.00%	16/1/2031	613,172	0.02%
Erste Group Bank AG	600,000	1.63%	8/9/2031	566,386	0.02%
Erste Group Bank AG	400,000	0.88%	15/11/2032	357,693	0.01%
Erste Group Bank AG	300,000	4.00%	7/6/2033	295,378	0.01%
JAB Holdings BV	1,000,000	1.75%	25/6/2026	963,184	0.03%
JAB Holdings BV	900,000	2.50%	17/4/2027	873,488	0.03%
JAB Holdings BV	1,700,000	1.00%	20/12/2027	1,557,357	0.05%
JAB Holdings BV	300,000	2.50%	25/6/2029	284,703	0.01%
JAB Holdings BV	200,000	3.38%	17/4/2035	185,592	0.01%
JAB Holdings BV	800,000	2.25%	19/12/2039	599,586	0.02%
Mondi Finance Europe GmbH	1,400,000	2.38%	1/4/2028	1,340,286	0.05%
OMV AG	1,000,000	2.50%	Perpetual	955,508	0.03%
OMV AG	700,000	6.25%	Perpetual	716,865	0.02%
OMV AG	400,000	2.88%	Perpetual	364,225	0.01%
OMV AG	690,000	0.00%	3/7/2025	666,022	0.02%
OMV AG	800,000	1.00%	14/12/2026	757,607	0.03%
OMV AG	686,000	2.00%	9/4/2028	655,678	0.02%
OMV AG	945,000	1.88%	4/12/2028	888,542	0.03%
OMV AG	1,300,000	0.75%	16/6/2030	1,120,199	0.04%
OMV AG	800,000	2.38%	9/4/2032	750,238	0.03%
OMV AG	550,000	1.00%	3/7/2034	430,818	0.01%
Raiffeisen Bank International AG	200,000	4.13%	8/9/2025	200,222	0.01%
Raiffeisen Bank International AG	1,100,000	0.38%	25/9/2026	1,019,109	0.03%
Raiffeisen Bank International AG	900,000	4.75%	26/1/2027	907,567	0.03%
Raiffeisen Bank International AG	800,000	0.05%	1/9/2027	707,952	0.02%
Raiffeisen Bank International AG	500,000	5.75%	27/1/2028	527,733	0.02%
Raiffeisen Bank International AG	400,000	6.00%	15/9/2028	415,528	0.01%
Raiffeisen Bank International AG	1,100,000	4.63%	21/8/2029	1,095,578	0.04%
Raiffeisen Bank International AG	400,000	4.50%	31/5/2030	404,458	0.01%
Raiffeisen Bank International AG	700,000	2.88%	18/6/2032	638,840	0.02%
Raiffeisen Bank International AG	600,000	7.38%	20/12/2032	625,516	0.02%
Raiffeisen Bank International AG	500,000	1.38%	17/6/2033	416,911	0.01%
Telekom Finanzmanagement GmbH	300,000	1.50%	7/12/2026	287,203	0.01%
UNIQA Insurance Group AG	1,300,000	1.38%	9/7/2030	1,150,080	0.04%
UNIQA Insurance Group AG	200,000	2.38%	9/12/2041	168,972	0.01%
UNIQA Insurance Group AG	500,000	6.00%	27/7/2046	512,499	0.02%
Vienna Insurance Group AG Wiener Versicherung Gruppe	300,000	1.00%	26/3/2036	234,805	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	400,000	4.88%	15/6/2042	400,367	0.01%
Volksbank Wien AG	300,000	0.88%	23/3/2026	283,924	0.01%
Volksbank Wien AG	600,000	4.75%	15/3/2027	615,441	0.02%
Volksbank Wien AG	600,000	5.75%	21/6/2034	594,835	0.02%
Wienerberger AG	400,000	4.88%	4/10/2028	415,692	0.01%
				<b>34,240,176</b>	<b>1.16%</b>
<b>Belgium 2.13% (30 June 2023: 2.25%)</b>					
Aedifica SA	200,000	0.75%	9/9/2031	156,989	0.01%
AG Insurance SA	800,000	3.50%	30/6/2047	779,993	0.03%
Ageas SA	500,000	3.25%	2/7/2049	469,708	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Ageas SA	300,000	1.88%	24/11/2051	247,079	0.01%
Aliaxis Finance SA	1,100,000	0.88%	8/11/2028	965,689	0.03%
Anheuser-Busch InBev SA	420,000	2.70%	31/3/2026	415,280	0.01%
Anheuser-Busch InBev SA	2,785,000	1.15%	22/1/2027	2,640,644	0.09%
Anheuser-Busch InBev SA	3,050,000	1.13%	1/7/2027	2,869,313	0.10%
Anheuser-Busch InBev SA	1,120,000	2.13%	2/12/2027	1,082,805	0.04%
Anheuser-Busch InBev SA	1,912,000	2.00%	17/3/2028	1,834,304	0.06%
Anheuser-Busch InBev SA	875,000	1.50%	18/4/2030	794,945	0.03%
Anheuser-Busch InBev SA	900,000	1.65%	28/3/2031	810,158	0.03%
Anheuser-Busch InBev SA	934,000	3.45%	22/9/2031	931,758	0.03%
Anheuser-Busch InBev SA	2,150,000	2.88%	2/4/2032	2,063,106	0.07%
Anheuser-Busch InBev SA	450,000	3.25%	24/1/2033	442,500	0.02%
Anheuser-Busch InBev SA	500,000	2.00%	23/1/2035	432,171	0.01%
Anheuser-Busch InBev SA	4,050,000	2.75%	17/3/2036	3,704,194	0.13%
Anheuser-Busch InBev SA	2,000,000	3.75%	22/3/2037	1,990,407	0.07%
Anheuser-Busch InBev SA	1,100,000	3.70%	2/4/2040	1,069,398	0.04%
Anheuser-Busch InBev SA	1,719,000	3.95%	22/3/2044	1,688,856	0.06%
Argenta Spaarbank NV	400,000	1.00%	13/10/2026	385,357	0.01%
Argenta Spaarbank NV	800,000	1.00%	29/1/2027	739,618	0.03%
Argenta Spaarbank NV	900,000	5.38%	29/11/2027	925,641	0.03%
Argenta Spaarbank NV	1,000,000	1.38%	8/2/2029	906,750	0.03%
Barry Callebaut Services NV	800,000	4.00%	14/6/2029	802,139	0.03%
Cofinimmo SA	1,300,000	1.00%	24/1/2028	1,170,502	0.04%
Cofinimmo SA	900,000	0.88%	2/12/2030	722,005	0.02%
Crelan SA	600,000	5.38%	31/10/2025	611,545	0.02%
Crelan SA	500,000	5.75%	26/1/2028	526,808	0.02%
Crelan SA	600,000	6.00%	28/2/2030	637,813	0.02%
Crelan SA	1,000,000	5.25%	23/1/2032	1,044,550	0.04%
Crelan SA	600,000	5.38%	30/4/2035	606,996	0.02%
Elia Group SA	400,000	1.50%	5/9/2028	368,248	0.01%
Elia Group SA	400,000	3.88%	11/6/2031	398,730	0.01%
Elia Transmission Belgium SA	1,100,000	1.38%	14/1/2026	1,063,838	0.04%
Elia Transmission Belgium SA	1,300,000	3.25%	4/4/2028	1,285,402	0.04%
Elia Transmission Belgium SA	400,000	3.00%	7/4/2029	388,461	0.01%
Elia Transmission Belgium SA	1,700,000	0.88%	28/4/2030	1,457,605	0.05%
Elia Transmission Belgium SA	100,000	3.63%	18/1/2033	99,776	0.00%
Elia Transmission Belgium SA	900,000	3.75%	16/1/2036	886,673	0.03%
Euroclear Bank SA	480,000	0.13%	7/7/2025	463,312	0.02%
Euroclear Bank SA	1,100,000	3.63%	13/10/2027	1,107,465	0.04%
Euroclear Investments SA	900,000	1.13%	7/12/2026	854,893	0.03%
Euroclear Investments SA	400,000	1.50%	11/4/2030	364,039	0.01%
Euroclear Investments SA	800,000	2.63%	11/4/2048	749,274	0.03%
Groupe Bruxelles Lambert NV	600,000	3.13%	6/9/2029	587,519	0.02%
Groupe Bruxelles Lambert NV	400,000	0.13%	28/1/2031	319,884	0.01%
Groupe Bruxelles Lambert NV	700,000	4.00%	15/5/2033	713,984	0.02%
KBC Group NV	1,500,000	0.13%	10/9/2026	1,435,533	0.05%
KBC Group NV	100,000	0.25%	1/3/2027	94,384	0.00%
KBC Group NV	100,000	0.38%	16/6/2027	93,909	0.00%
KBC Group NV	1,400,000	4.38%	23/11/2027	1,417,219	0.05%
KBC Group NV	400,000	0.13%	14/1/2029	352,575	0.01%
KBC Group NV	800,000	4.25%	28/11/2029	814,192	0.03%
KBC Group NV	2,400,000	4.38%	19/4/2030	2,459,643	0.08%
KBC Group NV	1,100,000	3.00%	25/8/2030	1,053,712	0.04%
KBC Group NV	1,500,000	4.38%	6/12/2031	1,559,575	0.05%
KBC Group NV	1,300,000	0.63%	7/12/2031	1,197,161	0.04%
KBC Group NV	500,000	4.88%	25/4/2033	507,490	0.02%
KBC Group NV	1,200,000	4.75%	17/4/2035	1,210,030	0.04%
Lonza Finance International NV	100,000	1.63%	21/4/2027	95,079	0.00%
Lonza Finance International NV	1,300,000	3.88%	25/5/2033	1,302,445	0.04%
Silfin NV	300,000	2.88%	11/4/2027	286,030	0.01%
Solvay SA	400,000	3.88%	3/4/2028	399,803	0.01%
Solvay SA	1,000,000	4.25%	3/10/2031	1,000,768	0.03%
Syensqo SA	100,000	2.50%	Perpetual	96,367	0.00%
Syensqo SA	700,000	2.75%	2/12/2027	684,438	0.02%
VGP NV	400,000	1.63%	17/1/2027	369,444	0.01%
VGP NV	600,000	1.50%	8/4/2029	512,560	0.02%
VGP NV	500,000	2.25%	17/1/2030	429,355	0.01%
				<b>62,949,836</b>	<b>2.13%</b>
<b>Bermuda 0.05% (30 June 2023: 0.02%)</b>					
Athora Holding Ltd.	600,000	6.63%	16/6/2028	633,172	0.02%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Athora Holding Ltd.	826,000	5.88%	10/9/2034	812,313	0.03%
				<b>1,445,485</b>	<b>0.05%</b>
<b>Canada 0.65% (30 June 2023: 0.54%)</b>					
Alimentation Couche-Tard, Inc.	760,000	1.88%	6/5/2026	735,595	0.02%
Alimentation Couche-Tard, Inc.	600,000	3.65%	12/5/2031	594,869	0.02%
Alimentation Couche-Tard, Inc.	700,000	4.01%	12/2/2036	690,656	0.02%
Bank of Montreal	600,000	2.75%	15/6/2027	585,424	0.02%
Bank of Nova Scotia	600,000	0.13%	4/9/2026	556,453	0.02%
Bank of Nova Scotia	875,000	0.25%	1/11/2028	758,540	0.02%
Bank of Nova Scotia	250,000	3.50%	17/4/2029	248,139	0.01%
Fairfax Financial Holdings Ltd.	1,000,000	2.75%	29/3/2028	953,437	0.03%
Great-West Lifeco, Inc.	500,000	1.75%	7/12/2026	480,126	0.02%
Great-West Lifeco, Inc.	500,000	4.70%	16/11/2029	525,130	0.02%
Magna International, Inc.	400,000	1.50%	25/9/2027	375,929	0.01%
Magna International, Inc.	600,000	4.38%	17/3/2032	625,513	0.02%
National Bank of Canada	260,000	3.75%	25/1/2028	260,531	0.01%
National Bank of Canada	600,000	3.75%	2/5/2029	598,055	0.02%
Royal Bank of Canada	800,000	4.13%	5/7/2028	816,936	0.03%
Royal Bank of Canada	1,175,000	2.13%	26/4/2029	1,102,191	0.04%
Royal Bank of Canada	1,050,000	4.38%	2/10/2030	1,090,767	0.04%
Toronto-Dominion Bank	1,600,000	0.50%	18/1/2027	1,479,717	0.05%
Toronto-Dominion Bank	1,104,000	2.55%	3/8/2027	1,070,250	0.04%
Toronto-Dominion Bank	1,250,000	3.63%	13/12/2029	1,244,516	0.04%
Toronto-Dominion Bank	1,200,000	1.95%	8/4/2030	1,088,215	0.04%
Toronto-Dominion Bank	2,100,000	3.56%	16/4/2031	2,072,184	0.07%
Toronto-Dominion Bank	1,350,000	3.13%	3/8/2032	1,284,670	0.04%
				<b>19,237,843</b>	<b>0.65%</b>
<b>China 0.12% (30 June 2023: 0.13%)</b>					
Cromwell EREIT Lux Finco Sarl	250,000	2.13%	19/11/2025	239,437	0.01%
Prosus NV	700,000	1.54%	3/8/2028	627,795	0.02%
Prosus NV	2,000,000	1.29%	13/7/2029	1,715,407	0.06%
Prosus NV	300,000	2.03%	3/8/2032	244,004	0.01%
Prosus NV	1,000,000	1.99%	13/7/2033	787,381	0.02%
				<b>3,614,024</b>	<b>0.12%</b>
<b>Croatia 0.02% (30 June 2023: 0.03%)</b>					
Erste&Steiermaerkische Banka dd	500,000	0.75%	6/7/2028	448,105	0.01%
Raiffeisenbank Austria dd	200,000	7.88%	5/6/2027	211,638	0.01%
				<b>659,743</b>	<b>0.02%</b>
<b>Czech Republic 0.20% (30 June 2023: 0.19%)</b>					
Ceska sporitelna A.S.	600,000	5.94%	29/6/2027	617,667	0.02%
Ceska sporitelna A.S.	600,000	5.74%	8/3/2028	618,877	0.02%
Ceska sporitelna A.S.	500,000	4.82%	15/1/2030	507,054	0.02%
Ceska sporitelna A.S.	600,000	4.57%	3/7/2031	597,984	0.02%
EP Infrastructure A.S.	550,000	1.70%	30/7/2026	507,841	0.02%
EP Infrastructure A.S.	350,000	2.05%	9/10/2028	305,077	0.01%
EP Infrastructure A.S.	400,000	1.82%	2/3/2031	321,051	0.01%
EPH Financing International A.S.	900,000	6.65%	13/11/2028	932,089	0.03%
EPH Financing International A.S.	590,000	5.88%	30/11/2029	592,588	0.02%
Raiffeisenbank A.S.	200,000	1.00%	9/6/2028	180,017	0.01%
Raiffeisenbank A.S.	600,000	4.96%	5/6/2030	600,096	0.02%
				<b>5,780,341</b>	<b>0.20%</b>
<b>Denmark 1.73% (30 June 2023: 1.39%)</b>					
AP Moller-Maersk A/S	1,100,000	1.75%	16/3/2026	1,065,890	0.04%
AP Moller-Maersk A/S	767,000	0.75%	25/11/2031	625,478	0.02%
AP Moller-Maersk A/S	100,000	3.75%	5/3/2032	100,050	0.00%
AP Moller-Maersk A/S	700,000	4.13%	5/3/2036	705,391	0.02%
Carlsberg Breweries A/S	1,100,000	3.25%	12/10/2025	1,093,510	0.04%
Carlsberg Breweries A/S	850,000	3.50%	26/11/2026	849,387	0.03%
Carlsberg Breweries A/S	1,100,000	0.38%	30/6/2027	1,002,776	0.03%
Carlsberg Breweries A/S	1,025,000	4.00%	5/10/2028	1,041,050	0.04%
Carlsberg Breweries A/S	300,000	0.88%	1/7/2029	263,949	0.01%
Carlsberg Breweries A/S	400,000	0.63%	9/3/2030	339,893	0.01%
Carlsberg Breweries A/S	200,000	4.25%	5/10/2033	207,335	0.01%
Danfoss Finance I BV	1,300,000	0.13%	28/4/2026	1,218,838	0.04%
Danfoss Finance I BV	400,000	0.38%	28/10/2028	348,232	0.01%
Danfoss Finance II BV	400,000	4.13%	2/12/2029	407,552	0.01%
Danfoss Finance II BV	550,000	0.75%	28/4/2031	448,580	0.02%
Danica Pension Livsforsikrings AB	260,000	4.38%	29/9/2045	259,370	0.01%
Danske Bank A/S	800,000	4.00%	12/1/2027	803,338	0.03%
Danske Bank A/S	500,000	1.38%	17/2/2027	480,336	0.02%
Danske Bank A/S	1,450,000	4.50%	9/11/2028	1,479,808	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Danske Bank A/S	1,050,000	4.75%	21/6/2030	1,092,200	0.04%
Danske Bank A/S	1,172,000	1.50%	2/9/2030	1,133,902	0.04%
Danske Bank A/S	1,950,000	4.13%	10/1/2031	1,993,302	0.07%
Danske Bank A/S	825,000	1.00%	15/5/2031	780,907	0.03%
Danske Bank A/S	1,800,000	3.88%	9/1/2032	1,788,881	0.06%
Danske Bank A/S	840,000	4.63%	14/5/2034	848,857	0.03%
DSV A/S	1,060,000	0.38%	26/2/2027	978,205	0.03%
DSV Finance BV	2,000,000	3.50%	26/6/2029	1,992,339	0.07%
DSV Finance BV	1,000,000	0.50%	3/3/2031	818,039	0.03%
DSV Finance BV	400,000	0.75%	5/7/2033	310,338	0.01%
H Lundbeck A/S	200,000	0.88%	14/10/2027	181,715	0.01%
Heidelberg Materials Finance Luxembourg SA	2,000,000	4.88%	21/11/2033	2,118,829	0.07%
ISS Finance BV	700,000	1.25%	7/7/2025	681,612	0.02%
ISS Global A/S	400,000	0.88%	18/6/2026	378,297	0.01%
ISS Global A/S	750,000	1.50%	31/8/2027	700,730	0.02%
ISS Global A/S	661,000	3.88%	5/6/2029	663,356	0.02%
Jyske Bank A/S	1,200,000	0.05%	2/9/2026	1,146,821	0.04%
Jyske Bank A/S	300,000	5.50%	16/11/2027	310,993	0.01%
Jyske Bank A/S	322,000	0.25%	17/2/2028	295,093	0.01%
Jyske Bank A/S	800,000	5.00%	26/10/2028	824,340	0.03%
Jyske Bank A/S	400,000	4.88%	10/11/2029	412,879	0.01%
Jyske Bank A/S	700,000	5.13%	1/5/2035	714,667	0.02%
Novo Nordisk Finance Netherlands BV	1,300,000	3.38%	21/5/2026	1,300,297	0.04%
Novo Nordisk Finance Netherlands BV	225,000	1.13%	30/9/2027	210,863	0.01%
Novo Nordisk Finance Netherlands BV	800,000	0.13%	4/6/2028	711,646	0.02%
Novo Nordisk Finance Netherlands BV	1,500,000	3.13%	21/1/2029	1,495,794	0.05%
Novo Nordisk Finance Netherlands BV	1,000,000	3.25%	21/1/2031	998,306	0.03%
Novo Nordisk Finance Netherlands BV	1,459,000	3.38%	21/5/2034	1,454,501	0.05%
Nykredit Realkredit A/S	300,000	0.50%	10/7/2025	290,629	0.01%
Nykredit Realkredit A/S	1,304,000	0.25%	13/1/2026	1,237,240	0.04%
Nykredit Realkredit A/S	420,000	0.75%	20/1/2027	391,012	0.01%
Nykredit Realkredit A/S	600,000	3.88%	5/7/2027	602,143	0.02%
Nykredit Realkredit A/S	400,000	1.38%	12/7/2027	375,298	0.01%
Nykredit Realkredit A/S	300,000	0.38%	17/1/2028	266,215	0.01%
Nykredit Realkredit A/S	800,000	4.00%	17/7/2028	803,920	0.03%
Nykredit Realkredit A/S	1,600,000	4.63%	19/1/2029	1,652,587	0.06%
Nykredit Realkredit A/S	800,000	0.88%	28/7/2031	748,944	0.03%
Nykredit Realkredit A/S	300,000	5.50%	29/12/2032	309,566	0.01%
Pandora A/S	1,000,000	4.50%	10/4/2028	1,023,129	0.03%
Pandora A/S	550,000	3.88%	31/5/2030	548,034	0.02%
STG Global Finance BV	650,000	1.38%	24/9/2025	623,031	0.02%
Sydbank A/S	790,000	0.50%	10/11/2026	753,825	0.03%
Sydbank A/S	400,000	5.13%	6/9/2028	414,092	0.01%
TDC Net A/S	200,000	5.06%	31/5/2028	203,690	0.01%
TDC Net A/S	200,000	5.62%	6/2/2030	205,158	0.01%
TDC Net A/S	900,000	6.50%	1/6/2031	955,819	0.03%
Vestas Wind Systems A/S	400,000	4.13%	15/6/2026	402,334	0.01%
Vestas Wind Systems A/S	300,000	4.13%	15/6/2031	303,611	0.01%
				<b>51,188,749</b>	<b>1.73%</b>
<b>Estonia 0.02% (30 June 2023: 0.03%)</b>					
Luminor Bank A.S.	700,000	0.54%	23/9/2026	664,753	0.02%
				<b>664,753</b>	<b>0.02%</b>
<b>Finland 1.53% (30 June 2023: 1.49%)</b>					
Balder Finland OYJ	600,000	1.00%	18/1/2027	544,598	0.02%
Balder Finland OYJ	1,100,000	2.00%	18/1/2031	885,754	0.03%
Castellum Helsinki Finance Holding Abp	500,000	0.88%	17/9/2029	412,200	0.01%
Elenia Verkko OYJ	450,000	0.38%	6/2/2027	409,785	0.01%
Elisa OYJ	500,000	1.13%	26/2/2026	479,589	0.02%
Elisa OYJ	100,000	0.25%	15/9/2027	90,351	0.00%
Elisa OYJ	200,000	4.00%	27/1/2029	203,215	0.01%
Hemso Treasury OYJ	600,000	0.00%	19/1/2028	523,950	0.02%
Kojamo OYJ	500,000	1.88%	27/5/2027	468,489	0.02%
Kojamo OYJ	250,000	0.88%	28/5/2029	212,468	0.01%
Metso OYJ	610,000	4.88%	7/12/2027	629,906	0.02%
Metso OYJ	608,000	0.88%	26/5/2028	547,169	0.02%
Metso OYJ	300,000	4.38%	22/11/2030	305,872	0.01%
Neste OYJ	300,000	0.75%	25/3/2028	269,608	0.01%
Neste OYJ	650,000	3.88%	16/3/2029	655,046	0.02%
Neste OYJ	400,000	3.88%	21/5/2031	401,679	0.01%
Neste OYJ	900,000	4.25%	16/3/2033	919,119	0.03%
Nokia OYJ	300,000	2.00%	11/3/2026	291,557	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nokia OYJ	616,000	4.38%	21/8/2031	623,804	0.02%
Nordea Bank Abp	582,000	0.38%	28/5/2026	550,457	0.02%
Nordea Bank Abp	1,825,000	4.38%	6/9/2026	1,836,461	0.06%
Nordea Bank Abp	750,000	1.13%	16/2/2027	705,364	0.02%
Nordea Bank Abp	2,100,000	0.50%	14/5/2027	1,946,500	0.07%
Nordea Bank Abp	600,000	1.13%	27/9/2027	561,928	0.02%
Nordea Bank Abp	1,300,000	4.13%	5/5/2028	1,324,437	0.04%
Nordea Bank Abp	1,200,000	0.50%	2/11/2028	1,056,034	0.03%
Nordea Bank Abp	950,000	2.50%	23/5/2029	905,725	0.03%
Nordea Bank Abp	1,200,000	3.38%	11/6/2029	1,197,598	0.04%
Nordea Bank Abp	325,000	0.50%	19/3/2031	268,306	0.01%
Nordea Bank Abp	1,610,000	0.63%	18/8/2031	1,505,258	0.05%
Nordea Bank Abp	900,000	2.88%	24/8/2032	854,500	0.03%
Nordea Bank Abp	600,000	4.88%	23/2/2034	619,087	0.02%
Nordea Bank Abp	1,700,000	3.63%	15/3/2034	1,681,354	0.06%
Nordea Bank Abp	600,000	4.13%	29/5/2035	600,412	0.02%
OP Corporate Bank plc	1,250,000	0.50%	12/8/2025	1,208,603	0.04%
OP Corporate Bank plc	1,975,000	2.88%	15/12/2025	1,954,740	0.07%
OP Corporate Bank plc	550,000	0.25%	24/3/2026	518,778	0.02%
OP Corporate Bank plc	450,000	0.60%	18/1/2027	417,124	0.01%
OP Corporate Bank plc	600,000	4.13%	18/4/2027	610,858	0.02%
OP Corporate Bank plc	200,000	0.63%	27/7/2027	183,043	0.01%
OP Corporate Bank plc	600,000	0.10%	16/11/2027	539,192	0.02%
OP Corporate Bank plc	800,000	4.00%	13/6/2028	817,400	0.03%
OP Corporate Bank plc	200,000	0.38%	16/6/2028	176,728	0.01%
OP Corporate Bank plc	2,400,000	0.38%	8/12/2028	2,081,014	0.07%
OP Corporate Bank plc	300,000	0.63%	12/11/2029	256,031	0.01%
OP Corporate Bank plc	350,000	0.75%	24/3/2031	293,981	0.01%
Sampo OYJ	600,000	2.25%	27/9/2030	556,248	0.02%
Sampo OYJ	600,000	3.38%	23/5/2049	569,036	0.02%
Sampo OYJ	1,000,000	2.50%	3/9/2052	860,560	0.03%
SATO OYJ	200,000	1.38%	24/2/2028	177,812	0.01%
Stora Enso OYJ	600,000	4.00%	1/6/2026	601,767	0.02%
Stora Enso OYJ	600,000	2.50%	7/6/2027	581,796	0.02%
Stora Enso OYJ	200,000	2.50%	21/3/2028	191,028	0.01%
Stora Enso OYJ	1,800,000	4.25%	1/9/2029	1,829,419	0.06%
Stora Enso OYJ	300,000	0.63%	2/12/2030	244,809	0.01%
Teollisuuden Voima OYJ	700,000	1.13%	9/3/2026	667,954	0.02%
Teollisuuden Voima OYJ	1,200,000	2.63%	31/3/2027	1,162,983	0.04%
Teollisuuden Voima OYJ	700,000	4.75%	1/6/2030	720,681	0.02%
Teollisuuden Voima OYJ	1,034,000	4.25%	22/5/2031	1,034,147	0.03%
Transmission Finance DAC	1,375,000	0.38%	18/6/2028	1,208,817	0.04%
UPM-Kymmene OYJ	750,000	0.13%	19/11/2028	652,438	0.02%
UPM-Kymmene OYJ	800,000	0.50%	22/3/2031	656,976	0.02%
				<b>45,261,543</b>	<b>1.53%</b>
<b>France 19.87% (30 June 2023: 20.31%)</b>					
ABELLE VIE SA d'Assurances Vie et de Capitalisation SA	300,000	6.25%	9/9/2033	330,061	0.01%
Accor SA	200,000	1.75%	4/2/2026	193,753	0.01%
Accor SA	600,000	2.38%	29/11/2028	564,308	0.02%
Accor SA	800,000	3.88%	11/3/2031	794,597	0.03%
Air Liquide Finance SA	600,000	1.00%	8/3/2027	565,163	0.02%
Air Liquide Finance SA	900,000	1.38%	2/4/2030	809,717	0.03%
Air Liquide Finance SA	1,400,000	0.63%	20/6/2030	1,198,545	0.04%
Air Liquide Finance SA	600,000	2.88%	16/9/2032	576,950	0.02%
Air Liquide Finance SA	100,000	3.38%	29/5/2034	99,269	0.00%
Airbus SE	450,000	0.88%	13/5/2026	428,755	0.01%
Airbus SE	1,700,000	1.38%	9/6/2026	1,632,034	0.06%
Airbus SE	775,000	2.00%	7/4/2028	738,045	0.03%
Airbus SE	100,000	2.13%	29/10/2029	94,427	0.00%
Airbus SE	2,250,000	1.63%	9/6/2030	2,022,621	0.07%
Airbus SE	1,800,000	1.38%	13/5/2031	1,577,524	0.05%
Airbus SE	1,100,000	2.38%	7/4/2032	1,017,273	0.03%
Airbus SE	1,000,000	2.38%	9/6/2040	821,596	0.03%
Alstom SA	700,000	0.25%	14/10/2026	647,847	0.02%
Alstom SA	300,000	0.13%	27/7/2027	269,361	0.01%
Alstom SA	900,000	0.00%	11/1/2029	764,724	0.03%
Alstom SA	900,000	0.50%	27/7/2030	741,364	0.03%
Altarea SCA	100,000	1.88%	17/1/2028	90,312	0.00%
Altarea SCA	400,000	1.75%	16/1/2030	332,773	0.01%
APRR SA	900,000	1.13%	9/1/2026	867,708	0.03%
APRR SA	200,000	1.25%	6/1/2027	189,478	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
APRR SA	900,000	1.25%	18/1/2028	835,492	0.03%
APRR SA	1,100,000	0.00%	19/6/2028	961,600	0.03%
APRR SA	500,000	1.88%	3/1/2029	467,538	0.02%
APRR SA	700,000	0.13%	18/1/2029	604,521	0.02%
APRR SA	1,000,000	3.13%	24/1/2030	976,949	0.03%
APRR SA	200,000	1.50%	25/1/2030	179,953	0.01%
APRR SA	300,000	1.63%	13/1/2032	262,572	0.01%
APRR SA	1,800,000	1.50%	17/1/2033	1,532,245	0.05%
ARGAN SA	400,000	1.01%	17/11/2026	368,386	0.01%
Arkema SA	300,000	4.80%	Perpetual	298,948	0.01%
Arkema SA	300,000	1.50%	Perpetual	285,092	0.01%
Arkema SA	400,000	0.13%	14/10/2026	370,503	0.01%
Arkema SA	400,000	1.50%	20/4/2027	379,150	0.01%
Arkema SA	400,000	0.75%	3/12/2029	344,691	0.01%
Arkema SA	1,100,000	4.25%	20/5/2030	1,128,431	0.04%
Arkema SA	600,000	3.50%	23/1/2031	590,836	0.02%
Arval Service Lease SA	700,000	0.00%	1/10/2025	666,417	0.02%
Arval Service Lease SA	700,000	4.25%	11/11/2025	702,266	0.02%
Arval Service Lease SA	1,200,000	3.38%	4/1/2026	1,189,060	0.04%
Arval Service Lease SA	500,000	4.13%	13/4/2026	501,389	0.02%
Arval Service Lease SA	700,000	4.00%	22/9/2026	701,752	0.02%
Arval Service Lease SA	1,200,000	4.75%	22/5/2027	1,229,071	0.04%
Autoroutes du Sud de la France SA	600,000	1.13%	20/4/2026	576,044	0.02%
Autoroutes du Sud de la France SA	1,000,000	1.00%	13/5/2026	956,073	0.03%
Autoroutes du Sud de la France SA	1,000,000	1.25%	18/1/2027	947,953	0.03%
Autoroutes du Sud de la France SA	400,000	1.38%	27/6/2028	370,708	0.01%
Autoroutes du Sud de la France SA	600,000	1.38%	22/1/2030	538,807	0.02%
Autoroutes du Sud de la France SA	1,000,000	1.38%	21/2/2031	874,258	0.03%
Autoroutes du Sud de la France SA	1,400,000	2.75%	2/9/2032	1,315,619	0.04%
Autoroutes du Sud de la France SA	1,100,000	3.25%	19/1/2033	1,066,818	0.04%
AXA SA	800,000	3.88%	Perpetual	786,502	0.03%
AXA SA	1,662,000	3.75%	12/10/2030	1,693,104	0.06%
AXA SA	400,000	3.63%	10/1/2033	404,821	0.01%
AXA SA	1,187,000	3.38%	31/5/2034	1,167,183	0.04%
AXA SA	1,450,000	1.38%	7/10/2041	1,188,707	0.04%
AXA SA	1,500,000	1.88%	10/7/2042	1,240,532	0.04%
AXA SA	1,300,000	4.25%	10/3/2043	1,263,779	0.04%
AXA SA	1,136,000	5.50%	11/7/2043	1,197,764	0.04%
AXA SA	1,875,000	3.38%	6/7/2047	1,838,696	0.06%
AXA SA	2,200,000	3.25%	28/5/2049	2,094,041	0.07%
Ayvens SA	600,000	4.75%	13/10/2025	605,864	0.02%
Ayvens SA	900,000	1.25%	2/3/2026	864,495	0.03%
Ayvens SA	100,000	4.38%	23/11/2026	101,223	0.00%
Ayvens SA	900,000	4.25%	18/1/2027	911,456	0.03%
Ayvens SA	500,000	4.00%	5/7/2027	504,307	0.02%
Ayvens SA	200,000	3.88%	24/1/2028	199,773	0.01%
Ayvens SA	1,800,000	4.88%	6/10/2028	1,871,883	0.06%
Ayvens SA	1,100,000	4.00%	24/1/2031	1,096,943	0.04%
Banque Federative du Credit Mutuel SA	1,100,000	0.75%	17/7/2025	1,067,685	0.04%
Banque Federative du Credit Mutuel SA	1,300,000	3.00%	11/9/2025	1,285,799	0.04%
Banque Federative du Credit Mutuel SA	1,600,000	1.63%	19/1/2026	1,552,937	0.05%
Banque Federative du Credit Mutuel SA	400,000	2.38%	24/3/2026	389,932	0.01%
Banque Federative du Credit Mutuel SA	1,900,000	0.01%	11/5/2026	1,778,255	0.06%
Banque Federative du Credit Mutuel SA	2,000,000	0.75%	8/6/2026	1,893,677	0.06%
Banque Federative du Credit Mutuel SA	700,000	2.13%	12/9/2026	675,209	0.02%
Banque Federative du Credit Mutuel SA	400,000	1.88%	4/11/2026	382,070	0.01%
Banque Federative du Credit Mutuel SA	500,000	2.63%	31/3/2027	483,977	0.02%
Banque Federative du Credit Mutuel SA	500,000	1.25%	26/5/2027	468,254	0.02%
Banque Federative du Credit Mutuel SA	2,200,000	3.13%	14/9/2027	2,166,119	0.07%
Banque Federative du Credit Mutuel SA	1,100,000	0.10%	8/10/2027	983,661	0.03%
Banque Federative du Credit Mutuel SA	500,000	1.63%	15/11/2027	463,948	0.02%
Banque Federative du Credit Mutuel SA	500,000	0.63%	19/11/2027	451,308	0.02%
Banque Federative du Credit Mutuel SA	2,200,000	3.88%	26/1/2028	2,207,407	0.07%
Banque Federative du Credit Mutuel SA	1,100,000	3.88%	14/2/2028	1,110,488	0.04%
Banque Federative du Credit Mutuel SA	300,000	2.50%	25/5/2028	285,078	0.01%
Banque Federative du Credit Mutuel SA	1,300,000	0.25%	29/6/2028	1,140,292	0.04%
Banque Federative du Credit Mutuel SA	100,000	1.38%	16/7/2028	91,534	0.00%
Banque Federative du Credit Mutuel SA	900,000	0.25%	19/7/2028	779,924	0.03%
Banque Federative du Credit Mutuel SA	2,400,000	0.63%	3/11/2028	2,095,343	0.07%
Banque Federative du Credit Mutuel SA	1,900,000	4.13%	13/3/2029	1,937,127	0.07%
Banque Federative du Credit Mutuel SA	1,200,000	1.75%	15/3/2029	1,093,825	0.04%

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Banque Federative du Credit Mutuel SA	400,000	1.88%	18/6/2029	360,869	0.01%
Banque Federative du Credit Mutuel SA	1,300,000	2.63%	6/11/2029	1,221,451	0.04%
Banque Federative du Credit Mutuel SA	1,000,000	4.00%	21/11/2029	1,015,009	0.03%
Banque Federative du Credit Mutuel SA	700,000	0.75%	17/1/2030	592,540	0.02%
Banque Federative du Credit Mutuel SA	1,900,000	4.38%	2/5/2030	1,940,869	0.07%
Banque Federative du Credit Mutuel SA	1,900,000	1.25%	3/6/2030	1,633,274	0.06%
Banque Federative du Credit Mutuel SA	800,000	4.13%	18/9/2030	821,043	0.03%
Banque Federative du Credit Mutuel SA	1,500,000	0.63%	21/2/2031	1,213,729	0.04%
Banque Federative du Credit Mutuel SA	900,000	3.50%	15/5/2031	889,114	0.03%
Banque Federative du Credit Mutuel SA	1,500,000	4.75%	10/11/2031	1,566,065	0.05%
Banque Federative du Credit Mutuel SA	1,300,000	1.13%	19/11/2031	1,037,547	0.04%
Banque Federative du Credit Mutuel SA	1,800,000	3.88%	16/6/2032	1,774,987	0.06%
Banque Federative du Credit Mutuel SA	900,000	3.63%	14/9/2032	896,035	0.03%
Banque Federative du Credit Mutuel SA	1,500,000	5.13%	13/1/2033	1,561,846	0.05%
Banque Federative du Credit Mutuel SA	600,000	4.00%	26/1/2033	600,959	0.02%
Banque Federative du Credit Mutuel SA	2,100,000	3.75%	1/2/2033	2,095,736	0.07%
Banque Federative du Credit Mutuel SA	1,500,000	4.13%	14/6/2033	1,538,504	0.05%
Banque Federative du Credit Mutuel SA	1,600,000	4.38%	11/1/2034	1,564,212	0.05%
Banque Federative du Credit Mutuel SA	1,000,000	3.75%	3/2/2034	993,333	0.03%
Banque Stellantis France SACA	100,000	3.88%	19/1/2026	100,162	0.00%
Banque Stellantis France SACA	800,000	4.00%	21/1/2027	807,343	0.03%
Banque Stellantis France SACA	1,000,000	3.50%	19/7/2027	995,187	0.03%
BNP Paribas Cardif SA	400,000	4.03%	Perpetual	394,836	0.01%
BNP Paribas SA	2,135,000	1.50%	17/11/2025	2,071,956	0.07%
BNP Paribas SA	925,000	2.75%	27/1/2026	907,831	0.03%
BNP Paribas SA	1,137,000	1.63%	23/2/2026	1,104,083	0.04%
BNP Paribas SA	900,000	1.13%	11/6/2026	857,287	0.03%
BNP Paribas SA	2,100,000	0.13%	4/9/2026	1,952,671	0.07%
BNP Paribas SA	1,150,000	2.88%	1/10/2026	1,126,521	0.04%
BNP Paribas SA	600,000	2.25%	11/1/2027	578,370	0.02%
BNP Paribas SA	1,500,000	2.13%	23/1/2027	1,459,567	0.05%
BNP Paribas SA	800,000	0.25%	13/4/2027	751,123	0.03%
BNP Paribas SA	400,000	0.38%	14/10/2027	369,900	0.01%
BNP Paribas SA	2,300,000	0.50%	19/2/2028	2,109,023	0.07%
BNP Paribas SA	737,000	1.50%	23/5/2028	679,091	0.02%
BNP Paribas SA	1,850,000	1.50%	25/5/2028	1,716,051	0.06%
BNP Paribas SA	500,000	0.50%	30/5/2028	455,175	0.02%
BNP Paribas SA	1,300,000	2.75%	25/7/2028	1,259,491	0.04%
BNP Paribas SA	1,500,000	0.50%	1/9/2028	1,352,980	0.05%
BNP Paribas SA	1,700,000	4.38%	13/1/2029	1,729,363	0.06%
BNP Paribas SA	1,500,000	3.88%	23/2/2029	1,509,429	0.05%
BNP Paribas SA	1,100,000	1.13%	17/4/2029	994,514	0.03%
BNP Paribas SA	1,300,000	1.38%	28/5/2029	1,159,967	0.04%
BNP Paribas SA	1,800,000	3.63%	1/9/2029	1,783,983	0.06%
BNP Paribas SA	1,400,000	0.50%	19/1/2030	1,200,616	0.04%
BNP Paribas SA	1,700,000	0.88%	11/7/2030	1,461,126	0.05%
BNP Paribas SA	500,000	2.38%	20/11/2030	486,493	0.02%
BNP Paribas SA	1,700,000	3.88%	10/1/2031	1,712,932	0.06%
BNP Paribas SA	1,400,000	4.25%	13/4/2031	1,426,344	0.05%
BNP Paribas SA	1,000,000	1.63%	2/7/2031	845,058	0.03%
BNP Paribas SA	1,100,000	4.04%	10/1/2032	1,098,876	0.04%
BNP Paribas SA	1,700,000	1.13%	15/1/2032	1,563,684	0.05%
BNP Paribas SA	1,300,000	2.50%	31/3/2032	1,235,171	0.04%
BNP Paribas SA	2,200,000	2.10%	7/4/2032	1,936,029	0.07%
BNP Paribas SA	1,300,000	4.13%	26/9/2032	1,329,369	0.05%
BNP Paribas SA	2,100,000	4.75%	13/11/2032	2,191,144	0.07%
BNP Paribas SA	1,500,000	0.63%	3/12/2032	1,150,648	0.04%
BNP Paribas SA	1,300,000	4.13%	24/5/2033	1,344,690	0.05%
BNP Paribas SA	1,200,000	0.88%	31/8/2033	1,041,933	0.04%
BNP Paribas SA	1,200,000	4.10%	13/2/2034	1,207,676	0.04%
Bouygues SA	1,400,000	1.38%	7/6/2027	1,326,128	0.04%
Bouygues SA	500,000	1.13%	24/7/2028	459,072	0.02%
Bouygues SA	600,000	2.25%	29/6/2029	566,585	0.02%
Bouygues SA	1,500,000	0.50%	11/2/2030	1,274,500	0.04%
Bouygues SA	2,000,000	3.88%	17/7/2031	2,031,764	0.07%
Bouygues SA	1,200,000	4.63%	7/6/2032	1,271,815	0.04%
Bouygues SA	900,000	3.25%	30/6/2037	839,948	0.03%
Bouygues SA	900,000	5.38%	30/6/2042	1,014,217	0.03%
BPCE SA	1,300,000	0.25%	15/1/2026	1,232,887	0.04%
BPCE SA	1,600,000	0.38%	2/2/2026	1,518,327	0.05%
BPCE SA	1,200,000	1.38%	23/3/2026	1,152,238	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BPCE SA	1,300,000	3.63%	17/4/2026	1,300,715	0.04%
BPCE SA	600,000	2.88%	22/4/2026	587,527	0.02%
BPCE SA	1,100,000	0.01%	14/1/2027	1,005,852	0.03%
BPCE SA	1,200,000	0.50%	24/2/2027	1,103,412	0.04%
BPCE SA	1,000,000	1.75%	26/4/2027	952,585	0.03%
BPCE SA	1,200,000	0.50%	15/9/2027	1,113,807	0.04%
BPCE SA	800,000	0.50%	14/1/2028	734,533	0.02%
BPCE SA	1,100,000	3.50%	25/1/2028	1,095,255	0.04%
BPCE SA	500,000	4.13%	10/7/2028	509,684	0.02%
BPCE SA	1,600,000	4.38%	13/7/2028	1,629,439	0.06%
BPCE SA	300,000	1.00%	5/10/2028	270,394	0.01%
BPCE SA	1,800,000	3.88%	11/1/2029	1,800,138	0.06%
BPCE SA	800,000	1.63%	2/3/2029	737,420	0.03%
BPCE SA	300,000	0.63%	15/1/2030	256,454	0.01%
BPCE SA	1,500,000	4.63%	2/3/2030	1,540,043	0.05%
BPCE SA	1,600,000	0.25%	14/1/2031	1,285,333	0.04%
BPCE SA	600,000	0.75%	3/3/2031	490,909	0.02%
BPCE SA	400,000	1.00%	14/1/2032	324,587	0.01%
BPCE SA	500,000	2.25%	2/3/2032	473,038	0.02%
BPCE SA	700,000	2.38%	26/4/2032	635,289	0.02%
BPCE SA	1,900,000	4.00%	29/11/2032	1,928,747	0.07%
BPCE SA	1,100,000	4.50%	13/1/2033	1,137,284	0.04%
BPCE SA	1,800,000	4.13%	8/3/2033	1,801,145	0.06%
BPCE SA	900,000	5.75%	1/6/2033	943,302	0.03%
BPCE SA	1,100,000	1.75%	2/2/2034	981,767	0.03%
BPCE SA	1,300,000	4.75%	14/6/2034	1,365,774	0.05%
BPCE SA	1,300,000	4.25%	11/1/2035	1,314,042	0.04%
BPCE SA	1,500,000	5.13%	25/1/2035	1,530,350	0.05%
BPCE SA	1,000,000	3.88%	25/1/2036	992,340	0.03%
BPCE SA	900,000	4.88%	26/2/2036	908,415	0.03%
Bureau Veritas SA	600,000	3.50%	22/5/2036	584,020	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	400,000	6.00%	23/1/2027	418,745	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	1,300,000	0.75%	7/7/2028	1,143,613	0.04%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	600,000	3.38%	24/9/2028	584,498	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	200,000	2.13%	16/9/2029	180,886	0.01%
Capgemini SE	1,500,000	1.63%	15/4/2026	1,453,418	0.05%
Capgemini SE	1,400,000	1.75%	18/4/2028	1,317,973	0.04%
Capgemini SE	300,000	2.00%	15/4/2029	282,792	0.01%
Capgemini SE	600,000	1.13%	23/6/2030	526,582	0.02%
Capgemini SE	2,400,000	2.38%	15/4/2032	2,206,690	0.07%
Carmila SA	400,000	2.13%	7/3/2028	374,690	0.01%
Carmila SA	1,400,000	5.50%	9/10/2028	1,459,019	0.05%
Carmila SA	300,000	1.63%	1/4/2029	266,103	0.01%
Carrefour Banque SA	500,000	4.08%	5/5/2027	503,103	0.02%
Carrefour SA	300,000	1.75%	4/5/2026	290,603	0.01%
Carrefour SA	1,600,000	1.88%	30/10/2026	1,538,803	0.05%
Carrefour SA	200,000	2.63%	15/12/2027	193,959	0.01%
Carrefour SA	1,100,000	4.13%	12/10/2028	1,120,143	0.04%
Carrefour SA	700,000	2.38%	30/10/2029	657,420	0.02%
Carrefour SA	500,000	3.75%	10/10/2030	499,732	0.02%
Carrefour SA	1,400,000	4.38%	14/11/2031	1,438,877	0.05%
Cie de Saint-Gobain SA	1,000,000	1.63%	10/8/2025	977,867	0.03%
Cie de Saint-Gobain SA	600,000	1.13%	23/3/2026	576,091	0.02%
Cie de Saint-Gobain SA	1,400,000	3.75%	29/11/2026	1,406,256	0.05%
Cie de Saint-Gobain SA	600,000	1.38%	14/6/2027	567,532	0.02%
Cie de Saint-Gobain SA	1,000,000	2.13%	10/6/2028	952,170	0.03%
Cie de Saint-Gobain SA	1,200,000	3.50%	18/1/2029	1,195,615	0.04%
Cie de Saint-Gobain SA	1,300,000	3.38%	8/4/2030	1,282,560	0.04%
Cie de Saint-Gobain SA	1,600,000	3.88%	29/11/2030	1,614,394	0.05%
Cie de Saint-Gobain SA	1,600,000	1.88%	15/3/2031	1,430,666	0.05%
Cie de Saint-Gobain SA	900,000	2.63%	10/8/2032	833,222	0.03%
Cie de Saint-Gobain SA	400,000	3.63%	8/4/2034	393,177	0.01%
Cie Generale des Etablissements Michelin SCA	600,000	0.88%	3/9/2025	581,569	0.02%
Cie Generale des Etablissements Michelin SCA	1,600,000	0.00%	2/11/2028	1,389,221	0.05%
Cie Generale des Etablissements Michelin SCA	1,100,000	1.75%	3/9/2030	1,002,822	0.03%
Cie Generale des Etablissements Michelin SCA	700,000	3.13%	16/5/2031	686,660	0.02%
Cie Generale des Etablissements Michelin SCA	700,000	0.25%	2/11/2032	543,440	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	3.38%	16/5/2036	293,405	0.01%
Cie Generale des Etablissements Michelin SCA	800,000	2.50%	3/9/2038	705,646	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	192,269	0.01%
Coface SA	100,000	6.00%	22/9/2032	107,167	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Coface SA	300,000	5.75%	28/11/2033	318,297	0.01%
Cofiroute SA	700,000	1.13%	13/10/2027	651,592	0.02%
Cofiroute SA	800,000	0.75%	9/9/2028	718,937	0.02%
Cofiroute SA	1,700,000	1.00%	19/5/2031	1,436,835	0.05%
Covivio Hotels SACA	300,000	1.88%	24/9/2025	291,850	0.01%
Covivio Hotels SACA	700,000	1.00%	27/7/2029	602,876	0.02%
Covivio Hotels SACA	500,000	4.13%	23/5/2033	487,468	0.02%
Covivio SA	700,000	1.88%	20/5/2026	674,819	0.02%
Covivio SA	1,200,000	1.63%	23/6/2030	1,048,230	0.04%
Covivio SA	500,000	1.13%	17/9/2031	410,806	0.01%
Covivio SA	600,000	4.63%	5/6/2032	608,296	0.02%
Credit Agricole Assurances SA	1,100,000	4.50%	Perpetual	1,090,263	0.04%
Credit Agricole Assurances SA	600,000	2.00%	17/7/2030	520,237	0.02%
Credit Agricole Assurances SA	1,600,000	1.50%	6/10/2031	1,306,249	0.04%
Credit Agricole Assurances SA	800,000	5.88%	25/10/2033	865,474	0.03%
Credit Agricole Assurances SA	800,000	2.63%	29/1/2048	744,835	0.03%
Credit Agricole Assurances SA	600,000	4.75%	27/9/2048	601,780	0.02%
Credit Agricole SA	1,300,000	1.00%	18/9/2025	1,259,886	0.04%
Credit Agricole SA	500,000	0.38%	21/10/2025	479,095	0.02%
Credit Agricole SA	200,000	3.13%	5/2/2026	199,029	0.01%
Credit Agricole SA	1,400,000	1.25%	14/4/2026	1,345,333	0.05%
Credit Agricole SA	1,500,000	4.00%	12/10/2026	1,502,405	0.05%
Credit Agricole SA	1,000,000	1.88%	20/12/2026	959,450	0.03%
Credit Agricole SA	1,300,000	2.63%	17/3/2027	1,258,784	0.04%
Credit Agricole SA	1,400,000	1.88%	22/4/2027	1,352,533	0.05%
Credit Agricole SA	2,500,000	1.38%	3/5/2027	2,356,181	0.08%
Credit Agricole SA	900,000	3.38%	28/7/2027	893,782	0.03%
Credit Agricole SA	1,700,000	0.13%	9/12/2027	1,506,750	0.05%
Credit Agricole SA	700,000	0.63%	12/1/2028	646,450	0.02%
Credit Agricole SA	1,300,000	0.38%	20/4/2028	1,149,530	0.04%
Credit Agricole SA	1,300,000	1.13%	24/2/2029	1,167,612	0.04%
Credit Agricole SA	900,000	1.75%	5/3/2029	822,193	0.03%
Credit Agricole SA	1,700,000	2.00%	25/3/2029	1,560,741	0.05%
Credit Agricole SA	1,000,000	1.00%	3/7/2029	885,225	0.03%
Credit Agricole SA	1,600,000	4.25%	11/7/2029	1,621,412	0.05%
Credit Agricole SA	1,400,000	2.50%	29/8/2029	1,326,641	0.04%
Credit Agricole SA	1,800,000	4.13%	7/3/2030	1,841,022	0.06%
Credit Agricole SA	1,700,000	3.88%	20/4/2031	1,717,966	0.06%
Credit Agricole SA	1,600,000	0.88%	14/1/2032	1,288,959	0.04%
Credit Agricole SA	900,000	1.13%	12/7/2032	738,614	0.03%
Credit Agricole SA	1,300,000	4.00%	18/1/2033	1,328,115	0.05%
Credit Agricole SA	1,700,000	5.50%	28/8/2033	1,770,507	0.06%
Credit Agricole SA	1,200,000	4.38%	27/11/2033	1,239,688	0.04%
Credit Agricole SA	1,700,000	3.75%	22/1/2034	1,697,787	0.06%
Credit Agricole SA	800,000	2.50%	22/4/2034	716,018	0.02%
Credit Agricole SA	900,000	3.88%	28/11/2034	910,430	0.03%
Credit Agricole SA	1,800,000	4.13%	26/2/2036	1,808,001	0.06%
Credit Agricole SA	1,200,000	4.38%	15/4/2036	1,184,423	0.04%
Credit Logement SA	400,000	1.08%	15/2/2034	348,081	0.01%
Credit Mutuel Arkea SA	500,000	0.01%	28/1/2026	472,428	0.02%
Credit Mutuel Arkea SA	800,000	1.63%	15/4/2026	772,340	0.03%
Credit Mutuel Arkea SA	300,000	3.25%	1/6/2026	296,385	0.01%
Credit Mutuel Arkea SA	1,000,000	0.88%	7/5/2027	927,435	0.03%
Credit Mutuel Arkea SA	2,300,000	3.38%	19/9/2027	2,283,076	0.08%
Credit Mutuel Arkea SA	1,200,000	3.88%	22/5/2028	1,210,788	0.04%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	87,417	0.00%
Credit Mutuel Arkea SA	700,000	3.50%	9/2/2029	688,120	0.02%
Credit Mutuel Arkea SA	500,000	1.13%	23/5/2029	445,286	0.02%
Credit Mutuel Arkea SA	300,000	1.25%	11/6/2029	270,782	0.01%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	85,242	0.00%
Credit Mutuel Arkea SA	700,000	3.38%	11/3/2031	655,903	0.02%
Credit Mutuel Arkea SA	400,000	4.13%	2/4/2031	407,769	0.01%
Credit Mutuel Arkea SA	700,000	0.88%	25/10/2031	567,408	0.02%
Credit Mutuel Arkea SA	600,000	4.25%	1/12/2032	617,875	0.02%
Credit Mutuel Arkea SA	700,000	0.88%	11/3/2033	544,637	0.02%
Credit Mutuel Arkea SA	900,000	3.63%	3/10/2033	886,488	0.03%
Credit Mutuel Arkea SA	900,000	4.13%	1/2/2034	918,344	0.03%
Credit Mutuel Arkea SA	600,000	4.81%	15/5/2035	600,919	0.02%
Danone SA	1,600,000	0.00%	1/12/2025	1,521,961	0.05%
Danone SA	1,800,000	1.21%	3/11/2028	1,650,125	0.06%
Danone SA	500,000	0.40%	10/6/2029	434,568	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Danone SA	600,000	3.71%	13/11/2029	607,712	0.02%
Danone SA	1,200,000	3.48%	3/5/2030	1,200,441	0.04%
Danone SA	900,000	0.52%	9/11/2030	752,237	0.03%
Danone SA	800,000	3.47%	22/5/2031	799,310	0.03%
Danone SA	1,200,000	3.07%	7/9/2032	1,164,329	0.04%
Dassault Systemes SE	2,100,000	0.13%	16/9/2026	1,945,854	0.07%
Dassault Systemes SE	900,000	0.38%	16/9/2029	771,885	0.03%
Edenred SE	800,000	1.88%	6/3/2026	776,581	0.03%
Edenred SE	600,000	3.63%	13/12/2026	599,701	0.02%
Edenred SE	1,000,000	1.88%	30/3/2027	956,582	0.03%
Edenred SE	200,000	1.38%	18/6/2029	180,274	0.01%
Edenred SE	900,000	3.63%	13/6/2031	888,838	0.03%
Elis SA	200,000	3.75%	21/3/2030	196,096	0.01%
Engie SA	1,100,000	5.13%	Perpetual	1,091,801	0.04%
Engie SA	900,000	4.75%	Perpetual	893,901	0.03%
Engie SA	600,000	1.50%	Perpetual	530,555	0.02%
Engie SA	600,000	1.88%	Perpetual	494,349	0.02%
Engie SA	700,000	0.88%	19/9/2025	677,834	0.02%
Engie SA	300,000	1.00%	13/3/2026	287,903	0.01%
Engie SA	500,000	2.38%	19/5/2026	489,197	0.02%
Engie SA	600,000	3.63%	6/12/2026	601,011	0.02%
Engie SA	500,000	0.00%	4/3/2027	456,066	0.02%
Engie SA	900,000	0.38%	11/6/2027	822,623	0.03%
Engie SA	1,800,000	0.38%	21/6/2027	1,642,673	0.06%
Engie SA	1,400,000	3.75%	6/9/2027	1,406,925	0.05%
Engie SA	700,000	1.75%	27/3/2028	655,967	0.02%
Engie SA	100,000	1.50%	27/3/2028	93,059	0.00%
Engie SA	500,000	1.38%	22/6/2028	460,408	0.02%
Engie SA	700,000	3.50%	27/9/2029	697,043	0.02%
Engie SA	900,000	0.38%	26/10/2029	763,027	0.03%
Engie SA	1,600,000	3.63%	11/1/2030	1,596,968	0.05%
Engie SA	1,100,000	0.50%	24/10/2030	909,379	0.03%
Engie SA	1,600,000	3.88%	6/1/2031	1,609,697	0.05%
Engie SA	600,000	3.63%	6/3/2031	594,637	0.02%
Engie SA	300,000	2.13%	30/3/2032	267,562	0.01%
Engie SA	700,000	1.88%	19/9/2033	596,562	0.02%
Engie SA	400,000	3.88%	6/12/2033	399,873	0.01%
Engie SA	1,400,000	4.25%	6/9/2034	1,428,895	0.05%
Engie SA	1,800,000	4.00%	11/1/2035	1,801,756	0.06%
Engie SA	1,100,000	1.50%	13/3/2035	864,417	0.03%
Engie SA	400,000	3.88%	6/3/2036	395,504	0.01%
Engie SA	800,000	1.00%	26/10/2036	572,138	0.02%
Engie SA	600,000	2.00%	28/9/2037	474,530	0.02%
Engie SA	1,100,000	1.38%	21/6/2039	753,011	0.03%
Engie SA	500,000	1.25%	24/10/2041	317,549	0.01%
Engie SA	1,400,000	4.50%	6/9/2042	1,414,960	0.05%
Engie SA	1,100,000	4.25%	11/1/2043	1,076,932	0.04%
Engie SA	600,000	4.25%	6/3/2044	581,683	0.02%
Engie SA	115,000	5.95%	16/3/2111	134,194	0.00%
EssilorLuxottica SA	1,500,000	0.38%	5/1/2026	1,432,387	0.05%
EssilorLuxottica SA	1,700,000	0.38%	27/11/2027	1,544,750	0.05%
EssilorLuxottica SA	600,000	0.50%	5/6/2028	541,884	0.02%
EssilorLuxottica SA	1,200,000	0.75%	27/11/2031	1,006,176	0.03%
Gecina SA	600,000	1.38%	30/6/2027	561,949	0.02%
Gecina SA	1,100,000	1.38%	26/1/2028	1,016,810	0.03%
Gecina SA	100,000	1.00%	30/1/2029	89,182	0.00%
Gecina SA	1,000,000	1.63%	14/3/2030	889,684	0.03%
Gecina SA	400,000	2.00%	30/6/2032	351,897	0.01%
Gecina SA	900,000	0.88%	25/1/2033	705,684	0.02%
Gecina SA	200,000	1.63%	29/5/2034	164,175	0.01%
Gecina SA	500,000	0.88%	30/6/2036	347,164	0.01%
GELF Bond Issuer I SA	600,000	1.13%	18/7/2029	523,762	0.02%
Groupe des Assurances du Credit Mutuel SADIR	1,000,000	3.75%	30/4/2029	1,001,142	0.03%
Groupe des Assurances du Credit Mutuel SADIR	700,000	1.85%	21/4/2042	565,132	0.02%
Groupe des Assurances du Credit Mutuel SADIR	500,000	5.00%	30/10/2044	493,275	0.02%
Groupe VYV	700,000	1.63%	2/7/2029	626,363	0.02%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	96,655	0.00%
Holding d'Infrastructures de Transport SASU	400,000	1.63%	27/11/2027	372,664	0.01%
Holding d'Infrastructures de Transport SASU	900,000	0.63%	14/9/2028	789,128	0.03%
Holding d'Infrastructures de Transport SASU	1,100,000	1.63%	18/9/2029	978,075	0.03%
Holding d'Infrastructures de Transport SASU	900,000	4.25%	18/3/2030	908,618	0.03%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Holding d'Infrastructures de Transport SASU	500,000	1.48%	18/1/2031	427,168	0.01%
HSBC Continental Europe SA	1,900,000	0.10%	3/9/2027	1,716,832	0.06%
HSBC Continental Europe SA	600,000	1.38%	4/9/2028	552,378	0.02%
ICADE	500,000	1.13%	17/11/2025	482,254	0.02%
ICADE	600,000	1.75%	10/6/2026	578,126	0.02%
ICADE	700,000	1.50%	13/9/2027	651,766	0.02%
ICADE	1,000,000	1.63%	28/2/2028	915,385	0.03%
ICADE	800,000	1.00%	19/1/2030	676,884	0.02%
ICADE	700,000	0.63%	18/1/2031	553,507	0.02%
Imerys SA	800,000	1.50%	15/1/2027	756,288	0.03%
Imerys SA	500,000	1.88%	31/3/2028	464,469	0.02%
Imerys SA	800,000	4.75%	29/11/2029	817,415	0.03%
Indigo Group SAS	500,000	1.63%	19/4/2028	463,022	0.02%
Indigo Group SAS	800,000	4.50%	18/4/2030	817,318	0.03%
In'li SA	600,000	1.13%	2/7/2029	523,124	0.02%
JCDecaux SE	200,000	2.63%	24/4/2028	192,555	0.01%
JCDecaux SE	300,000	5.00%	11/1/2029	312,549	0.01%
JCDecaux SE	1,200,000	1.63%	7/2/2030	1,056,607	0.04%
Kering SA	400,000	3.75%	5/9/2025	400,192	0.01%
Kering SA	700,000	1.25%	10/5/2026	672,007	0.02%
Kering SA	1,200,000	1.50%	5/4/2027	1,139,400	0.04%
Kering SA	700,000	3.63%	5/9/2027	702,624	0.02%
Kering SA	500,000	0.75%	13/5/2028	452,314	0.02%
Kering SA	600,000	3.25%	27/2/2029	594,519	0.02%
Kering SA	300,000	1.88%	5/5/2030	275,620	0.01%
Kering SA	1,400,000	3.63%	5/9/2031	1,399,036	0.05%
Kering SA	1,500,000	3.38%	11/3/2032	1,471,730	0.05%
Kering SA	200,000	3.38%	27/2/2033	195,305	0.01%
Kering SA	2,100,000	3.88%	5/9/2035	2,103,098	0.07%
Kering SA	600,000	3.63%	11/3/2036	585,519	0.02%
Klepierre SA	600,000	1.88%	19/2/2026	582,232	0.02%
Klepierre SA	400,000	1.38%	16/2/2027	378,546	0.01%
Klepierre SA	1,100,000	2.00%	12/5/2029	1,016,780	0.03%
Klepierre SA	1,100,000	0.63%	1/7/2030	909,702	0.03%
Klepierre SA	700,000	0.88%	17/2/2031	579,775	0.02%
Klepierre SA	200,000	1.25%	29/9/2031	167,030	0.01%
Klepierre SA	800,000	1.63%	13/12/2032	670,296	0.02%
Klepierre SA	800,000	3.88%	23/9/2033	782,497	0.03%
La Mondiale SAM	500,000	5.05%	Perpetual	499,084	0.02%
La Mondiale SAM	700,000	0.75%	20/4/2026	659,687	0.02%
La Mondiale SAM	500,000	2.13%	23/6/2031	429,569	0.01%
Legrand SA	100,000	1.00%	6/3/2026	96,221	0.00%
Legrand SA	1,300,000	3.50%	29/5/2029	1,308,488	0.04%
Legrand SA	1,500,000	0.75%	20/5/2030	1,287,128	0.04%
Legrand SA	100,000	0.38%	6/10/2031	81,018	0.00%
L'Oreal SA	2,600,000	0.88%	29/6/2026	2,479,387	0.08%
L'Oreal SA	800,000	3.38%	23/1/2027	802,400	0.03%
L'Oreal SA	1,400,000	2.88%	19/5/2028	1,381,439	0.05%
L'Oreal SA	100,000	3.38%	23/11/2029	100,944	0.00%
LVMH Moet Hennessy Louis Vuitton SE	900,000	3.38%	21/10/2025	898,508	0.03%
LVMH Moet Hennessy Louis Vuitton SE	1,500,000	0.00%	11/2/2026	1,419,772	0.05%
LVMH Moet Hennessy Louis Vuitton SE	1,300,000	0.13%	11/2/2028	1,166,304	0.04%
LVMH Moet Hennessy Louis Vuitton SE	2,600,000	3.25%	7/9/2029	2,600,123	0.09%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.38%	5/2/2030	602,816	0.02%
LVMH Moet Hennessy Louis Vuitton SE	800,000	0.38%	11/2/2031	666,448	0.02%
LVMH Moet Hennessy Louis Vuitton SE	1,700,000	3.50%	7/9/2033	1,708,156	0.06%
LVMH Moet Hennessy Louis Vuitton SE	1,000,000	3.50%	5/10/2034	1,002,505	0.03%
Mericalys SA	200,000	1.80%	27/2/2026	192,008	0.01%
Mericalys SA	500,000	2.50%	28/2/2029	462,069	0.02%
MMS USA Holdings, Inc.	2,700,000	1.25%	13/6/2028	2,473,859	0.08%
MMS USA Holdings, Inc.	1,000,000	1.75%	13/6/2031	889,676	0.03%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	1,500,000	0.63%	21/6/2027	1,357,291	0.05%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	700,000	2.13%	21/6/2052	553,565	0.02%
Nerval SAS	400,000	3.63%	20/7/2028	392,058	0.01%
Nerval SAS	300,000	2.88%	14/4/2032	274,288	0.01%
Orange SA	1,900,000	1.75%	Perpetual	1,750,892	0.06%
Orange SA	1,200,000	5.38%	Perpetual	1,242,055	0.04%
Orange SA	900,000	5.00%	Perpetual	909,445	0.03%
Orange SA	800,000	4.50%	Perpetual	796,113	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Orange SA	100,000	1.38%	Perpetual	86,103	0.00%
Orange SA	800,000	1.00%	12/9/2025	774,809	0.03%
Orange SA	1,900,000	0.00%	29/6/2026	1,773,771	0.06%
Orange SA	500,000	0.88%	3/2/2027	468,830	0.02%
Orange SA	300,000	1.25%	7/7/2027	282,084	0.01%
Orange SA	1,400,000	1.38%	20/3/2028	1,303,084	0.04%
Orange SA	1,400,000	2.00%	15/1/2029	1,320,428	0.04%
Orange SA	900,000	0.13%	16/9/2029	761,760	0.03%
Orange SA	1,900,000	1.38%	16/1/2030	1,707,668	0.06%
Orange SA	400,000	1.88%	12/9/2030	364,826	0.01%
Orange SA	1,900,000	3.63%	16/11/2031	1,914,059	0.06%
Orange SA	400,000	1.63%	7/4/2032	350,339	0.01%
Orange SA	1,700,000	2.38%	18/5/2032	1,569,954	0.05%
Orange SA	1,100,000	0.50%	4/9/2032	866,767	0.03%
Orange SA	860,000	8.13%	28/1/2033	1,144,946	0.04%
Orange SA	2,000,000	0.63%	16/12/2033	1,534,271	0.05%
Orange SA	600,000	0.75%	29/6/2034	459,142	0.02%
Orange SA	1,300,000	3.88%	11/9/2035	1,328,379	0.05%
Orange SA	300,000	1.38%	4/9/2049	196,871	0.01%
Pernod Ricard SA	1,600,000	3.75%	15/9/2027	1,614,506	0.05%
Pernod Ricard SA	1,400,000	3.25%	2/11/2028	1,386,273	0.05%
Pernod Ricard SA	400,000	1.38%	7/4/2029	362,929	0.01%
Pernod Ricard SA	400,000	0.13%	4/10/2029	336,921	0.01%
Pernod Ricard SA	1,300,000	1.75%	8/4/2030	1,180,386	0.04%
Pernod Ricard SA	800,000	3.38%	7/11/2030	789,180	0.03%
Pernod Ricard SA	500,000	0.88%	24/10/2031	414,010	0.01%
Pernod Ricard SA	600,000	3.75%	2/11/2032	604,128	0.02%
Pernod Ricard SA	700,000	3.75%	15/9/2033	701,353	0.02%
Pernod Ricard SA	700,000	3.63%	7/5/2034	689,395	0.02%
Praemia Healthcare SACA	200,000	5.50%	19/9/2028	206,924	0.01%
Praemia Healthcare SACA	900,000	0.88%	4/11/2029	751,216	0.03%
Praemia Healthcare SACA	500,000	1.38%	17/9/2030	418,708	0.01%
PSA Tresorerie GIE	400,000	6.00%	19/9/2033	457,376	0.02%
RCI Banque SA	1,900,000	0.50%	14/7/2025	1,836,801	0.06%
RCI Banque SA	1,221,000	4.13%	1/12/2025	1,224,001	0.04%
RCI Banque SA	200,000	1.75%	10/4/2026	192,867	0.01%
RCI Banque SA	700,000	1.63%	26/5/2026	672,625	0.02%
RCI Banque SA	500,000	4.63%	13/7/2026	506,386	0.02%
RCI Banque SA	1,310,000	4.63%	2/10/2026	1,329,884	0.05%
RCI Banque SA	200,000	1.13%	15/1/2027	187,902	0.01%
RCI Banque SA	339,000	4.50%	6/4/2027	344,593	0.01%
RCI Banque SA	1,500,000	4.75%	6/7/2027	1,540,066	0.05%
RCI Banque SA	500,000	3.75%	4/10/2027	498,301	0.02%
RCI Banque SA	400,000	4.88%	14/6/2028	412,609	0.01%
RCI Banque SA	1,460,000	4.88%	21/9/2028	1,509,160	0.05%
RCI Banque SA	1,043,000	3.88%	12/1/2029	1,037,121	0.04%
RCI Banque SA	1,700,000	4.88%	2/10/2029	1,761,303	0.06%
RCI Banque SA	400,000	4.13%	4/4/2031	397,598	0.01%
Safran SA	1,600,000	0.13%	16/3/2026	1,509,402	0.05%
Safran SA	200,000	0.75%	17/3/2031	170,110	0.01%
SANEF SA	500,000	1.88%	16/3/2026	485,805	0.02%
SANEF SA	200,000	0.95%	19/10/2028	182,356	0.01%
Sanofi SA	200,000	1.50%	22/9/2025	195,019	0.01%
Sanofi SA	900,000	1.75%	10/9/2026	869,595	0.03%
Sanofi SA	400,000	0.50%	13/1/2027	373,596	0.01%
Sanofi SA	400,000	1.13%	5/4/2028	370,431	0.01%
Sanofi SA	1,100,000	0.88%	21/3/2029	988,190	0.03%
Sanofi SA	2,100,000	1.25%	6/4/2029	1,915,455	0.06%
Sanofi SA	1,600,000	1.38%	21/3/2030	1,443,344	0.05%
Sanofi SA	900,000	1.50%	1/4/2030	816,305	0.03%
Sanofi SA	800,000	1.25%	21/3/2034	664,916	0.02%
Sanofi SA	1,600,000	1.88%	21/3/2038	1,316,471	0.04%
Schneider Electric SE	300,000	0.88%	13/12/2026	283,789	0.01%
Schneider Electric SE	700,000	1.00%	9/4/2027	660,821	0.02%
Schneider Electric SE	400,000	1.38%	21/6/2027	380,116	0.01%
Schneider Electric SE	1,000,000	3.25%	9/11/2027	999,060	0.03%
Schneider Electric SE	900,000	1.50%	15/1/2028	849,621	0.03%
Schneider Electric SE	300,000	0.25%	11/3/2029	262,005	0.01%
Schneider Electric SE	200,000	3.13%	13/10/2029	198,735	0.01%
Schneider Electric SE	300,000	3.00%	10/1/2031	293,735	0.01%
Schneider Electric SE	1,400,000	3.50%	9/11/2032	1,405,309	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Schneider Electric SE	800,000	3.38%	13/4/2034	790,735	0.03%
Schneider Electric SE	1,100,000	3.25%	10/10/2035	1,062,778	0.04%
SCOR SE	1,100,000	3.00%	8/6/2046	1,068,660	0.04%
SCOR SE	400,000	3.63%	27/5/2048	392,991	0.01%
SCOR SE	200,000	1.38%	17/9/2051	158,605	0.01%
Societe Fonciere Lyonnaise SA	700,000	1.50%	5/6/2027	656,335	0.02%
Societe Fonciere Lyonnaise SA	500,000	0.50%	21/4/2028	445,352	0.02%
Societe Generale SA	1,100,000	0.13%	24/2/2026	1,040,661	0.04%
Societe Generale SA	1,000,000	0.88%	1/7/2026	941,661	0.03%
Societe Generale SA	800,000	4.25%	28/9/2026	809,424	0.03%
Societe Generale SA	1,000,000	0.13%	17/11/2026	951,109	0.03%
Societe Generale SA	1,200,000	0.75%	25/1/2027	1,109,400	0.04%
Societe Generale SA	2,200,000	4.13%	2/6/2027	2,226,073	0.08%
Societe Generale SA	1,300,000	0.25%	8/7/2027	1,174,092	0.04%
Societe Generale SA	1,200,000	4.00%	16/11/2027	1,210,890	0.04%
Societe Generale SA	800,000	0.63%	2/12/2027	738,040	0.03%
Societe Generale SA	800,000	0.13%	18/2/2028	703,933	0.02%
Societe Generale SA	600,000	0.88%	22/9/2028	544,137	0.02%
Societe Generale SA	2,100,000	4.13%	21/11/2028	2,137,105	0.07%
Societe Generale SA	800,000	1.75%	22/3/2029	724,045	0.02%
Societe Generale SA	800,000	2.63%	30/5/2029	764,266	0.03%
Societe Generale SA	800,000	0.50%	12/6/2029	697,687	0.02%
Societe Generale SA	100,000	0.88%	24/9/2029	85,519	0.00%
Societe Generale SA	1,900,000	4.75%	28/9/2029	1,949,633	0.07%
Societe Generale SA	1,800,000	1.25%	12/6/2030	1,537,253	0.05%
Societe Generale SA	2,000,000	1.00%	24/11/2030	1,906,785	0.06%
Societe Generale SA	1,900,000	4.25%	6/12/2030	1,898,500	0.06%
Societe Generale SA	1,400,000	1.13%	30/6/2031	1,307,567	0.04%
Societe Generale SA	2,300,000	4.88%	21/11/2031	2,374,825	0.08%
Societe Generale SA	200,000	5.25%	6/9/2032	204,550	0.01%
Societe Generale SA	700,000	4.25%	16/11/2032	722,857	0.02%
Societe Generale SA	1,300,000	5.63%	2/6/2033	1,353,569	0.05%
Sodexo SA	200,000	0.75%	14/4/2027	187,640	0.01%
Sodexo SA	1,500,000	1.00%	17/7/2028	1,369,388	0.05%
Sodexo SA	623,000	1.00%	27/4/2029	560,942	0.02%
Sogecap SA	1,500,000	4.13%	Perpetual	1,475,897	0.05%
Sogecap SA	700,000	6.50%	16/5/2044	746,771	0.03%
Suez SACA	2,000,000	1.88%	24/5/2027	1,897,766	0.06%
Suez SACA	1,000,000	4.63%	3/11/2028	1,029,333	0.03%
Suez SACA	1,100,000	2.38%	24/5/2030	1,012,666	0.03%
Suez SACA	1,300,000	5.00%	3/11/2032	1,378,457	0.05%
Suez SACA	100,000	4.50%	13/11/2033	102,248	0.00%
Suez SACA	900,000	2.88%	24/5/2034	809,142	0.03%
TDF Infrastructure SASU	600,000	2.50%	7/4/2026	587,153	0.02%
TDF Infrastructure SASU	1,300,000	5.63%	21/7/2028	1,357,876	0.05%
TDF Infrastructure SASU	1,200,000	1.75%	1/12/2029	1,052,788	0.04%
Technip Energies NV	400,000	1.13%	28/5/2028	361,618	0.01%
Teleperformance SE	400,000	1.88%	2/7/2025	391,496	0.01%
Teleperformance SE	1,000,000	5.25%	22/11/2028	1,022,900	0.03%
Teleperformance SE	1,100,000	3.75%	24/6/2029	1,063,140	0.04%
Teleperformance SE	500,000	5.75%	22/11/2031	513,707	0.02%
Terega SA	1,200,000	2.20%	5/8/2025	1,178,898	0.04%
Terega SA	400,000	0.88%	17/9/2030	331,628	0.01%
Terega SASU	100,000	0.63%	27/2/2028	89,078	0.00%
Thales SA	200,000	4.00%	18/10/2025	200,547	0.01%
Thales SA	800,000	0.00%	26/3/2026	752,115	0.03%
Thales SA	1,200,000	0.25%	29/1/2027	1,102,963	0.04%
Thales SA	1,100,000	1.00%	15/5/2028	1,001,302	0.03%
Thales SA	700,000	4.13%	18/10/2028	712,215	0.02%
Thales SA	400,000	3.63%	14/6/2029	399,505	0.01%
Thales SA	900,000	4.25%	18/10/2031	928,066	0.03%
Tikehau Capital SCA	1,200,000	2.25%	14/10/2026	1,151,006	0.04%
Tikehau Capital SCA	500,000	1.63%	31/3/2029	440,192	0.01%
Tikehau Capital SCA	400,000	6.63%	14/3/2030	434,479	0.01%
TotalEnergies Capital Canada Ltd.	1,900,000	2.13%	18/9/2029	1,786,016	0.06%
TotalEnergies Capital International SA	700,000	2.88%	19/11/2025	694,763	0.02%
TotalEnergies Capital International SA	500,000	2.50%	25/3/2026	492,762	0.02%
TotalEnergies Capital International SA	700,000	1.02%	4/3/2027	659,338	0.02%
TotalEnergies Capital International SA	2,200,000	1.49%	8/4/2027	2,091,561	0.07%
TotalEnergies Capital International SA	1,700,000	0.70%	31/5/2028	1,534,898	0.05%
TotalEnergies Capital International SA	300,000	0.75%	12/7/2028	271,566	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
TotalEnergies Capital International SA	1,000,000	1.38%	4/10/2029	904,801	0.03%
TotalEnergies Capital International SA	1,000,000	1.49%	4/9/2030	893,893	0.03%
TotalEnergies Capital International SA	1,300,000	0.95%	18/5/2031	1,102,010	0.04%
TotalEnergies Capital International SA	500,000	1.99%	8/4/2032	452,681	0.02%
TotalEnergies Capital International SA	300,000	1.54%	31/5/2039	227,215	0.01%
TotalEnergies Capital International SA	1,200,000	1.62%	18/5/2040	892,016	0.03%
TotalEnergies SE	2,600,000	2.00%	Perpetual	2,345,512	0.08%
TotalEnergies SE	2,350,000	1.63%	Perpetual	2,129,926	0.07%
TotalEnergies SE	2,160,000	2.13%	Perpetual	1,782,000	0.06%
TotalEnergies SE	1,400,000	3.37%	Perpetual	1,367,632	0.05%
TotalEnergies SE	400,000	3.25%	Perpetual	340,871	0.01%
Unibail-Rodamco-Westfield SE	900,000	7.25%	Perpetual	944,912	0.03%
Unibail-Rodamco-Westfield SE	900,000	2.88%	Perpetual	853,021	0.03%
Unibail-Rodamco-Westfield SE	1,100,000	1.13%	15/9/2025	1,064,553	0.04%
Unibail-Rodamco-Westfield SE	900,000	1.38%	9/3/2026	867,458	0.03%
Unibail-Rodamco-Westfield SE	450,000	2.50%	4/6/2026	441,243	0.01%
Unibail-Rodamco-Westfield SE	300,000	1.00%	27/2/2027	280,371	0.01%
Unibail-Rodamco-Westfield SE	346,000	1.13%	28/4/2027	324,115	0.01%
Unibail-Rodamco-Westfield SE	1,900,000	0.63%	4/5/2027	1,743,072	0.06%
Unibail-Rodamco-Westfield SE	300,000	1.50%	22/2/2028	279,143	0.01%
Unibail-Rodamco-Westfield SE	1,600,000	0.75%	25/10/2028	1,408,453	0.05%
Unibail-Rodamco-Westfield SE	435,000	1.50%	29/5/2029	393,639	0.01%
Unibail-Rodamco-Westfield SE	400,000	2.63%	9/4/2030	384,581	0.01%
Unibail-Rodamco-Westfield SE	875,000	1.38%	15/4/2030	764,653	0.03%
Unibail-Rodamco-Westfield SE	1,100,000	4.13%	11/12/2030	1,102,081	0.04%
Unibail-Rodamco-Westfield SE	700,000	1.88%	15/1/2031	616,160	0.02%
Unibail-Rodamco-Westfield SE	1,400,000	1.38%	4/12/2031	1,164,806	0.04%
Unibail-Rodamco-Westfield SE	600,000	0.88%	29/3/2032	475,707	0.02%
Unibail-Rodamco-Westfield SE	1,000,000	2.00%	29/6/2032	860,661	0.03%
Unibail-Rodamco-Westfield SE	800,000	1.38%	25/5/2033	637,538	0.02%
Unibail-Rodamco-Westfield SE	600,000	1.75%	27/2/2034	493,602	0.02%
Unibail-Rodamco-Westfield SE	1,150,000	2.00%	28/4/2036	928,892	0.03%
Unibail-Rodamco-Westfield SE	520,000	2.00%	29/5/2037	410,068	0.01%
Unibail-Rodamco-Westfield SE	300,000	2.25%	14/5/2038	239,127	0.01%
Unibail-Rodamco-Westfield SE	600,000	1.75%	1/7/2049	366,951	0.01%
Veolia Environnement SA	1,000,000	1.75%	10/9/2025	977,615	0.03%
Veolia Environnement SA	300,000	0.00%	9/6/2026	280,223	0.01%
Veolia Environnement SA	900,000	1.50%	30/11/2026	861,100	0.03%
Veolia Environnement SA	400,000	0.00%	14/1/2027	366,770	0.01%
Veolia Environnement SA	100,000	4.63%	30/3/2027	103,042	0.00%
Veolia Environnement SA	1,200,000	1.25%	2/4/2027	1,129,567	0.04%
Veolia Environnement SA	400,000	1.59%	10/1/2028	375,049	0.01%
Veolia Environnement SA	700,000	1.25%	15/4/2028	645,397	0.02%
Veolia Environnement SA	300,000	1.25%	19/5/2028	275,741	0.01%
Veolia Environnement SA	900,000	0.93%	4/1/2029	804,059	0.03%
Veolia Environnement SA	1,200,000	1.94%	7/1/2030	1,101,432	0.04%
Veolia Environnement SA	1,100,000	1.63%	17/9/2030	978,195	0.03%
Veolia Environnement SA	1,200,000	0.66%	15/1/2031	993,695	0.03%
Veolia Environnement SA	1,300,000	0.50%	14/10/2031	1,045,046	0.04%
Veolia Environnement SA	1,200,000	0.80%	15/1/2032	974,642	0.03%
Veolia Environnement SA	900,000	1.63%	21/9/2032	771,603	0.03%
Veolia Environnement SA	300,000	6.13%	25/11/2033	356,018	0.01%
Veolia Environnement SA	700,000	1.25%	14/5/2035	552,007	0.02%
Verallia SA	700,000	1.63%	14/5/2028	640,671	0.02%
Verallia SA	400,000	1.88%	10/11/2031	345,097	0.01%
Vinci SA	700,000	1.00%	26/9/2025	678,222	0.02%
Vinci SA	1,100,000	1.63%	18/1/2029	1,021,033	0.03%
Vinci SA	1,000,000	1.75%	26/9/2030	907,334	0.03%
Vinci SA	1,300,000	0.50%	9/1/2032	1,043,646	0.04%
Vinci SA	700,000	3.38%	17/10/2032	687,778	0.02%
Vivendi SE	100,000	1.88%	26/5/2026	98,461	0.00%
Vivendi SE	900,000	1.13%	11/12/2028	837,090	0.03%
Wendel SE	800,000	2.50%	9/2/2027	775,253	0.03%
Wendel SE	500,000	4.50%	19/6/2030	514,740	0.02%
Wendel SE	200,000	1.00%	1/6/2031	168,033	0.01%
Wendel SE	200,000	1.38%	18/1/2034	159,393	0.01%
Worldline SA	400,000	4.13%	12/9/2028	396,478	0.01%
				<b>586,635,972</b>	<b>19.87%</b>
<b>Germany 12.26% (30 June 2023: 13.11%)</b>					
Aareal Bank AG	600,000	4.50%	25/7/2025	602,835	0.02%
Aareal Bank AG	200,000	5.88%	29/5/2026	202,241	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Aareal Bank AG	900,000	0.05%	2/9/2026	819,336	0.03%
Aareal Bank AG	300,000	0.50%	7/4/2027	270,121	0.01%
Aareal Bank AG	700,000	0.25%	23/11/2027	610,103	0.02%
Aareal Bank AG	500,000	0.75%	18/4/2028	435,981	0.01%
Adidas AG	200,000	3.00%	21/11/2025	198,436	0.01%
Adidas AG	400,000	0.00%	5/10/2028	349,956	0.01%
Adidas AG	500,000	3.13%	21/11/2029	497,242	0.02%
Adidas AG	400,000	0.63%	10/9/2035	295,764	0.01%
Allianz Finance II BV	500,000	0.88%	15/1/2026	481,530	0.02%
Allianz Finance II BV	2,200,000	0.00%	22/11/2026	2,039,200	0.07%
Allianz Finance II BV	500,000	0.88%	6/12/2027	464,070	0.02%
Allianz Finance II BV	800,000	3.00%	13/3/2028	795,935	0.03%
Allianz Finance II BV	800,000	3.25%	4/12/2029	799,055	0.03%
Allianz Finance II BV	900,000	1.50%	15/1/2030	817,327	0.03%
Allianz Finance II BV	1,100,000	0.50%	14/1/2031	920,645	0.03%
Allianz Finance II BV	300,000	0.50%	22/11/2033	232,835	0.01%
Allianz SE	1,500,000	4.60%	7/9/2038	1,517,899	0.05%
Allianz SE	1,700,000	2.24%	7/7/2045	1,668,162	0.06%
Allianz SE	1,200,000	3.10%	6/7/2047	1,172,047	0.04%
Allianz SE	1,400,000	1.30%	25/9/2049	1,206,754	0.04%
Allianz SE	1,100,000	2.12%	8/7/2050	976,945	0.03%
Allianz SE	1,400,000	4.25%	5/7/2052	1,382,198	0.05%
Allianz SE	1,900,000	5.82%	25/7/2053	2,082,118	0.07%
Allianz SE	900,000	4.85%	26/7/2054	924,262	0.03%
Amprion GmbH	1,100,000	3.45%	22/9/2027	1,092,645	0.04%
Amprion GmbH	400,000	3.88%	7/9/2028	403,906	0.01%
Amprion GmbH	500,000	3.63%	21/5/2031	498,882	0.02%
Amprion GmbH	700,000	3.97%	22/9/2032	709,849	0.02%
Amprion GmbH	1,000,000	0.63%	23/9/2033	759,505	0.03%
Amprion GmbH	900,000	4.13%	7/9/2034	918,025	0.03%
Amprion GmbH	500,000	4.00%	21/5/2044	484,452	0.02%
Aroundtown SA	400,000	1.63%	Perpetual	199,969	0.01%
Aroundtown SA	200,000	0.63%	9/7/2025	191,033	0.01%
Aroundtown SA	1,100,000	0.00%	16/7/2026	990,193	0.03%
Aroundtown SA	1,700,000	0.38%	15/4/2027	1,474,188	0.05%
Aroundtown SA	1,100,000	1.63%	31/1/2028	961,381	0.03%
Aroundtown SA	400,000	1.45%	9/7/2028	340,695	0.01%
BASF SE	500,000	0.75%	17/3/2026	478,275	0.02%
BASF SE	1,700,000	0.25%	5/6/2027	1,558,817	0.05%
BASF SE	1,600,000	0.88%	15/11/2027	1,481,603	0.05%
BASF SE	400,000	3.13%	29/6/2028	398,262	0.01%
BASF SE	1,300,000	4.00%	8/3/2029	1,332,411	0.05%
BASF SE	1,800,000	1.50%	17/3/2031	1,586,699	0.05%
BASF SE	1,300,000	4.25%	8/3/2032	1,348,470	0.05%
BASF SE	600,000	3.75%	29/6/2032	603,018	0.02%
BASF SE	300,000	4.50%	8/3/2035	316,349	0.01%
BASF SE	600,000	1.63%	15/11/2037	472,593	0.02%
Bayer AG	350,000	4.00%	26/8/2026	352,831	0.01%
Bayer AG	1,100,000	0.75%	6/1/2027	1,019,249	0.03%
Bayer AG	1,100,000	0.38%	12/1/2029	943,636	0.03%
Bayer AG	400,000	4.25%	26/8/2029	409,474	0.01%
Bayer AG	1,800,000	1.13%	6/1/2030	1,550,419	0.05%
Bayer AG	800,000	0.63%	12/7/2031	630,507	0.02%
Bayer AG	2,700,000	1.38%	6/7/2032	2,182,986	0.07%
Bayer AG	1,180,000	4.63%	26/5/2033	1,209,052	0.04%
Bayer AG	1,400,000	1.00%	12/1/2036	978,759	0.03%
Bayer Capital Corp. BV	2,800,000	1.50%	26/6/2026	2,679,267	0.09%
Bayer Capital Corp. BV	1,400,000	2.13%	15/12/2029	1,275,570	0.04%
Berlin Hyp AG	200,000	1.00%	5/2/2026	190,502	0.01%
Berlin Hyp AG	600,000	0.38%	25/1/2027	550,464	0.02%
Berlin Hyp AG	500,000	1.13%	25/10/2027	453,444	0.02%
Berlin Hyp AG	300,000	0.50%	5/11/2029	254,898	0.01%
Berlin Hyp AG	900,000	0.38%	21/4/2031	719,607	0.02%
Bertelsmann SE & Co. KGaA	200,000	1.13%	27/4/2026	191,365	0.01%
Bertelsmann SE & Co. KGaA	700,000	2.00%	1/4/2028	665,872	0.02%
Bertelsmann SE & Co. KGaA	300,000	3.50%	29/5/2029	298,633	0.01%
Bertelsmann SE & Co. KGaA	1,500,000	1.50%	15/5/2030	1,341,908	0.05%
BMW Finance NV	625,000	1.00%	29/8/2025	607,374	0.02%
BMW Finance NV	600,000	0.00%	11/1/2026	571,003	0.02%
BMW Finance NV	560,000	1.13%	22/5/2026	537,945	0.02%
BMW Finance NV	1,160,000	0.75%	13/7/2026	1,101,925	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BMW Finance NV	1,500,000	3.25%	22/11/2026	1,498,744	0.05%
BMW Finance NV	1,900,000	0.38%	14/1/2027	1,769,620	0.06%
BMW Finance NV	200,000	0.38%	24/9/2027	183,129	0.01%
BMW Finance NV	300,000	1.13%	10/1/2028	279,421	0.01%
BMW Finance NV	947,000	1.00%	22/5/2028	867,815	0.03%
BMW Finance NV	1,050,000	1.50%	6/2/2029	972,215	0.03%
BMW Finance NV	300,000	0.20%	11/1/2033	230,865	0.01%
BMW Finance NV	200,000	4.13%	4/10/2033	208,362	0.01%
BMW Finance NV	1,500,000	3.63%	22/5/2035	1,500,230	0.05%
BMW International Investment BV	1,000,000	3.25%	17/11/2028	996,023	0.03%
BMW US Capital LLC	500,000	1.00%	20/4/2027	468,883	0.02%
BMW US Capital LLC	950,000	3.00%	2/11/2027	939,623	0.03%
BMW US Capital LLC	2,358,000	3.38%	2/2/2034	2,303,643	0.08%
Brenntag Finance BV	500,000	1.13%	27/9/2025	483,895	0.02%
Brenntag Finance BV	900,000	3.88%	24/4/2032	884,556	0.03%
Commerzbank AG	1,500,000	0.10%	11/9/2025	1,439,065	0.05%
Commerzbank AG	1,000,000	1.13%	19/9/2025	970,912	0.03%
Commerzbank AG	710,000	1.00%	4/3/2026	682,155	0.02%
Commerzbank AG	400,000	1.13%	22/6/2026	380,786	0.01%
Commerzbank AG	1,060,000	0.50%	4/12/2026	989,631	0.03%
Commerzbank AG	500,000	0.88%	22/1/2027	464,939	0.02%
Commerzbank AG	500,000	0.38%	1/9/2027	457,251	0.02%
Commerzbank AG	700,000	3.00%	14/9/2027	686,352	0.02%
Commerzbank AG	200,000	1.88%	28/2/2028	188,880	0.01%
Commerzbank AG	900,000	4.63%	21/3/2028	914,700	0.03%
Commerzbank AG	400,000	1.50%	28/8/2028	370,526	0.01%
Commerzbank AG	900,000	5.25%	25/3/2029	936,461	0.03%
Commerzbank AG	1,300,000	5.13%	18/1/2030	1,351,845	0.05%
Commerzbank AG	1,000,000	4.63%	17/1/2031	1,019,547	0.03%
Continental AG	460,000	2.50%	27/8/2026	451,415	0.02%
Continental AG	700,000	4.00%	1/3/2027	709,452	0.02%
Continental AG	200,000	3.63%	30/11/2027	200,773	0.01%
Continental AG	850,000	4.00%	1/6/2028	862,791	0.03%
Covestro AG	900,000	0.88%	3/2/2026	863,775	0.03%
Covestro AG	700,000	4.75%	15/11/2028	733,182	0.02%
Covestro AG	503,000	1.38%	12/6/2030	448,220	0.02%
Daimler Truck International Finance BV	1,600,000	3.88%	19/6/2026	1,609,664	0.05%
Daimler Truck International Finance BV	600,000	3.88%	19/6/2029	609,211	0.02%
Deutsche Bank AG	800,000	2.63%	12/2/2026	785,344	0.03%
Deutsche Bank AG	400,000	4.50%	19/5/2026	403,459	0.01%
Deutsche Bank AG	1,800,000	1.38%	3/9/2026	1,747,260	0.06%
Deutsche Bank AG	1,700,000	1.63%	20/1/2027	1,608,366	0.05%
Deutsche Bank AG	500,000	0.75%	17/2/2027	475,671	0.02%
Deutsche Bank AG	1,000,000	4.00%	29/11/2027	1,015,020	0.03%
Deutsche Bank AG	200,000	1.75%	17/1/2028	187,043	0.01%
Deutsche Bank AG	2,600,000	1.88%	23/2/2028	2,462,998	0.08%
Deutsche Bank AG	900,000	3.25%	24/5/2028	882,854	0.03%
Deutsche Bank AG	1,200,000	5.38%	11/1/2029	1,248,297	0.04%
Deutsche Bank AG	1,700,000	3.75%	15/1/2030	1,698,165	0.06%
Deutsche Bank AG	1,400,000	4.13%	4/4/2030	1,392,653	0.05%
Deutsche Bank AG	1,900,000	5.00%	5/9/2030	1,957,568	0.07%
Deutsche Bank AG	2,200,000	1.75%	19/11/2030	1,933,128	0.07%
Deutsche Bank AG	1,100,000	5.63%	19/5/2031	1,114,171	0.04%
Deutsche Bank AG	1,700,000	1.38%	17/2/2032	1,416,218	0.05%
Deutsche Bank AG	1,900,000	4.00%	24/6/2032	1,852,950	0.06%
Deutsche Boerse AG	300,000	0.00%	22/2/2026	283,616	0.01%
Deutsche Boerse AG	1,300,000	3.88%	28/9/2026	1,311,141	0.04%
Deutsche Boerse AG	423,000	1.13%	26/3/2028	392,081	0.01%
Deutsche Boerse AG	2,200,000	3.75%	28/9/2029	2,239,415	0.08%
Deutsche Boerse AG	200,000	1.50%	4/4/2032	175,146	0.01%
Deutsche Boerse AG	1,200,000	3.88%	28/9/2033	1,233,030	0.04%
Deutsche Boerse AG	800,000	1.25%	16/6/2047	736,400	0.03%
Deutsche Boerse AG	400,000	2.00%	23/6/2048	367,548	0.01%
Deutsche Lufthansa AG	2,000,000	3.00%	29/5/2026	1,965,696	0.07%
Deutsche Lufthansa AG	1,300,000	2.88%	16/5/2027	1,263,763	0.04%
Deutsche Lufthansa AG	1,800,000	3.75%	11/2/2028	1,789,570	0.06%
Deutsche Lufthansa AG	100,000	3.50%	14/7/2029	98,087	0.00%
Deutsche Lufthansa AG	300,000	4.00%	21/5/2030	299,531	0.01%
Deutsche Pfandbriefbank AG	300,000	0.25%	27/10/2025	277,478	0.01%
Deutsche Pfandbriefbank AG	600,000	0.10%	2/2/2026	543,678	0.02%
Deutsche Pfandbriefbank AG	500,000	4.38%	28/8/2026	482,958	0.02%

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Deutsche Pfandbriefbank AG	400,000	5.00%	5/2/2027	404,744	0.01%
Deutsche Post AG	405,000	1.25%	1/4/2026	391,242	0.01%
Deutsche Post AG	300,000	0.38%	20/5/2026	284,490	0.01%
Deutsche Post AG	800,000	1.00%	13/12/2027	746,190	0.03%
Deutsche Post AG	832,000	1.63%	5/12/2028	784,518	0.03%
Deutsche Post AG	420,000	0.75%	20/5/2029	383,269	0.01%
Deutsche Post AG	700,000	1.00%	20/5/2032	607,027	0.02%
Deutsche Post AG	800,000	3.38%	3/7/2033	804,554	0.03%
Deutsche Post AG	1,400,000	3.50%	25/3/2036	1,369,829	0.05%
Deutsche Telekom AG	500,000	0.88%	25/3/2026	478,801	0.02%
Deutsche Telekom AG	800,000	0.50%	5/7/2027	741,742	0.03%
Deutsche Telekom AG	850,000	1.75%	25/3/2031	776,880	0.03%
Deutsche Telekom AG	300,000	1.38%	5/7/2034	252,551	0.01%
Deutsche Telekom AG	800,000	3.25%	20/3/2036	769,552	0.03%
Deutsche Telekom AG	360,000	2.25%	29/3/2039	307,200	0.01%
Deutsche Telekom AG	540,000	1.75%	9/12/2049	368,933	0.01%
Deutsche Telekom International Finance BV	600,000	1.13%	22/5/2026	576,581	0.02%
Deutsche Telekom International Finance BV	2,000,000	1.38%	30/1/2027	1,911,656	0.06%
Deutsche Telekom International Finance BV	100,000	3.25%	17/1/2028	100,723	0.00%
Deutsche Telekom International Finance BV	2,900,000	1.50%	3/4/2028	2,726,843	0.09%
Deutsche Telekom International Finance BV	900,000	2.00%	1/12/2029	847,248	0.03%
Deutsche Telekom International Finance BV	100,000	4.50%	28/10/2030	106,738	0.00%
Deutsche Telekom International Finance BV	450,000	7.50%	24/1/2033	578,334	0.02%
Deutsche Wohnen SE	1,000,000	1.50%	30/4/2030	866,333	0.03%
Deutsche Wohnen SE	700,000	0.50%	7/4/2031	550,790	0.02%
Deutsche Wohnen SE	200,000	1.30%	7/4/2041	128,331	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	200,000	2.50%	25/1/2027	184,450	0.01%
E.ON International Finance BV	100,000	1.63%	30/5/2026	96,799	0.00%
E.ON International Finance BV	1,500,000	1.25%	19/10/2027	1,401,689	0.05%
E.ON International Finance BV	1,890,000	1.50%	31/7/2029	1,722,902	0.06%
E.ON International Finance BV	740,000	5.75%	14/2/2033	846,682	0.03%
E.ON SE	800,000	1.00%	7/10/2025	775,054	0.03%
E.ON SE	400,000	0.13%	18/1/2026	379,922	0.01%
E.ON SE	560,000	0.25%	24/10/2026	521,797	0.02%
E.ON SE	900,000	0.38%	29/9/2027	819,981	0.03%
E.ON SE	1,100,000	3.50%	12/1/2028	1,106,136	0.04%
E.ON SE	200,000	0.75%	20/2/2028	184,533	0.01%
E.ON SE	1,300,000	2.88%	26/8/2028	1,278,147	0.04%
E.ON SE	200,000	0.10%	19/12/2028	176,626	0.01%
E.ON SE	700,000	3.75%	1/3/2029	710,985	0.02%
E.ON SE	100,000	1.63%	22/5/2029	92,440	0.00%
E.ON SE	800,000	0.35%	28/2/2030	676,022	0.02%
E.ON SE	850,000	3.38%	15/1/2031	840,859	0.03%
E.ON SE	450,000	1.63%	29/3/2031	400,213	0.01%
E.ON SE	500,000	0.88%	20/8/2031	417,651	0.01%
E.ON SE	600,000	0.63%	7/11/2031	490,494	0.02%
E.ON SE	1,100,000	3.50%	25/3/2032	1,085,888	0.04%
E.ON SE	500,000	0.60%	1/10/2032	399,073	0.01%
E.ON SE	1,000,000	4.00%	29/8/2033	1,020,417	0.03%
E.ON SE	800,000	0.88%	18/10/2034	620,962	0.02%
E.ON SE	1,925,000	3.88%	12/1/2035	1,922,875	0.07%
E.ON SE	1,100,000	3.75%	15/1/2036	1,085,921	0.04%
E.ON SE	200,000	3.50%	26/10/2037	189,292	0.01%
E.ON SE	1,140,000	4.13%	25/3/2044	1,124,018	0.04%
Eurogrid GmbH	1,000,000	1.50%	18/4/2028	927,312	0.03%
Eurogrid GmbH	1,100,000	3.60%	1/2/2029	1,095,055	0.04%
Eurogrid GmbH	1,200,000	3.72%	27/4/2030	1,197,281	0.04%
Eurogrid GmbH	900,000	3.28%	5/9/2031	874,837	0.03%
Eurogrid GmbH	1,000,000	1.11%	15/5/2032	821,977	0.03%
Eurogrid GmbH	300,000	0.74%	21/4/2033	232,567	0.01%
Eurogrid GmbH	700,000	3.92%	1/2/2034	697,342	0.02%
Evonik Industries AG	900,000	0.63%	18/9/2025	866,790	0.03%
Evonik Industries AG	1,300,000	2.25%	25/9/2027	1,247,543	0.04%
Fresenius Finance Ireland plc	600,000	0.00%	1/10/2025	573,495	0.02%
Fresenius Finance Ireland plc	1,025,000	2.13%	1/2/2027	991,359	0.03%
Fresenius Finance Ireland plc	1,050,000	0.50%	1/10/2028	926,848	0.03%
Fresenius Finance Ireland plc	890,000	0.88%	1/10/2031	725,987	0.02%
Fresenius Finance Ireland plc	325,000	3.00%	30/1/2032	308,453	0.01%
Fresenius Medical Care AG	200,000	1.50%	11/7/2025	195,393	0.01%
Fresenius Medical Care AG	300,000	1.00%	29/5/2026	286,023	0.01%
Fresenius Medical Care AG	500,000	3.88%	20/9/2027	503,963	0.02%

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Fresenius Medical Care AG	300,000	1.25%	29/11/2029	263,450	0.01%
Fresenius Medical Care AG	400,000	1.50%	29/5/2030	351,249	0.01%
Fresenius SE & Co. KGaA	1,400,000	4.25%	28/5/2026	1,413,552	0.05%
Fresenius SE & Co. KGaA	200,000	0.38%	28/9/2026	186,677	0.01%
Fresenius SE & Co. KGaA	475,000	1.63%	8/10/2027	449,061	0.02%
Fresenius SE & Co. KGaA	601,000	0.75%	15/1/2028	546,559	0.02%
Fresenius SE & Co. KGaA	250,000	2.88%	15/2/2029	245,493	0.01%
Fresenius SE & Co. KGaA	1,100,000	5.00%	28/11/2029	1,158,003	0.04%
Fresenius SE & Co. KGaA	675,000	2.88%	24/5/2030	644,488	0.02%
Fresenius SE & Co. KGaA	1,200,000	5.13%	5/10/2030	1,279,886	0.04%
Fresenius SE & Co. KGaA	200,000	1.13%	28/1/2033	161,816	0.01%
Grand City Properties SA	600,000	1.50%	Perpetual	383,650	0.01%
Grand City Properties SA	600,000	1.38%	3/8/2026	560,621	0.02%
Grand City Properties SA	700,000	1.50%	22/2/2027	645,844	0.02%
Grand City Properties SA	1,600,000	0.13%	11/1/2028	1,368,416	0.05%
Grenke Finance plc	240,000	3.95%	9/7/2025	238,905	0.01%
Hamburg Commercial Bank AG	600,000	0.50%	22/9/2026	564,770	0.02%
Hamburg Commercial Bank AG	547,000	4.88%	30/3/2027	556,315	0.02%
Hamburg Commercial Bank AG	600,000	4.75%	2/5/2029	610,733	0.02%
Hamburger Sparkasse AG	400,000	4.38%	12/2/2029	415,066	0.01%
Hannover Rueck SE	300,000	1.13%	18/4/2028	282,961	0.01%
Hannover Rueck SE	700,000	1.13%	9/10/2039	601,763	0.02%
Hannover Rueck SE	700,000	1.75%	8/10/2040	607,568	0.02%
Hannover Rueck SE	600,000	1.38%	30/6/2042	488,193	0.02%
Hannover Rueck SE	900,000	5.88%	26/8/2043	998,241	0.03%
Heidelberg Materials AG	500,000	3.75%	31/5/2032	497,837	0.02%
Heidelberg Materials Finance Luxembourg SA	400,000	1.63%	7/4/2026	387,340	0.01%
Heidelberg Materials Finance Luxembourg SA	800,000	1.13%	1/12/2027	742,371	0.03%
Heidelberg Materials Finance Luxembourg SA	1,400,000	1.75%	24/4/2028	1,314,015	0.04%
Hella GmbH & Co. KGaA	450,000	0.50%	26/1/2027	417,453	0.01%
Henkel AG & Co. KGaA	900,000	2.63%	13/9/2027	883,132	0.03%
Henkel AG & Co. KGaA	300,000	0.50%	17/11/2032	241,445	0.01%
Heraeus Finance GmbH	500,000	2.63%	9/6/2027	484,772	0.02%
HOCHTIEF AG	450,000	0.50%	3/9/2027	408,302	0.01%
HOCHTIEF AG	700,000	0.63%	26/4/2029	598,742	0.02%
HOCHTIEF AG	700,000	4.25%	31/5/2030	704,606	0.02%
Infineon Technologies AG	400,000	3.63%	Perpetual	386,831	0.01%
Infineon Technologies AG	1,700,000	1.13%	24/6/2026	1,623,425	0.06%
Infineon Technologies AG	200,000	3.38%	26/2/2027	199,665	0.01%
Infineon Technologies AG	900,000	1.63%	24/6/2029	826,777	0.03%
Infineon Technologies AG	800,000	2.00%	24/6/2032	714,814	0.02%
KION Group AG	300,000	1.63%	24/9/2025	291,941	0.01%
Knorr-Bremse AG	300,000	3.25%	21/9/2027	297,814	0.01%
LANXESS AG	100,000	1.00%	7/10/2026	93,951	0.00%
LANXESS AG	1,047,000	0.00%	8/9/2027	929,004	0.03%
LANXESS AG	500,000	1.75%	22/3/2028	460,734	0.02%
LANXESS AG	600,000	0.63%	1/12/2029	497,307	0.02%
LEG Immobilien SE	400,000	0.38%	17/1/2026	378,958	0.01%
LEG Immobilien SE	1,000,000	0.88%	28/11/2027	916,104	0.03%
LEG Immobilien SE	1,000,000	0.88%	17/1/2029	877,594	0.03%
LEG Immobilien SE	500,000	0.75%	30/6/2031	397,880	0.01%
LEG Immobilien SE	600,000	1.00%	19/11/2032	466,963	0.02%
LEG Immobilien SE	500,000	0.88%	30/3/2033	381,204	0.01%
LEG Immobilien SE	800,000	1.50%	17/1/2034	625,465	0.02%
LEG Immobilien SE	200,000	1.63%	28/11/2034	152,741	0.01%
Mercedes-Benz Finance Canada, Inc.	1,192,000	3.00%	23/2/2027	1,181,083	0.04%
Mercedes-Benz Group AG	450,000	1.00%	15/11/2027	418,325	0.01%
Mercedes-Benz Group AG	400,000	1.38%	11/5/2028	374,148	0.01%
Mercedes-Benz Group AG	1,350,000	1.50%	3/7/2029	1,238,573	0.04%
Mercedes-Benz Group AG	1,500,000	0.75%	8/2/2030	1,303,200	0.04%
Mercedes-Benz Group AG	1,500,000	2.38%	22/5/2030	1,419,328	0.05%
Mercedes-Benz Group AG	300,000	0.75%	10/9/2030	257,170	0.01%
Mercedes-Benz Group AG	300,000	2.00%	27/2/2031	277,429	0.01%
Mercedes-Benz Group AG	1,100,000	1.13%	6/11/2031	935,759	0.03%
Mercedes-Benz Group AG	2,916,000	0.75%	11/3/2033	2,325,813	0.08%
Mercedes-Benz Group AG	500,000	1.13%	8/8/2034	400,533	0.01%
Mercedes-Benz Group AG	900,000	2.13%	3/7/2037	766,024	0.03%
Mercedes-Benz International Finance BV	400,000	1.00%	11/11/2025	387,018	0.01%
Mercedes-Benz International Finance BV	1,046,000	1.38%	26/6/2026	1,006,635	0.03%
Mercedes-Benz International Finance BV	1,100,000	2.00%	22/8/2026	1,067,622	0.04%
Mercedes-Benz International Finance BV	500,000	0.38%	8/11/2026	466,944	0.02%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mercedes-Benz International Finance BV	1,900,000	1.50%	9/2/2027	1,817,151	0.06%
Mercedes-Benz International Finance BV	660,000	0.63%	6/5/2027	614,939	0.02%
Mercedes-Benz International Finance BV	1,500,000	3.00%	10/7/2027	1,485,521	0.05%
Mercedes-Benz International Finance BV	900,000	3.25%	15/9/2027	897,002	0.03%
Merck Financial Services GmbH	400,000	0.13%	16/7/2025	385,897	0.01%
Merck Financial Services GmbH	700,000	1.88%	15/6/2026	679,114	0.02%
Merck Financial Services GmbH	600,000	0.38%	5/7/2027	549,606	0.02%
Merck Financial Services GmbH	1,100,000	0.50%	16/7/2028	984,495	0.03%
Merck Financial Services GmbH	400,000	2.38%	15/6/2030	379,497	0.01%
Merck Financial Services GmbH	900,000	0.88%	5/7/2031	761,204	0.03%
Merck KGaA	400,000	2.88%	25/6/2079	376,042	0.01%
Merck KGaA	900,000	1.63%	9/9/2080	849,248	0.03%
MTU Aero Engines AG	300,000	3.00%	1/7/2025	297,231	0.01%
Muenchener Hypothekenbank eG	600,000	0.88%	12/9/2025	576,494	0.02%
Muenchener Hypothekenbank eG	400,000	0.38%	9/3/2029	335,968	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	900,000	1.25%	26/5/2041	750,423	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,400,000	1.00%	26/5/2042	1,110,233	0.04%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,600,000	4.25%	26/5/2044	1,575,148	0.05%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,000,000	3.25%	26/5/2049	962,728	0.03%
O2 Telefonica Deutschland Finanzierungs GmbH	300,000	1.75%	5/7/2025	293,851	0.01%
Oldenburgische Landesbank AG	700,000	5.63%	2/2/2026	712,489	0.02%
REWE International Finance BV	1,000,000	4.88%	13/9/2030	1,038,653	0.04%
Roadster Finance DAC	400,000	2.38%	8/12/2027	363,306	0.01%
Robert Bosch GmbH	800,000	3.63%	2/6/2027	803,934	0.03%
Robert Bosch GmbH	2,000,000	3.63%	2/6/2030	2,005,074	0.07%
Robert Bosch GmbH	1,000,000	4.00%	2/6/2035	1,017,856	0.03%
Robert Bosch GmbH	1,500,000	4.38%	2/6/2043	1,525,310	0.05%
Robert Bosch Investment Nederland BV	1,000,000	2.63%	24/5/2028	970,499	0.03%
RWE AG	890,000	2.50%	24/8/2025	878,629	0.03%
RWE AG	700,000	2.13%	24/5/2026	683,194	0.02%
RWE AG	100,000	0.50%	26/11/2028	88,588	0.00%
RWE AG	330,000	3.63%	13/2/2029	334,153	0.01%
RWE AG	2,000,000	2.75%	24/5/2030	1,906,814	0.06%
RWE AG	400,000	3.63%	10/1/2032	396,532	0.01%
RWE AG	417,000	1.00%	26/11/2033	323,972	0.01%
RWE AG	816,000	4.13%	13/2/2035	827,021	0.03%
Santander Consumer Bank AG	1,100,000	4.50%	30/6/2026	1,114,916	0.04%
Santander Consumer Bank AG	1,100,000	4.38%	13/9/2027	1,124,069	0.04%
SAP SE	400,000	1.00%	13/3/2026	384,847	0.01%
SAP SE	2,100,000	0.13%	18/5/2026	1,982,390	0.07%
SAP SE	1,400,000	1.25%	10/3/2028	1,309,244	0.04%
SAP SE	800,000	0.38%	18/5/2029	700,766	0.02%
SAP SE	800,000	1.38%	13/3/2030	725,168	0.02%
SAP SE	700,000	1.63%	10/3/2031	635,887	0.02%
Siemens Financieringsmaatschappij NV	900,000	0.00%	20/2/2026	853,982	0.03%
Siemens Financieringsmaatschappij NV	1,600,000	0.38%	5/6/2026	1,514,847	0.05%
Siemens Financieringsmaatschappij NV	500,000	0.63%	25/2/2027	467,772	0.02%
Siemens Financieringsmaatschappij NV	378,000	1.00%	6/9/2027	356,841	0.01%
Siemens Financieringsmaatschappij NV	300,000	0.90%	28/2/2028	278,221	0.01%
Siemens Financieringsmaatschappij NV	450,000	2.88%	10/3/2028	449,219	0.02%
Siemens Financieringsmaatschappij NV	1,100,000	3.00%	22/11/2028	1,093,724	0.04%
Siemens Financieringsmaatschappij NV	1,000,000	0.25%	20/2/2029	879,512	0.03%
Siemens Financieringsmaatschappij NV	400,000	0.13%	5/9/2029	348,298	0.01%
Siemens Financieringsmaatschappij NV	800,000	1.38%	6/9/2030	722,454	0.02%
Siemens Financieringsmaatschappij NV	1,200,000	2.75%	9/9/2030	1,169,641	0.04%
Siemens Financieringsmaatschappij NV	500,000	1.25%	28/2/2031	446,562	0.02%
Siemens Financieringsmaatschappij NV	800,000	0.50%	20/2/2032	655,305	0.02%
Siemens Financieringsmaatschappij NV	600,000	0.50%	5/9/2034	451,925	0.02%
Siemens Financieringsmaatschappij NV	500,000	1.25%	25/2/2035	404,023	0.01%
Siemens Financieringsmaatschappij NV	1,100,000	3.50%	24/2/2036	1,096,502	0.04%
Siemens Financieringsmaatschappij NV	1,800,000	3.38%	22/2/2037	1,755,325	0.06%
Siemens Financieringsmaatschappij NV	1,100,000	1.75%	28/2/2039	861,099	0.03%
Siemens Financieringsmaatschappij NV	1,800,000	3.63%	22/2/2044	1,741,542	0.06%
Sirius Real Estate Ltd.	900,000	1.13%	22/6/2026	842,855	0.03%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	173,122	0.01%
Sudzucker International Finance BV	400,000	5.13%	31/10/2027	415,610	0.01%
Talanx AG	2,000,000	4.00%	25/10/2029	2,039,918	0.07%
Talanx AG	200,000	1.75%	1/12/2042	166,012	0.01%
Talanx AG	1,000,000	2.25%	5/12/2047	932,029	0.03%
Traton Finance Luxembourg SA	1,000,000	4.13%	22/11/2025	1,001,901	0.03%
Traton Finance Luxembourg SA	200,000	4.50%	23/11/2026	202,645	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Traton Finance Luxembourg SA	300,000	3.75%	27/3/2027	299,695	0.01%
Traton Finance Luxembourg SA	1,100,000	0.75%	24/3/2029	959,679	0.03%
Traton Finance Luxembourg SA	1,100,000	3.75%	27/3/2030	1,085,586	0.04%
Traton Finance Luxembourg SA	800,000	1.25%	24/3/2033	644,832	0.02%
Vier Gas Transport GmbH	1,000,000	4.00%	26/9/2027	1,008,387	0.03%
Vier Gas Transport GmbH	300,000	1.50%	25/9/2028	276,237	0.01%
Vier Gas Transport GmbH	500,000	0.13%	10/9/2029	421,023	0.01%
Vier Gas Transport GmbH	1,200,000	4.63%	26/9/2032	1,263,079	0.04%
Vier Gas Transport GmbH	400,000	0.50%	10/9/2034	290,168	0.01%
Volkswagen Bank GmbH	1,300,000	4.25%	7/1/2026	1,307,626	0.04%
Volkswagen Bank GmbH	1,000,000	2.50%	31/7/2026	973,648	0.03%
Volkswagen Bank GmbH	600,000	4.38%	3/5/2028	611,663	0.02%
Volkswagen Bank GmbH	700,000	4.63%	3/5/2031	723,979	0.02%
Volkswagen Financial Services AG	1,160,000	0.13%	12/2/2027	1,060,939	0.04%
Volkswagen Financial Services AG	200,000	2.25%	1/10/2027	192,698	0.01%
Volkswagen Financial Services AG	2,450,000	0.88%	31/1/2028	2,228,133	0.08%
Volkswagen Financial Services AG	800,000	3.38%	6/4/2028	794,391	0.03%
Volkswagen Financial Services AG	600,000	0.38%	12/2/2030	498,151	0.02%
Volkswagen Financial Services Overseas AG	880,000	3.75%	10/9/2026	881,337	0.03%
Volkswagen Financial Services Overseas AG	1,000,000	3.88%	10/9/2030	999,017	0.03%
Volkswagen International Finance NV	3,900,000	3.88%	Perpetual	3,694,521	0.13%
Volkswagen International Finance NV	3,025,000	4.63%	Perpetual	2,984,208	0.10%
Volkswagen International Finance NV	1,200,000	4.38%	Perpetual	1,104,920	0.04%
Volkswagen International Finance NV	1,100,000	3.75%	Perpetual	1,046,285	0.04%
Volkswagen International Finance NV	980,000	3.50%	Perpetual	876,576	0.03%
Volkswagen International Finance NV	1,800,000	4.13%	15/11/2025	1,810,855	0.06%
Volkswagen International Finance NV	2,600,000	3.88%	29/3/2026	2,607,646	0.09%
Volkswagen International Finance NV	1,200,000	1.88%	30/3/2027	1,145,266	0.04%
Volkswagen International Finance NV	600,000	3.75%	28/9/2027	601,398	0.02%
Volkswagen International Finance NV	500,000	2.63%	16/11/2027	483,632	0.02%
Volkswagen International Finance NV	1,500,000	4.25%	15/2/2028	1,526,540	0.05%
Volkswagen International Finance NV	1,700,000	0.88%	22/9/2028	1,511,403	0.05%
Volkswagen International Finance NV	1,000,000	4.25%	29/3/2029	1,020,644	0.03%
Volkswagen International Finance NV	400,000	1.63%	16/1/2030	357,595	0.01%
Volkswagen International Finance NV	1,300,000	4.38%	15/5/2030	1,334,464	0.05%
Volkswagen International Finance NV	800,000	3.25%	18/11/2030	776,404	0.03%
Volkswagen International Finance NV	700,000	1.25%	23/9/2032	572,741	0.02%
Volkswagen International Finance NV	600,000	3.30%	22/3/2033	576,973	0.02%
Volkswagen International Finance NV	1,100,000	4.13%	16/11/2038	1,101,316	0.04%
Volkswagen International Finance NV	1,000,000	1.50%	21/1/2041	684,820	0.02%
Volkswagen Leasing GmbH	1,500,000	1.63%	15/8/2025	1,465,881	0.05%
Volkswagen Leasing GmbH	1,700,000	0.25%	12/1/2026	1,612,541	0.05%
Volkswagen Leasing GmbH	890,000	4.50%	25/3/2026	900,341	0.03%
Volkswagen Leasing GmbH	525,000	1.50%	19/6/2026	503,568	0.02%
Volkswagen Leasing GmbH	700,000	0.38%	20/7/2026	655,517	0.02%
Volkswagen Leasing GmbH	800,000	3.63%	11/10/2026	799,169	0.03%
Volkswagen Leasing GmbH	1,200,000	3.88%	11/10/2028	1,203,546	0.04%
Volkswagen Leasing GmbH	800,000	0.50%	12/1/2029	692,689	0.02%
Volkswagen Leasing GmbH	700,000	4.63%	25/3/2029	722,092	0.02%
Volkswagen Leasing GmbH	700,000	0.63%	19/7/2029	598,947	0.02%
Volkswagen Leasing GmbH	900,000	4.00%	11/4/2031	904,152	0.03%
Volkswagen Leasing GmbH	1,400,000	4.75%	25/9/2031	1,467,866	0.05%
Vonovia SE	200,000	1.13%	8/9/2025	193,130	0.01%
Vonovia SE	1,700,000	0.00%	1/12/2025	1,606,834	0.05%
Vonovia SE	1,200,000	1.38%	28/1/2026	1,153,647	0.04%
Vonovia SE	900,000	1.50%	22/3/2026	863,783	0.03%
Vonovia SE	200,000	1.50%	10/6/2026	191,168	0.01%
Vonovia SE	600,000	0.63%	9/7/2026	562,551	0.02%
Vonovia SE	100,000	1.75%	25/1/2027	95,109	0.00%
Vonovia SE	900,000	4.75%	23/5/2027	923,969	0.03%
Vonovia SE	1,000,000	0.38%	16/6/2027	907,284	0.03%
Vonovia SE	300,000	0.63%	7/10/2027	271,260	0.01%
Vonovia SE	1,100,000	1.88%	28/6/2028	1,019,937	0.03%
Vonovia SE	1,000,000	0.25%	1/9/2028	859,543	0.03%
Vonovia SE	300,000	0.50%	14/9/2029	252,288	0.01%
Vonovia SE	1,200,000	0.63%	14/12/2029	1,003,678	0.03%
Vonovia SE	700,000	2.13%	22/3/2030	631,024	0.02%
Vonovia SE	700,000	2.25%	7/4/2030	636,485	0.02%
Vonovia SE	1,100,000	1.00%	9/7/2030	921,220	0.03%
Vonovia SE	1,200,000	5.00%	23/11/2030	1,252,556	0.04%
Vonovia SE	500,000	0.63%	24/3/2031	399,290	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Vonovia SE	1,000,000	2.38%	25/3/2032	886,451	0.03%
Vonovia SE	1,200,000	0.75%	1/9/2032	923,349	0.03%
Vonovia SE	1,300,000	1.00%	16/6/2033	985,463	0.03%
Vonovia SE	900,000	4.25%	10/4/2034	885,114	0.03%
Vonovia SE	200,000	1.13%	14/9/2034	147,298	0.01%
Vonovia SE	500,000	2.75%	22/3/2038	413,477	0.01%
Vonovia SE	1,500,000	1.63%	7/10/2039	1,007,422	0.03%
Vonovia SE	200,000	1.00%	28/1/2041	118,426	0.00%
Vonovia SE	1,000,000	1.50%	14/6/2041	639,339	0.02%
Vonovia SE	1,100,000	1.63%	1/9/2051	614,307	0.02%
Wintershall Dea Finance BV	800,000	0.84%	25/9/2025	769,025	0.03%
Wintershall Dea Finance BV	1,000,000	1.33%	25/9/2028	895,599	0.03%
Wintershall Dea Finance BV	1,100,000	1.82%	25/9/2031	924,698	0.03%
Wuestenrot & Wuerttembergische AG	200,000	2.13%	10/9/2041	158,579	0.01%
Wurth Finance International BV	1,000,000	0.75%	22/11/2027	917,718	0.03%
Wurth Finance International BV	500,000	2.13%	23/8/2030	465,843	0.02%
				<b>361,824,627</b>	<b>12.26%</b>
<b>Greece 0.01% (30 June 2023: 0.01%)</b>					
OTE plc	250,000	0.88%	24/9/2026	235,056	0.01%
				<b>235,056</b>	<b>0.01%</b>
<b>Hong Kong 0.10% (30 June 2023: 0.10%)</b>					
AIA Group Ltd.	1,088,000	0.88%	9/9/2033	941,362	0.03%
CK Hutchison Group Telecom Finance SA	1,500,000	1.13%	17/10/2028	1,347,836	0.04%
CK Hutchison Group Telecom Finance SA	900,000	1.50%	17/10/2031	761,334	0.03%
				<b>3,050,532</b>	<b>0.10%</b>
<b>Hungary 0.08% (30 June 2023: 0.03%)</b>					
MOL Hungarian Oil & Gas plc	800,000	1.50%	8/10/2027	736,255	0.02%
OTP Bank Nyrt	700,000	6.13%	5/10/2027	717,617	0.02%
OTP Bank Nyrt	800,000	5.00%	31/1/2029	802,471	0.03%
Raiffeisen Bank zrt	200,000	5.15%	23/5/2030	200,790	0.01%
				<b>2,457,133</b>	<b>0.08%</b>
<b>Iceland 0.02% (30 June 2023: 0.02%)</b>					
Arion Banki HF	700,000	0.38%	14/7/2025	674,141	0.02%
				<b>674,141</b>	<b>0.02%</b>
<b>Ireland 1.44% (30 June 2023: 1.09%)</b>					
AIB Group plc	350,000	2.25%	3/7/2025	344,956	0.01%
AIB Group plc	1,380,000	3.63%	4/7/2026	1,376,453	0.05%
AIB Group plc	100,000	0.50%	17/11/2027	92,417	0.00%
AIB Group plc	1,944,000	2.25%	4/4/2028	1,863,523	0.06%
AIB Group plc	1,185,000	5.75%	16/2/2029	1,260,523	0.04%
AIB Group plc	300,000	4.63%	23/7/2029	308,873	0.01%
AIB Group plc	1,400,000	5.25%	23/10/2031	1,495,539	0.05%
Atlas Copco Finance DAC	300,000	0.75%	8/2/2032	248,682	0.01%
Bank of Ireland Group plc	1,150,000	0.38%	10/5/2027	1,081,634	0.04%
Bank of Ireland Group plc	1,250,000	4.88%	16/7/2028	1,290,113	0.04%
Bank of Ireland Group plc	600,000	4.63%	13/11/2029	619,102	0.02%
Bank of Ireland Group plc	1,265,000	5.00%	4/7/2031	1,338,682	0.05%
Bank of Ireland Group plc	400,000	1.38%	11/8/2031	377,843	0.01%
Bank of Ireland Group plc	925,000	6.75%	1/3/2033	991,833	0.03%
Bank of Ireland Group plc	564,000	4.75%	10/8/2034	563,246	0.02%
CA Auto Bank SpA	650,000	4.38%	8/6/2026	657,366	0.02%
CRH Finance DAC	700,000	1.38%	18/10/2028	641,597	0.02%
CRH Funding BV	800,000	1.63%	5/5/2030	717,335	0.03%
CRH SMW Finance DAC	975,000	1.25%	5/11/2026	925,600	0.03%
CRH SMW Finance DAC	300,000	4.00%	11/7/2027	303,701	0.01%
CRH SMW Finance DAC	800,000	4.00%	11/7/2031	811,379	0.03%
CRH SMW Finance DAC	1,125,000	4.25%	11/7/2035	1,146,999	0.04%
Dell Bank International DAC	1,600,000	0.50%	27/10/2026	1,490,942	0.05%
DXC Capital Funding DAC	900,000	0.45%	15/9/2027	810,055	0.03%
DXC Capital Funding DAC	700,000	0.95%	15/9/2031	563,363	0.02%
Experian Europe DAC	600,000	1.56%	16/5/2031	528,208	0.02%
Grenke Finance plc	500,000	7.88%	6/4/2027	537,052	0.02%
Hammerson Ireland Finance DAC	1,310,000	1.75%	3/6/2027	1,214,427	0.04%
Kerry Group Financial Services Unlimited Co.	1,000,000	2.38%	10/9/2025	984,874	0.03%
Kerry Group Financial Services Unlimited Co.	400,000	0.63%	20/9/2029	347,718	0.01%
Kerry Group Financial Services Unlimited Co.	630,000	0.88%	1/12/2031	525,701	0.02%
Linde plc	1,600,000	0.00%	30/9/2026	1,481,994	0.05%
Linde plc	500,000	1.00%	31/3/2027	469,207	0.02%
Linde plc	700,000	3.38%	12/6/2029	701,805	0.02%
Linde plc	800,000	1.38%	31/3/2031	705,244	0.02%
Linde plc	300,000	0.38%	30/9/2033	229,925	0.01%

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Linde plc	1,400,000	3.50%	4/6/2034	1,391,918	0.05%
Linde plc	600,000	3.63%	12/6/2034	602,766	0.02%
Linde plc	1,600,000	1.63%	31/3/2035	1,322,316	0.05%
Linde plc	100,000	3.40%	14/2/2036	97,177	0.00%
Ryanair DAC	1,300,000	2.88%	15/9/2025	1,286,190	0.04%
Ryanair DAC	1,700,000	0.88%	25/5/2026	1,612,453	0.06%
Securitas Treasury Ireland DAC	950,000	4.25%	4/4/2027	962,593	0.03%
Securitas Treasury Ireland DAC	700,000	4.38%	6/3/2029	714,569	0.02%
Smurfit Kappa Acquisitions ULC	1,550,000	2.88%	15/1/2026	1,529,358	0.05%
Smurfit Kappa Treasury ULC	1,325,000	1.50%	15/9/2027	1,242,282	0.04%
Smurfit Kappa Treasury ULC	600,000	0.50%	22/9/2029	511,576	0.02%
Smurfit Kappa Treasury ULC	400,000	1.00%	22/9/2033	317,737	0.01%
Vodafone International Financing DAC	1,100,000	3.25%	2/3/2029	1,091,327	0.04%
Vodafone International Financing DAC	830,000	4.00%	10/2/2043	811,322	0.03%
				<b>42,541,495</b>	<b>1.44%</b>
<b>Italy 5.07% (30 June 2023: 4.97%)</b>					
2i Rete Gas SpA	600,000	2.20%	11/9/2025	589,378	0.02%
2i Rete Gas SpA	1,300,000	1.75%	28/8/2026	1,248,417	0.04%
2i Rete Gas SpA	600,000	1.61%	31/10/2027	563,046	0.02%
2i Rete Gas SpA	410,000	0.58%	29/1/2031	333,998	0.01%
2i Rete Gas SpA	700,000	4.38%	6/6/2033	710,441	0.02%
Aeroporti di Roma SpA	300,000	1.63%	8/6/2027	285,508	0.01%
Aeroporti di Roma SpA	800,000	1.75%	30/7/2031	692,063	0.02%
Aeroporti di Roma SpA	605,000	4.88%	10/7/2033	633,871	0.02%
Anima Holding SpA	100,000	1.50%	22/4/2028	91,483	0.00%
Assicurazioni Generali SpA	1,000,000	4.60%	Perpetual	996,878	0.03%
Assicurazioni Generali SpA	1,100,000	4.13%	4/5/2026	1,104,342	0.04%
Assicurazioni Generali SpA	600,000	3.21%	15/1/2029	591,284	0.02%
Assicurazioni Generali SpA	400,000	3.88%	29/1/2029	398,557	0.01%
Assicurazioni Generali SpA	350,000	2.12%	1/10/2030	309,693	0.01%
Assicurazioni Generali SpA	1,287,000	2.43%	14/7/2031	1,128,953	0.04%
Assicurazioni Generali SpA	611,000	1.71%	30/6/2032	504,913	0.02%
Assicurazioni Generali SpA	900,000	5.80%	6/7/2032	971,879	0.03%
Assicurazioni Generali SpA	700,000	5.40%	20/4/2033	737,148	0.03%
Assicurazioni Generali SpA	200,000	5.27%	12/9/2033	209,260	0.01%
Assicurazioni Generali SpA	1,100,000	3.55%	15/1/2034	1,064,938	0.04%
Assicurazioni Generali SpA	925,000	5.50%	27/10/2047	953,577	0.03%
Assicurazioni Generali SpA	500,000	5.00%	8/6/2048	511,267	0.02%
ASTM SpA	1,712,000	1.00%	25/11/2026	1,604,259	0.05%
ASTM SpA	650,000	1.63%	8/2/2028	604,728	0.02%
ASTM SpA	700,000	1.50%	25/1/2030	613,743	0.02%
ASTM SpA	1,300,000	2.38%	25/11/2033	1,098,997	0.04%
Autostrade per l'Italia SpA	500,000	4.38%	16/9/2025	502,768	0.02%
Autostrade per l'Italia SpA	560,000	1.88%	4/11/2025	545,846	0.02%
Autostrade per l'Italia SpA	1,300,000	1.75%	26/6/2026	1,249,697	0.04%
Autostrade per l'Italia SpA	149,000	1.75%	1/2/2027	141,744	0.01%
Autostrade per l'Italia SpA	850,000	1.63%	25/1/2028	782,958	0.03%
Autostrade per l'Italia SpA	1,060,000	2.00%	4/12/2028	975,451	0.03%
Autostrade per l'Italia SpA	1,000,000	1.88%	26/9/2029	900,030	0.03%
Autostrade per l'Italia SpA	1,310,000	2.00%	15/1/2030	1,172,864	0.04%
Autostrade per l'Italia SpA	1,302,000	4.75%	24/1/2031	1,330,106	0.05%
Autostrade per l'Italia SpA	650,000	2.25%	25/1/2032	561,200	0.02%
Autostrade per l'Italia SpA	200,000	4.25%	28/6/2032	197,212	0.01%
Autostrade per l'Italia SpA	800,000	5.13%	14/6/2033	830,340	0.03%
Autostrade per l'Italia SpA	300,000	4.63%	28/2/2036	293,918	0.01%
Banca Popolare di Sondrio SpA	700,000	1.25%	13/7/2027	662,740	0.02%
Banca Popolare di Sondrio SpA	322,000	4.13%	4/6/2030	320,383	0.01%
Banco BPM SpA	1,000,000	6.00%	13/9/2026	1,042,203	0.04%
Banco BPM SpA	1,150,000	4.88%	18/1/2027	1,178,461	0.04%
Banco BPM SpA	568,000	4.63%	29/11/2027	581,547	0.02%
Banco BPM SpA	500,000	6.00%	21/1/2028	522,962	0.02%
Banco BPM SpA	400,000	6.00%	14/6/2028	419,764	0.01%
Banco BPM SpA	1,100,000	4.88%	17/1/2030	1,124,310	0.04%
BPER Banca SpA	1,400,000	1.38%	31/3/2027	1,341,705	0.05%
BPER Banca SpA	600,000	4.25%	20/2/2030	604,333	0.02%
BPER Banca SpA	600,000	4.00%	22/5/2031	592,748	0.02%
CA Auto Bank SpA	700,000	4.75%	25/1/2027	716,605	0.02%
CA Auto Bank SpA	400,000	3.75%	12/4/2027	398,641	0.01%
Cassa Centrale Banca - Credito Cooperativo Italiano SpA	200,000	5.89%	16/2/2027	205,422	0.01%
Coca-Cola HBC Finance BV	250,000	2.75%	23/9/2025	247,287	0.01%
Covivio SA	200,000	2.38%	20/2/2028	191,800	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credito Emiliano SpA	500,000	1.13%	19/1/2028	467,512	0.02%
Credito Emiliano SpA	200,000	4.88%	26/3/2030	207,797	0.01%
Enel Finance International NV	2,100,000	0.25%	17/11/2025	2,009,368	0.07%
Enel Finance International NV	1,975,000	0.25%	28/5/2026	1,856,243	0.06%
Enel Finance International NV	450,000	1.38%	1/6/2026	432,918	0.01%
Enel Finance International NV	450,000	1.13%	16/9/2026	427,467	0.01%
Enel Finance International NV	1,200,000	0.38%	17/6/2027	1,096,156	0.04%
Enel Finance International NV	730,000	0.25%	17/6/2027	662,951	0.02%
Enel Finance International NV	600,000	3.38%	23/7/2028	594,969	0.02%
Enel Finance International NV	700,000	3.88%	9/3/2029	706,682	0.02%
Enel Finance International NV	1,100,000	0.63%	28/5/2029	955,307	0.03%
Enel Finance International NV	1,350,000	0.75%	17/6/2030	1,143,098	0.04%
Enel Finance International NV	1,500,000	0.88%	17/1/2031	1,260,610	0.04%
Enel Finance International NV	1,750,000	0.88%	28/9/2034	1,304,290	0.04%
Enel Finance International NV	1,050,000	1.13%	17/10/2034	803,854	0.03%
Enel Finance International NV	800,000	1.25%	17/1/2035	621,602	0.02%
Enel Finance International NV	900,000	0.88%	17/6/2036	630,297	0.02%
Enel SpA	1,300,000	4.75%	Perpetual	1,290,685	0.04%
Enel SpA	904,000	6.38%	Perpetual	951,041	0.03%
Enel SpA	1,150,000	1.88%	Perpetual	948,750	0.03%
Enel SpA	1,000,000	2.25%	Perpetual	941,350	0.03%
Enel SpA	800,000	6.63%	Perpetual	862,209	0.03%
Enel SpA	200,000	3.38%	Perpetual	194,056	0.01%
Enel SpA	900,000	5.63%	21/6/2027	958,118	0.03%
Enel SpA	1,832,000	1.38%	Perpetual	1,645,417	0.06%
Eni SpA	1,400,000	2.00%	Perpetual	1,295,758	0.04%
Eni SpA	1,400,000	3.38%	Perpetual	1,295,513	0.04%
Eni SpA	1,000,000	2.63%	Perpetual	971,385	0.03%
Eni SpA	900,000	2.75%	Perpetual	798,218	0.03%
Eni SpA	825,000	3.75%	12/9/2025	826,425	0.03%
Eni SpA	500,000	1.50%	2/2/2026	484,874	0.02%
Eni SpA	2,075,000	1.25%	18/5/2026	1,989,963	0.07%
Eni SpA	700,000	1.50%	17/1/2027	667,962	0.02%
Eni SpA	1,400,000	3.63%	19/5/2027	1,406,175	0.05%
Eni SpA	1,300,000	1.63%	17/5/2028	1,216,798	0.04%
Eni SpA	1,760,000	0.38%	14/6/2028	1,559,725	0.05%
Eni SpA	300,000	1.13%	19/9/2028	274,050	0.01%
Eni SpA	1,200,000	3.63%	29/1/2029	1,208,697	0.04%
Eni SpA	900,000	0.63%	23/1/2030	768,874	0.03%
Eni SpA	1,100,000	2.00%	18/5/2031	987,429	0.03%
Eni SpA	1,495,000	4.25%	19/5/2033	1,530,386	0.05%
Eni SpA	1,700,000	3.88%	15/1/2034	1,682,181	0.06%
Eni SpA	75,000	1.00%	11/10/2034	56,984	0.00%
ERG SpA	525,000	0.50%	11/9/2027	473,230	0.02%
ERG SpA	300,000	0.88%	15/9/2031	239,269	0.01%
FinecoBank Banca Fineco SpA	403,000	4.63%	23/2/2029	411,548	0.01%
Genertel SpA	800,000	4.25%	14/12/2047	793,887	0.03%
Iccrea Banca SpA	700,000	6.38%	20/9/2027	732,712	0.03%
Iccrea Banca SpA	700,000	4.25%	5/2/2030	701,687	0.02%
Intesa Sanpaolo SpA	500,000	4.50%	2/10/2025	503,974	0.02%
Intesa Sanpaolo SpA	1,650,000	0.63%	24/2/2026	1,564,859	0.05%
Intesa Sanpaolo SpA	1,200,000	4.00%	19/5/2026	1,206,451	0.04%
Intesa Sanpaolo SpA	2,500,000	1.00%	19/11/2026	2,348,166	0.08%
Intesa Sanpaolo SpA	625,000	4.38%	29/8/2027	636,903	0.02%
Intesa Sanpaolo SpA	550,000	4.75%	6/9/2027	565,406	0.02%
Intesa Sanpaolo SpA	1,710,000	5.00%	8/3/2028	1,759,265	0.06%
Intesa Sanpaolo SpA	1,050,000	0.75%	16/3/2028	944,371	0.03%
Intesa Sanpaolo SpA	965,000	1.75%	20/3/2028	901,437	0.03%
Intesa Sanpaolo SpA	800,000	1.75%	4/7/2029	729,137	0.03%
Intesa Sanpaolo SpA	1,100,000	5.25%	13/1/2030	1,177,968	0.04%
Intesa Sanpaolo SpA	1,650,000	4.88%	19/5/2030	1,738,971	0.06%
Intesa Sanpaolo SpA	1,241,000	3.63%	16/10/2030	1,225,290	0.04%
Intesa Sanpaolo SpA	500,000	1.35%	24/2/2031	420,417	0.01%
Intesa Sanpaolo SpA	2,050,000	5.13%	29/8/2031	2,194,412	0.07%
Intesa Sanpaolo SpA	950,000	5.63%	8/3/2033	1,038,626	0.04%
Iren SpA	950,000	1.95%	19/9/2025	929,162	0.03%
Iren SpA	200,000	1.50%	24/10/2027	187,719	0.01%
Iren SpA	800,000	0.88%	14/10/2029	690,787	0.02%
Iren SpA	400,000	0.25%	17/1/2031	316,927	0.01%
Iren SpA	847,000	3.88%	22/7/2032	833,928	0.03%
Italgas SpA	600,000	0.00%	16/2/2028	530,870	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italgas SpA	100,000	1.63%	18/1/2029	91,732	0.00%
Italgas SpA	800,000	3.13%	8/2/2029	780,892	0.03%
Italgas SpA	300,000	0.88%	24/4/2030	255,495	0.01%
Italgas SpA	550,000	1.00%	11/12/2031	451,193	0.02%
Italgas SpA	650,000	4.13%	8/6/2032	652,557	0.02%
Italgas SpA	400,000	0.50%	16/2/2033	298,384	0.01%
Leasys SpA	300,000	4.50%	26/7/2026	303,460	0.01%
Leasys SpA	600,000	4.63%	16/2/2027	612,183	0.02%
Leasys SpA	300,000	3.88%	1/3/2028	298,979	0.01%
Mediobanca Banca di Credito Finanziario SpA	500,000	1.13%	15/7/2025	486,326	0.02%
Mediobanca Banca di Credito Finanziario SpA	800,000	0.88%	15/1/2026	765,367	0.03%
Mediobanca Banca di Credito Finanziario SpA	350,000	0.75%	15/7/2027	321,399	0.01%
Mediobanca Banca di Credito Finanziario SpA	900,000	1.00%	8/9/2027	827,560	0.03%
Mediobanca Banca di Credito Finanziario SpA	500,000	4.88%	13/9/2027	510,492	0.02%
Mediobanca Banca di Credito Finanziario SpA	900,000	4.75%	14/3/2028	922,010	0.03%
Mediobanca Banca di Credito Finanziario SpA	750,000	0.75%	2/11/2028	680,666	0.02%
Mediobanca Banca di Credito Finanziario SpA	400,000	4.63%	7/2/2029	410,862	0.01%
Mediobanca Banca di Credito Finanziario SpA	400,000	1.00%	17/7/2029	357,827	0.01%
Mediobanca Banca di Credito Finanziario SpA	600,000	4.38%	1/2/2030	611,752	0.02%
Mediobanca Banca di Credito Finanziario SpA	600,000	3.88%	4/7/2030	593,181	0.02%
Pirelli & C SpA	650,000	4.25%	18/1/2028	656,601	0.02%
Pirelli & C SpA	200,000	3.88%	2/7/2029	199,549	0.01%
Snam SpA	699,000	0.00%	15/8/2025	670,875	0.02%
Snam SpA	100,000	1.25%	28/8/2025	97,246	0.00%
Snam SpA	1,300,000	0.88%	25/10/2026	1,222,119	0.04%
Snam SpA	2,250,000	3.38%	5/12/2026	2,236,005	0.08%
Snam SpA	100,000	1.38%	25/10/2027	93,285	0.00%
Snam SpA	300,000	3.38%	19/2/2028	297,265	0.01%
Snam SpA	400,000	0.00%	7/12/2028	341,848	0.01%
Snam SpA	764,000	0.75%	20/6/2029	664,467	0.02%
Snam SpA	400,000	4.00%	27/11/2029	404,098	0.01%
Snam SpA	1,300,000	0.75%	17/6/2030	1,094,369	0.04%
Snam SpA	500,000	0.63%	30/6/2031	406,649	0.01%
Snam SpA	1,600,000	3.88%	19/2/2034	1,576,553	0.05%
Snam SpA	400,000	1.25%	20/6/2034	314,626	0.01%
Snam SpA	700,000	1.00%	12/9/2034	526,864	0.02%
Terna - Rete Elettrica Nazionale	500,000	0.13%	25/7/2025	482,269	0.02%
Terna - Rete Elettrica Nazionale	950,000	1.00%	10/4/2026	909,727	0.03%
Terna - Rete Elettrica Nazionale	750,000	1.38%	26/7/2027	704,081	0.02%
Terna - Rete Elettrica Nazionale	1,100,000	3.63%	21/4/2029	1,099,059	0.04%
Terna - Rete Elettrica Nazionale	600,000	0.38%	23/6/2029	514,559	0.02%
Terna - Rete Elettrica Nazionale	700,000	0.38%	25/9/2030	572,648	0.02%
Terna - Rete Elettrica Nazionale	1,000,000	3.50%	17/1/2031	982,958	0.03%
Terna - Rete Elettrica Nazionale	200,000	0.75%	24/7/2032	159,770	0.01%
Terna - Rete Elettrica Nazionale	750,000	3.88%	24/7/2033	753,034	0.03%
UniCredit SpA	500,000	0.33%	19/1/2026	474,849	0.02%
UniCredit SpA	900,000	2.13%	24/10/2026	872,139	0.03%
UniCredit SpA	1,750,000	2.20%	22/7/2027	1,693,262	0.06%
UniCredit SpA	1,250,000	5.85%	15/11/2027	1,304,622	0.04%
UniCredit SpA	1,060,000	0.93%	18/1/2028	988,022	0.03%
UniCredit SpA	1,847,000	4.80%	17/1/2029	1,908,610	0.06%
UniCredit SpA	1,700,000	4.45%	16/2/2029	1,724,675	0.06%
UniCredit SpA	1,165,000	0.80%	5/7/2029	1,037,790	0.04%
UniCredit SpA	500,000	1.80%	20/1/2030	443,964	0.02%
UniCredit SpA	1,200,000	4.60%	14/2/2030	1,241,157	0.04%
UniCredit SpA	1,400,000	0.85%	19/1/2031	1,157,476	0.04%
UniCredit SpA	950,000	4.30%	23/1/2031	953,349	0.03%
UniCredit SpA	400,000	1.63%	18/1/2032	341,277	0.01%
UniCredit SpA	1,000,000	4.00%	5/3/2034	987,530	0.03%
UniCredit SpA	1,500,000	4.20%	11/6/2034	1,470,938	0.05%
				<b>149,791,690</b>	<b>5.07%</b>
<b>Japan 1.53% (30 June 2023: 1.64%)</b>					
Asahi Group Holdings Ltd.	200,000	1.15%	19/9/2025	193,847	0.01%
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	274,666	0.01%
Asahi Group Holdings Ltd.	1,350,000	0.54%	23/10/2028	1,189,795	0.04%
Asahi Group Holdings Ltd.	200,000	3.38%	16/4/2029	198,452	0.01%
Asahi Group Holdings Ltd.	900,000	3.46%	16/4/2032	889,168	0.03%
East Japan Railway Co.	725,000	2.61%	8/9/2025	716,407	0.02%
East Japan Railway Co.	800,000	3.25%	8/9/2030	789,079	0.03%
East Japan Railway Co.	100,000	3.98%	5/9/2032	103,205	0.00%
East Japan Railway Co.	700,000	1.85%	13/4/2033	613,804	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
East Japan Railway Co.	200,000	0.77%	15/9/2034	154,020	0.00%
East Japan Railway Co.	900,000	1.10%	15/9/2039	628,813	0.02%
East Japan Railway Co.	1,000,000	4.11%	22/2/2043	999,994	0.03%
East Japan Railway Co.	700,000	4.39%	5/9/2043	724,202	0.02%
JT International Financial Services BV	400,000	1.13%	28/9/2025	386,806	0.01%
JT International Financial Services BV	500,000	1.00%	26/11/2029	439,532	0.01%
JT International Financial Services BV	950,000	3.63%	11/4/2034	920,274	0.03%
JT International Financial Services BV	600,000	2.38%	7/4/2081	577,054	0.02%
JT International Financial Services BV	200,000	2.88%	7/10/2083	187,710	0.01%
Mitsubishi UFJ Financial Group, Inc.	600,000	0.34%	8/6/2027	564,195	0.02%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.85%	19/7/2029	177,708	0.01%
Mitsubishi UFJ Financial Group, Inc.	800,000	4.64%	7/6/2031	838,346	0.03%
Mitsubishi UFJ Financial Group, Inc.	500,000	3.56%	15/6/2032	503,475	0.02%
Mizuho Financial Group, Inc.	1,431,000	0.21%	7/10/2025	1,373,403	0.05%
Mizuho Financial Group, Inc.	700,000	0.18%	13/4/2026	660,186	0.02%
Mizuho Financial Group, Inc.	1,610,000	1.63%	8/4/2027	1,530,443	0.05%
Mizuho Financial Group, Inc.	300,000	3.49%	5/9/2027	299,806	0.01%
Mizuho Financial Group, Inc.	300,000	1.60%	10/4/2028	280,091	0.01%
Mizuho Financial Group, Inc.	160,000	4.16%	20/5/2028	163,288	0.01%
Mizuho Financial Group, Inc.	700,000	0.47%	6/9/2029	614,494	0.02%
Mizuho Financial Group, Inc.	500,000	0.40%	6/9/2029	427,468	0.01%
Mizuho Financial Group, Inc.	600,000	0.80%	15/4/2030	511,864	0.02%
Mizuho Financial Group, Inc.	1,130,000	4.61%	28/8/2030	1,185,041	0.04%
Mizuho Financial Group, Inc.	1,050,000	0.69%	7/10/2030	873,977	0.03%
Mizuho Financial Group, Inc.	875,000	2.10%	8/4/2032	780,736	0.03%
Mizuho Financial Group, Inc.	1,061,000	4.03%	5/9/2032	1,084,974	0.04%
Mizuho Financial Group, Inc.	1,050,000	4.42%	20/5/2033	1,087,243	0.04%
Mizuho Financial Group, Inc.	1,000,000	3.98%	21/5/2034	997,964	0.03%
NIDEC Corp.	800,000	0.05%	30/3/2026	752,877	0.02%
Nissan Motor Co., Ltd.	1,100,000	2.65%	17/3/2026	1,076,139	0.04%
Nissan Motor Co., Ltd.	1,169,000	3.20%	17/9/2028	1,125,799	0.04%
NTT Finance Corp.	1,815,000	0.08%	13/12/2025	1,726,677	0.06%
NTT Finance Corp.	1,000,000	0.40%	13/12/2028	878,466	0.03%
NTT Finance Corp.	1,500,000	0.34%	3/3/2030	1,261,122	0.04%
NTT Finance Corp.	100,000	3.36%	12/3/2031	99,162	0.00%
ORIX Corp.	570,000	1.92%	20/4/2026	551,156	0.02%
ORIX Corp.	300,000	4.48%	1/6/2028	308,380	0.01%
ORIX Corp.	300,000	3.78%	29/5/2029	302,221	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,400,000	1.55%	15/6/2026	1,346,638	0.05%
Sumitomo Mitsui Financial Group, Inc.	175,000	1.41%	14/6/2027	164,700	0.01%
Sumitomo Mitsui Financial Group, Inc.	400,000	0.30%	28/10/2027	360,238	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,610,000	0.63%	23/10/2029	1,381,450	0.05%
Sumitomo Mitsui Financial Group, Inc.	300,000	4.49%	12/6/2030	313,142	0.01%
Takeda Pharmaceutical Co., Ltd.	2,235,000	2.25%	21/11/2026	2,171,483	0.07%
Takeda Pharmaceutical Co., Ltd.	400,000	0.75%	9/7/2027	369,157	0.01%
Takeda Pharmaceutical Co., Ltd.	1,600,000	1.00%	9/7/2029	1,414,047	0.05%
Takeda Pharmaceutical Co., Ltd.	1,375,000	3.00%	21/11/2030	1,323,607	0.04%
Takeda Pharmaceutical Co., Ltd.	900,000	1.38%	9/7/2032	754,907	0.03%
Takeda Pharmaceutical Co., Ltd.	1,550,000	2.00%	9/7/2040	1,175,612	0.04%
Toyota Motor Finance Netherlands BV	800,000	3.13%	11/1/2027	793,314	0.03%
Toyota Motor Finance Netherlands BV	1,000,000	4.00%	2/4/2027	1,015,546	0.03%
Toyota Motor Finance Netherlands BV	700,000	3.13%	11/7/2029	688,850	0.02%
				<b>45,296,220</b>	<b>1.53%</b>
<b>Jersey 0.03% (30 June 2023: 0.00%)</b>					
Aptiv plc/Aptiv Global Financing Ltd.	800,000	4.25%	11/6/2036	791,492	0.03%
				<b>791,492</b>	<b>0.03%</b>
<b>Luxembourg 1.04% (30 June 2023: 0.87%)</b>					
Acef Holding SCA	800,000	0.75%	14/6/2028	703,800	0.02%
Acef Holding SCA	900,000	1.25%	26/4/2030	764,358	0.03%
ArcelorMittal SA	400,000	1.75%	19/11/2025	388,749	0.01%
ArcelorMittal SA	1,000,000	4.88%	26/9/2026	1,021,927	0.04%
Aroundtown Finance Sarl	600,000	7.13%	Perpetual	448,793	0.02%
Aroundtown Finance Sarl	600,000	5.00%	Perpetual	347,243	0.01%
AXA Logistics Europe Master SCA	400,000	0.38%	15/11/2026	367,632	0.01%
AXA Logistics Europe Master SCA	550,000	0.88%	15/11/2029	464,172	0.02%
Bevco Lux Sarl	600,000	1.50%	16/9/2027	559,140	0.02%
Bevco Lux Sarl	500,000	1.00%	16/1/2030	425,155	0.02%
Blackstone Property Partners Europe Holdings Sarl	300,000	2.20%	24/7/2025	293,529	0.01%
Blackstone Property Partners Europe Holdings Sarl	1,300,000	1.00%	20/10/2026	1,205,242	0.04%
Blackstone Property Partners Europe Holdings Sarl	500,000	1.25%	26/4/2027	458,553	0.02%
Blackstone Property Partners Europe Holdings Sarl	300,000	1.00%	4/5/2028	263,924	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Blackstone Property Partners Europe Holdings Sarl	750,000	1.75%	12/3/2029	660,821	0.02%
Blackstone Property Partners Europe Holdings Sarl	1,000,000	3.63%	29/10/2029	953,956	0.03%
Blackstone Property Partners Europe Holdings Sarl	850,000	1.63%	20/4/2030	723,801	0.03%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	550,000	0.50%	27/1/2028	484,402	0.02%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	828,000	0.90%	12/10/2029	699,365	0.02%
Czech Gas Networks Investments Sarl	1,000,000	1.00%	16/7/2027	921,190	0.03%
Czech Gas Networks Investments Sarl	1,300,000	0.45%	8/9/2029	1,091,300	0.04%
Czech Gas Networks Investments Sarl	300,000	0.88%	31/3/2031	243,538	0.01%
Euroclear Investments SA	500,000	1.38%	16/6/2051	408,791	0.01%
Eurofins Scientific SE	400,000	3.75%	17/7/2026	393,500	0.01%
Eurofins Scientific SE	500,000	4.00%	6/7/2029	485,272	0.02%
Eurofins Scientific SE	600,000	4.75%	6/9/2030	600,154	0.02%
Eurofins Scientific SE	700,000	0.88%	19/5/2031	545,895	0.02%
Grand City Properties Finance Sarl	450,000	6.13%	Perpetual	358,059	0.01%
JAB Holdings BV	200,000	4.75%	29/6/2032	208,823	0.01%
JAB Holdings BV	600,000	5.00%	12/6/2033	634,035	0.02%
JAB Holdings BV	1,000,000	4.38%	25/4/2034	1,004,481	0.03%
Nestle Finance International Ltd.	400,000	3.50%	17/1/2030	406,188	0.01%
Nestle Finance International Ltd.	400,000	3.75%	14/11/2035	409,079	0.01%
Prologis International Funding II SA	625,000	0.88%	9/7/2029	536,468	0.02%
Prologis International Funding II SA	550,000	3.63%	7/3/2030	538,675	0.02%
Prologis International Funding II SA	625,000	2.38%	14/11/2030	566,411	0.02%
Prologis International Funding II SA	300,000	3.13%	1/6/2031	283,364	0.01%
Prologis International Funding II SA	625,000	1.63%	17/6/2032	522,755	0.02%
Prologis International Funding II SA	375,000	0.75%	23/3/2033	282,797	0.01%
Prologis International Funding II SA	700,000	4.63%	21/2/2035	720,086	0.02%
Prologis International Funding II SA	550,000	4.38%	1/7/2036	547,740	0.02%
Segro Capital Sarl	750,000	1.88%	23/3/2030	677,503	0.02%
SELP Finance Sarl	700,000	1.50%	20/12/2026	659,052	0.02%
SELP Finance Sarl	1,307,000	3.75%	10/8/2027	1,298,885	0.04%
SELP Finance Sarl	434,000	0.88%	27/5/2029	372,391	0.01%
SES SA	800,000	1.63%	22/3/2026	771,054	0.03%
SES SA	700,000	0.88%	4/11/2027	632,586	0.02%
SES SA	950,000	3.50%	14/1/2029	916,538	0.03%
Traton Finance Luxembourg SA	1,000,000	4.00%	16/9/2025	1,000,555	0.03%
Traton Finance Luxembourg SA	1,400,000	4.25%	16/5/2028	1,418,973	0.05%
				<b>30,690,700</b>	<b>1.04%</b>
<b>Malta 0.01% (30 June 2023: 0.01%)</b>					
Bank of Valletta plc	297,000	10.00%	6/12/2027	327,926	0.01%
				<b>327,926</b>	<b>0.01%</b>
<b>Mexico 0.05% (30 June 2023: 0.03%)</b>					
America Movil SAB de CV	500,000	0.75%	26/6/2027	461,526	0.02%
America Movil SAB de CV	1,100,000	2.13%	10/3/2028	1,046,562	0.03%
				<b>1,508,088</b>	<b>0.05%</b>
<b>Netherlands 7.41% (30 June 2023: 7.33%)</b>					
ABB Finance BV	900,000	3.25%	16/1/2027	901,720	0.03%
ABB Finance BV	736,000	3.38%	16/1/2031	736,411	0.03%
ABN AMRO Bank NV	600,000	3.63%	10/1/2026	600,307	0.02%
ABN AMRO Bank NV	200,000	0.50%	15/4/2026	190,044	0.01%
ABN AMRO Bank NV	2,000,000	3.88%	21/12/2026	2,022,647	0.07%
ABN AMRO Bank NV	2,500,000	0.60%	15/1/2027	2,318,399	0.08%
ABN AMRO Bank NV	800,000	2.38%	1/6/2027	775,689	0.03%
ABN AMRO Bank NV	1,300,000	4.00%	16/1/2028	1,314,905	0.04%
ABN AMRO Bank NV	1,300,000	4.38%	20/10/2028	1,332,964	0.05%
ABN AMRO Bank NV	900,000	0.50%	23/9/2029	764,338	0.03%
ABN AMRO Bank NV	1,300,000	4.25%	21/2/2030	1,331,694	0.05%
ABN AMRO Bank NV	1,400,000	3.88%	15/1/2032	1,402,695	0.05%
ABN AMRO Bank NV	300,000	3.00%	1/6/2032	284,725	0.01%
ABN AMRO Bank NV	800,000	5.13%	22/2/2033	816,121	0.03%
ABN AMRO Bank NV	1,000,000	5.50%	21/9/2033	1,037,956	0.04%
ABN AMRO Bank NV	900,000	1.25%	20/1/2034	721,908	0.02%
ABN AMRO Bank NV	1,500,000	4.50%	21/11/2034	1,576,226	0.05%
Achmea BV	850,000	3.63%	29/11/2025	847,143	0.03%
Achmea BV	800,000	1.50%	26/5/2027	755,465	0.03%
Achmea BV	300,000	6.75%	26/12/2043	328,132	0.01%
Achmea BV	900,000	5.63%	2/11/2044	903,675	0.03%
AGCO International Holdings BV	400,000	0.80%	6/10/2028	350,752	0.01%
Akzo Nobel NV	500,000	1.13%	8/4/2026	479,566	0.02%
Akzo Nobel NV	569,000	1.50%	28/3/2028	526,471	0.02%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Akzo Nobel NV	700,000	1.63%	14/4/2030	629,683	0.02%
Akzo Nobel NV	650,000	2.00%	28/3/2032	577,808	0.02%
Akzo Nobel NV	700,000	4.00%	24/5/2033	711,273	0.02%
Alcon Finance BV	250,000	2.38%	31/5/2028	239,871	0.01%
American Medical Systems Europe BV	750,000	1.63%	8/3/2031	662,789	0.02%
Arcadis NV	600,000	4.88%	28/2/2028	617,705	0.02%
ASML Holding NV	2,200,000	3.50%	6/12/2025	2,199,455	0.07%
ASML Holding NV	1,000,000	1.38%	7/7/2026	963,330	0.03%
ASML Holding NV	1,050,000	1.63%	28/5/2027	1,004,242	0.03%
ASML Holding NV	900,000	0.63%	7/5/2029	801,249	0.03%
ASML Holding NV	1,700,000	0.25%	25/2/2030	1,443,528	0.05%
ASML Holding NV	300,000	2.25%	17/5/2032	282,688	0.01%
ASR Nederland NV	275,000	3.63%	12/12/2028	275,109	0.01%
ASR Nederland NV	1,100,000	7.00%	7/12/2043	1,241,075	0.04%
ASR Nederland NV	650,000	5.13%	29/9/2045	654,017	0.02%
ASR Nederland NV	600,000	3.38%	2/5/2049	562,936	0.02%
Athora Netherlands NV	600,000	5.38%	31/8/2032	591,993	0.02%
BAT Netherlands Finance BV	1,600,000	5.38%	16/2/2031	1,698,132	0.06%
BMW Finance NV	300,000	3.88%	4/10/2028	306,058	0.01%
BMW Finance NV	600,000	3.25%	22/7/2030	601,047	0.02%
BMW International Investment BV	1,000,000	3.50%	17/11/2032	995,832	0.03%
Brenntag Finance BV	200,000	3.75%	24/4/2028	199,735	0.01%
Brenntag Finance BV	600,000	0.50%	6/10/2029	509,511	0.02%
CETIN Group NV	200,000	3.13%	14/4/2027	194,474	0.01%
Coloplast Finance BV	950,000	2.25%	19/5/2027	916,819	0.03%
Coloplast Finance BV	400,000	2.75%	19/5/2030	381,033	0.01%
Cooperatieve Rabobank UA	2,400,000	4.13%	14/7/2025	2,413,530	0.08%
Cooperatieve Rabobank UA	2,300,000	1.25%	23/3/2026	2,219,329	0.08%
Cooperatieve Rabobank UA	1,300,000	0.25%	30/10/2026	1,206,781	0.04%
Cooperatieve Rabobank UA	1,900,000	3.91%	3/11/2026	1,923,941	0.07%
Cooperatieve Rabobank UA	200,000	1.38%	3/2/2027	191,958	0.01%
Cooperatieve Rabobank UA	400,000	0.38%	1/12/2027	369,776	0.01%
Cooperatieve Rabobank UA	2,500,000	4.63%	27/1/2028	2,559,692	0.09%
Cooperatieve Rabobank UA	400,000	0.88%	5/5/2028	370,813	0.01%
Cooperatieve Rabobank UA	2,100,000	4.23%	25/4/2029	2,143,757	0.07%
Cooperatieve Rabobank UA	700,000	4.00%	10/1/2030	714,882	0.02%
Cooperatieve Rabobank UA	900,000	1.13%	7/5/2031	766,946	0.03%
Cooperatieve Rabobank UA	1,000,000	3.88%	30/11/2032	991,905	0.03%
Cooperatieve Rabobank UA	600,000	0.63%	25/2/2033	466,768	0.02%
Cooperatieve Rabobank UA	1,800,000	3.82%	26/7/2034	1,799,999	0.06%
CTP NV	136,000	0.50%	21/6/2025	131,187	0.00%
CTP NV	300,000	0.88%	20/1/2026	285,464	0.01%
CTP NV	700,000	0.63%	27/9/2026	651,060	0.02%
CTP NV	600,000	0.75%	18/2/2027	551,263	0.02%
CTP NV	600,000	1.25%	21/6/2029	520,006	0.02%
CTP NV	500,000	4.75%	5/2/2030	506,923	0.02%
CTP NV	700,000	1.50%	27/9/2031	571,949	0.02%
Daimler Truck International Finance BV	800,000	1.63%	6/4/2027	761,859	0.03%
Digital Intrepid Holding BV	750,000	1.38%	18/7/2032	608,508	0.02%
DSM BV	600,000	0.75%	28/9/2026	564,486	0.02%
DSM BV	900,000	0.25%	23/6/2028	796,999	0.03%
DSM BV	1,200,000	0.63%	23/6/2032	962,451	0.03%
DSM BV	600,000	3.63%	2/7/2034	594,498	0.02%
DSV Finance BV	933,000	1.38%	16/3/2030	828,945	0.03%
EDP Finance BV	1,000,000	1.88%	21/9/2029	916,368	0.03%
Enel Finance International NV	838,000	4.00%	20/2/2031	849,879	0.03%
Enel Finance International NV	900,000	3.88%	23/1/2035	881,651	0.03%
Enel Finance International NV	775,000	4.50%	20/2/2043	769,152	0.03%
Essity Capital BV	400,000	0.25%	15/9/2029	347,915	0.01%
Euronext NV	720,000	0.13%	17/5/2026	676,541	0.02%
Euronext NV	900,000	1.13%	12/6/2029	806,902	0.03%
Euronext NV	1,200,000	0.75%	17/5/2031	998,392	0.03%
Euronext NV	300,000	1.50%	17/5/2041	215,700	0.01%
EXOR NV	300,000	1.75%	18/1/2028	283,822	0.01%
EXOR NV	500,000	2.25%	29/4/2030	467,276	0.02%
EXOR NV	625,000	0.88%	19/1/2031	524,724	0.02%
EXOR NV	650,000	3.75%	14/2/2033	640,057	0.02%
EXOR NV	600,000	1.75%	14/10/2034	489,199	0.02%
Givaudan Finance Europe BV	300,000	4.13%	28/11/2033	307,917	0.01%
GSK Capital BV	700,000	3.13%	28/11/2032	677,595	0.02%
H&M Finance BV	600,000	4.88%	25/10/2031	628,737	0.02%

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Haleon Netherlands Capital BV	800,000	1.75%	29/3/2030	725,162	0.02%
Heimstaden Bostad Treasury BV	800,000	0.75%	6/9/2029	595,623	0.02%
Heineken NV	800,000	2.88%	4/8/2025	793,470	0.03%
Heineken NV	300,000	1.00%	4/5/2026	286,697	0.01%
Heineken NV	1,000,000	3.63%	15/11/2026	1,002,349	0.03%
Heineken NV	900,000	1.38%	29/1/2027	854,541	0.03%
Heineken NV	400,000	1.25%	17/3/2027	377,953	0.01%
Heineken NV	700,000	1.50%	3/10/2029	637,225	0.02%
Heineken NV	935,000	2.25%	30/3/2030	875,345	0.03%
Heineken NV	400,000	3.88%	23/9/2030	408,311	0.01%
Heineken NV	600,000	1.75%	17/3/2031	537,451	0.02%
Heineken NV	650,000	1.25%	7/5/2033	534,768	0.02%
Heineken NV	1,300,000	4.13%	23/3/2035	1,341,500	0.05%
Heineken NV	1,200,000	3.81%	4/7/2036	1,195,920	0.04%
Heineken NV	600,000	1.75%	7/5/2040	454,058	0.02%
IMCD NV	200,000	2.13%	31/3/2027	190,326	0.01%
IMCD NV	750,000	4.88%	18/9/2028	769,912	0.03%
ING Bank NV	900,000	4.13%	2/10/2026	913,365	0.03%
ING Groep NV	1,700,000	2.13%	10/1/2026	1,662,427	0.06%
ING Groep NV	2,100,000	1.25%	16/2/2027	2,018,036	0.07%
ING Groep NV	1,900,000	4.88%	14/11/2027	1,946,315	0.07%
ING Groep NV	300,000	1.38%	11/1/2028	279,555	0.01%
ING Groep NV	1,600,000	2.00%	20/9/2028	1,503,193	0.05%
ING Groep NV	2,000,000	0.38%	29/9/2028	1,798,919	0.06%
ING Groep NV	1,300,000	0.25%	18/2/2029	1,144,037	0.04%
ING Groep NV	3,500,000	4.50%	23/5/2029	3,582,975	0.12%
ING Groep NV	400,000	3.88%	12/8/2029	402,218	0.01%
ING Groep NV	2,500,000	0.25%	1/2/2030	2,129,787	0.07%
ING Groep NV	1,700,000	1.00%	13/11/2030	1,618,046	0.05%
ING Groep NV	1,400,000	2.50%	15/11/2030	1,310,174	0.04%
ING Groep NV	700,000	0.88%	29/11/2030	599,401	0.02%
ING Groep NV	1,000,000	1.75%	16/2/2031	893,873	0.03%
ING Groep NV	500,000	2.13%	26/5/2031	480,793	0.02%
ING Groep NV	700,000	0.88%	9/6/2032	635,365	0.02%
ING Groep NV	1,200,000	1.00%	16/11/2032	1,079,964	0.04%
ING Groep NV	700,000	4.13%	24/8/2033	694,432	0.02%
ING Groep NV	1,000,000	5.25%	14/11/2033	1,091,137	0.04%
ING Groep NV	1,600,000	4.75%	23/5/2034	1,691,867	0.06%
ING Groep NV	1,200,000	4.38%	15/8/2034	1,194,904	0.04%
ING Groep NV	1,500,000	4.00%	12/2/2035	1,509,768	0.05%
ING Groep NV	700,000	5.00%	20/2/2035	715,875	0.02%
JAB Holdings BV	400,000	2.00%	18/5/2028	376,790	0.01%
JAB Holdings BV	1,200,000	1.00%	14/7/2031	998,905	0.03%
JDE Peet's NV	300,000	0.00%	16/1/2026	283,135	0.01%
JDE Peet's NV	700,000	0.63%	9/2/2028	626,928	0.02%
JDE Peet's NV	900,000	0.50%	16/1/2029	779,623	0.03%
JDE Peet's NV	600,000	4.13%	23/1/2030	605,949	0.02%
JDE Peet's NV	600,000	1.13%	16/6/2033	471,189	0.02%
JDE Peet's NV	800,000	4.50%	23/1/2034	814,929	0.03%
Koninklijke Ahold Delhaize NV	300,000	1.13%	19/3/2026	288,296	0.01%
Koninklijke Ahold Delhaize NV	1,035,000	1.75%	2/4/2027	992,103	0.03%
Koninklijke Ahold Delhaize NV	600,000	3.50%	4/4/2028	603,583	0.02%
Koninklijke Ahold Delhaize NV	1,200,000	0.38%	18/3/2030	1,015,072	0.03%
Koninklijke Ahold Delhaize NV	100,000	3.38%	11/3/2031	99,568	0.00%
Koninklijke Ahold Delhaize NV	700,000	3.88%	11/3/2036	697,734	0.02%
Koninklijke KPN NV	700,000	1.13%	11/9/2028	639,156	0.02%
Koninklijke KPN NV	600,000	3.88%	3/7/2031	607,175	0.02%
Koninklijke KPN NV	1,200,000	0.88%	14/12/2032	960,420	0.03%
Koninklijke KPN NV	600,000	0.88%	15/11/2033	465,955	0.02%
Koninklijke KPN NV	1,300,000	3.88%	16/2/2036	1,282,991	0.04%
Koninklijke Philips NV	2,100,000	0.50%	22/5/2026	1,988,398	0.07%
Koninklijke Philips NV	700,000	1.88%	5/5/2027	668,914	0.02%
Koninklijke Philips NV	300,000	1.38%	2/5/2028	277,636	0.01%
Koninklijke Philips NV	1,100,000	2.13%	5/11/2029	1,022,473	0.03%
Koninklijke Philips NV	600,000	4.25%	8/9/2031	616,771	0.02%
Koninklijke Philips NV	1,000,000	2.63%	5/5/2033	908,097	0.03%
LeasePlan Corp. NV	1,400,000	0.25%	23/2/2026	1,324,621	0.05%
LeasePlan Corp. NV	900,000	0.25%	7/9/2026	837,621	0.03%
LKQ Dutch Bond BV	400,000	4.13%	13/3/2031	399,132	0.01%
Louis Dreyfus Co. Finance BV	100,000	2.38%	27/11/2025	97,811	0.00%
Louis Dreyfus Co. Finance BV	1,000,000	1.63%	28/4/2028	924,698	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Lseg Netherlands BV	650,000	4.23%	29/9/2030	671,066	0.02%
Mercedes-Benz International Finance BV	1,700,000	3.50%	30/5/2026	1,704,704	0.06%
Mercedes-Benz International Finance BV	1,650,000	3.25%	15/11/2030	1,625,494	0.06%
Mercedes-Benz International Finance BV	400,000	3.70%	30/5/2031	405,842	0.01%
Mercedes-Benz International Finance BV	1,200,000	3.25%	10/1/2032	1,180,716	0.04%
Mondelez International Holdings Netherlands BV	300,000	0.63%	9/9/2032	238,824	0.01%
MSD Netherlands Capital BV	900,000	3.25%	30/5/2032	891,558	0.03%
MSD Netherlands Capital BV	900,000	3.50%	30/5/2037	886,256	0.03%
MSD Netherlands Capital BV	800,000	3.70%	30/5/2044	780,780	0.03%
MSD Netherlands Capital BV	800,000	3.75%	30/5/2054	776,375	0.03%
Nationale-Nederlanden Bank NV	600,000	0.50%	21/9/2028	528,637	0.02%
NE Property BV	500,000	2.00%	20/1/2030	432,233	0.01%
NIBC Bank NV	700,000	0.88%	8/7/2025	678,913	0.02%
NIBC Bank NV	900,000	6.38%	1/12/2025	927,497	0.03%
NIBC Bank NV	700,000	0.25%	9/9/2026	647,312	0.02%
NIBC Bank NV	300,000	0.88%	24/6/2027	276,529	0.01%
NIBC Bank NV	300,000	6.00%	16/11/2028	320,453	0.01%
NN Group NV	1,100,000	4.50%	Perpetual	1,097,561	0.04%
NN Group NV	500,000	1.63%	1/6/2027	473,764	0.02%
NN Group NV	500,000	0.88%	23/11/2031	419,231	0.01%
NN Group NV	650,000	5.25%	1/3/2043	668,408	0.02%
NN Group NV	950,000	6.00%	3/11/2043	1,023,634	0.03%
NN Group NV	950,000	4.63%	13/1/2048	957,489	0.03%
Novo Nordisk Finance Netherlands BV	600,000	1.38%	31/3/2030	543,462	0.02%
PACCAR Financial Europe BV	800,000	3.38%	15/5/2026	797,591	0.03%
Pluxee NV	1,000,000	3.75%	4/9/2032	982,637	0.03%
PostNL NV	400,000	0.63%	23/9/2026	372,648	0.01%
PostNL NV	700,000	4.75%	12/6/2031	702,754	0.02%
Prosus NV	600,000	1.21%	19/1/2026	573,816	0.02%
Prosus NV	100,000	2.09%	19/1/2030	87,546	0.00%
Prosus NV	1,000,000	2.78%	19/1/2034	830,257	0.03%
Rentokil Initial Finance BV	725,000	3.88%	27/6/2027	729,135	0.02%
Rentokil Initial Finance BV	900,000	4.38%	27/6/2030	931,154	0.03%
Repsol International Finance BV	920,000	2.50%	Perpetual	874,129	0.03%
Repsol International Finance BV	870,000	3.75%	Perpetual	857,796	0.03%
Repsol International Finance BV	770,000	4.25%	Perpetual	756,503	0.03%
Sagax Euro Mtn NL BV	500,000	1.63%	24/2/2026	480,245	0.02%
Sandoz Finance BV	900,000	3.97%	17/4/2027	908,693	0.03%
Sandoz Finance BV	1,100,000	4.22%	17/4/2030	1,122,659	0.04%
Sandoz Finance BV	550,000	4.50%	17/11/2033	571,001	0.02%
Sartorius Finance BV	400,000	4.25%	14/9/2026	404,680	0.01%
Sartorius Finance BV	600,000	4.38%	14/9/2029	614,403	0.02%
Sartorius Finance BV	400,000	4.50%	14/9/2032	410,972	0.01%
Sartorius Finance BV	1,200,000	4.88%	14/9/2035	1,247,202	0.04%
Shell International Finance BV	1,100,000	1.88%	15/9/2025	1,079,351	0.04%
Shell International Finance BV	900,000	2.50%	24/3/2026	886,864	0.03%
Shell International Finance BV	2,000,000	1.63%	20/1/2027	1,920,529	0.07%
Shell International Finance BV	400,000	0.13%	8/11/2027	360,759	0.01%
Shell International Finance BV	1,575,000	1.50%	7/4/2028	1,471,175	0.05%
Shell International Finance BV	500,000	1.25%	12/5/2028	461,558	0.02%
Shell International Finance BV	793,000	0.75%	15/8/2028	714,794	0.02%
Shell International Finance BV	1,600,000	0.50%	8/11/2031	1,299,771	0.04%
Shell International Finance BV	1,300,000	1.88%	7/4/2032	1,156,658	0.04%
Shell International Finance BV	1,100,000	1.25%	11/11/2032	920,924	0.03%
Shell International Finance BV	900,000	0.88%	8/11/2039	599,987	0.02%
Siemens Energy Finance BV	700,000	4.00%	5/4/2026	700,107	0.02%
Siemens Energy Finance BV	800,000	4.25%	5/4/2029	802,577	0.03%
Siemens Financieringsmaatschappij NV	1,200,000	2.50%	8/9/2027	1,175,911	0.04%
Siemens Financieringsmaatschappij NV	1,500,000	1.00%	25/2/2030	1,330,589	0.05%
Siemens Financieringsmaatschappij NV	1,500,000	3.38%	24/8/2031	1,511,567	0.05%
Siemens Financieringsmaatschappij NV	100,000	3.13%	22/5/2032	98,504	0.00%
Siemens Financieringsmaatschappij NV	1,200,000	3.00%	8/9/2033	1,160,596	0.04%
Siemens Financieringsmaatschappij NV	800,000	3.63%	24/2/2043	780,847	0.03%
Signify NV	760,000	2.38%	11/5/2027	735,387	0.03%
Sika Capital BV	1,600,000	3.75%	3/5/2030	1,615,384	0.05%
Stellantis NV	1,000,000	4.38%	14/3/2030	1,027,843	0.04%
Stellantis NV	800,000	3.50%	19/9/2030	783,911	0.03%
Sudzucker International Finance BV	100,000	1.00%	28/11/2025	96,205	0.00%
Thermo Fisher Scientific Finance I BV	700,000	2.00%	18/10/2051	473,795	0.02%
Toyota Motor Finance Netherlands BV	1,060,000	0.00%	27/10/2025	1,011,469	0.03%
Toyota Motor Finance Netherlands BV	1,578,000	3.38%	13/1/2026	1,573,173	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Toyota Motor Finance Netherlands BV	260,000	3.50%	13/1/2028	260,591	0.01%
Unilever Finance Netherlands BV	500,000	1.75%	16/11/2028	470,775	0.02%
Unilever Finance Netherlands BV	1,100,000	1.25%	28/2/2031	967,987	0.03%
Unilever Finance Netherlands BV	500,000	3.25%	15/2/2032	496,994	0.02%
Unilever Finance Netherlands BV	900,000	2.25%	16/5/2034	817,071	0.03%
Universal Music Group NV	675,000	3.00%	30/6/2027	665,666	0.02%
Universal Music Group NV	200,000	4.00%	13/6/2031	204,191	0.01%
Universal Music Group NV	800,000	3.75%	30/6/2032	804,982	0.03%
Vestas Wind Systems Finance BV	600,000	1.50%	15/6/2029	543,479	0.02%
Vestas Wind Systems Finance BV	400,000	2.00%	15/6/2034	339,312	0.01%
Vesteda Finance BV	700,000	2.00%	10/7/2026	675,492	0.02%
Vesteda Finance BV	418,000	1.50%	24/5/2027	393,201	0.01%
Vesteda Finance BV	500,000	0.75%	18/10/2031	402,197	0.01%
Vesteda Finance BV	500,000	4.00%	7/5/2032	501,799	0.02%
VIA Outlets BV	950,000	1.75%	15/11/2028	848,104	0.03%
Viterra Finance BV	2,100,000	0.38%	24/9/2025	2,009,259	0.07%
Viterra Finance BV	1,688,000	1.00%	24/9/2028	1,493,520	0.05%
Volkswagen International Finance NV	1,700,000	7.50%	Perpetual	1,836,987	0.06%
Volkswagen International Finance NV	700,000	7.88%	Perpetual	790,941	0.03%
Wolters Kluwer NV	1,302,000	3.00%	23/9/2026	1,292,661	0.04%
Wolters Kluwer NV	400,000	0.25%	30/3/2028	356,875	0.01%
Wolters Kluwer NV	825,000	0.75%	3/7/2030	707,392	0.02%
Wolters Kluwer NV	1,000,000	3.75%	3/4/2031	1,012,910	0.03%
				<b>218,746,737</b>	<b>7.41%</b>
<b>New Zealand 0.20% (30 June 2023: 0.28%)</b>					
ANZ New Zealand Int'l Ltd.	750,000	0.20%	23/9/2027	675,185	0.02%
ANZ New Zealand Int'l Ltd.	600,000	3.53%	24/1/2028	598,719	0.02%
ASB Bank Ltd.	1,000,000	4.50%	16/3/2027	1,023,176	0.03%
ASB Bank Ltd.	1,223,000	0.25%	8/9/2028	1,065,521	0.04%
Chorus Ltd.	200,000	0.88%	5/12/2026	187,066	0.01%
Chorus Ltd.	200,000	3.63%	7/9/2029	198,453	0.01%
Westpac Securities NZ Ltd.	900,000	1.10%	24/3/2026	860,609	0.03%
Westpac Securities NZ Ltd.	1,020,000	0.43%	14/12/2026	945,146	0.03%
Westpac Securities NZ Ltd.	300,000	0.10%	13/7/2027	270,481	0.01%
				<b>5,824,356</b>	<b>0.20%</b>
<b>Norway 0.73% (30 June 2023: 0.64%)</b>					
Aker BP A.S.A	700,000	1.13%	12/5/2029	619,669	0.02%
Aker BP A.S.A	1,000,000	4.00%	29/5/2032	994,585	0.03%
DNB Bank A.S.A	500,000	3.63%	16/2/2027	499,093	0.02%
DNB Bank A.S.A	1,450,000	3.13%	21/9/2027	1,434,418	0.05%
DNB Bank A.S.A	1,300,000	0.38%	18/1/2028	1,199,782	0.04%
DNB Bank A.S.A	2,345,000	4.50%	19/7/2028	2,400,914	0.08%
DNB Bank A.S.A	1,325,000	0.25%	23/2/2029	1,170,685	0.04%
DNB Bank A.S.A	1,000,000	4.00%	14/3/2029	1,014,265	0.03%
DNB Bank A.S.A	958,000	4.63%	1/11/2029	992,865	0.03%
DNB Bank A.S.A	900,000	4.63%	28/2/2033	911,646	0.03%
DNB Bank A.S.A	960,000	5.00%	13/9/2033	987,379	0.03%
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	184,833	0.01%
Santander Consumer Bank A.S.	200,000	0.50%	11/8/2025	193,074	0.01%
Santander Consumer Bank A.S.	500,000	0.13%	14/4/2026	468,829	0.02%
Sparebank 1 Oestlandet	815,000	1.75%	27/4/2027	775,526	0.03%
Sparebank 1 Oestlandet	300,000	0.13%	3/3/2028	265,293	0.01%
Sparebank 1 Oestlandet	900,000	3.63%	30/5/2029	901,453	0.03%
SpareBank 1 SMN	300,000	3.13%	22/12/2025	297,649	0.01%
SpareBank 1 SMN	850,000	0.13%	11/9/2026	787,948	0.03%
SpareBank 1 SMN	300,000	0.01%	18/2/2028	265,095	0.01%
SpareBank 1 SR-Bank A.S.A	800,000	2.88%	20/9/2025	791,781	0.03%
SpareBank 1 SR-Bank A.S.A	200,000	0.25%	9/11/2026	185,408	0.01%
SpareBank 1 SR-Bank A.S.A	750,000	0.38%	15/7/2027	699,527	0.02%
SpareBank 1 SR-Bank A.S.A	1,000,000	3.75%	23/11/2027	1,006,397	0.03%
SpareBank 1 SR-Bank A.S.A	134,000	4.88%	24/8/2028	139,396	0.01%
SpareBank 1 SR-Bank A.S.A	1,300,000	3.63%	12/3/2029	1,302,844	0.04%
Storebrand Livsforsikring A.S.	500,000	1.88%	30/9/2051	407,082	0.01%
Variable Energi A.S.A	500,000	5.50%	4/5/2029	528,845	0.02%
				<b>21,426,281</b>	<b>0.73%</b>
<b>Poland 0.04% (30 June 2023: 0.05%)</b>					
ORLEN SA	300,000	1.13%	27/5/2028	270,857	0.01%
ORLEN SA	600,000	4.75%	13/7/2030	613,653	0.02%
Tauron Polska Energia SA	300,000	2.38%	5/7/2027	282,101	0.01%
				<b>1,166,611</b>	<b>0.04%</b>

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Portugal 0.41% (30 June 2023: 0.24%)</b>					
Banco Comercial Portugues SA	300,000	5.63%	2/10/2026	305,563	0.01%
Banco Comercial Portugues SA	600,000	1.13%	12/2/2027	572,494	0.02%
Banco Comercial Portugues SA	500,000	1.75%	7/4/2028	471,550	0.02%
Brisa-Concessao Rodoviaria SA	600,000	2.38%	10/5/2027	579,744	0.02%
EDP - Energias de Portugal SA	700,000	2.88%	1/6/2026	691,685	0.02%
EDP - Energias de Portugal SA	1,000,000	1.63%	15/4/2027	951,893	0.03%
EDP - Energias de Portugal SA	500,000	3.88%	26/6/2028	503,828	0.02%
EDP Finance BV	300,000	1.88%	13/10/2025	293,220	0.01%
EDP Finance BV	1,100,000	1.63%	26/1/2026	1,067,861	0.04%
EDP Finance BV	500,000	0.38%	16/9/2026	466,417	0.02%
EDP Finance BV	400,000	1.50%	22/11/2027	375,224	0.01%
EDP Finance BV	1,000,000	3.88%	11/3/2030	1,010,839	0.03%
EDP Servicios Financieros Espana SA	1,800,000	4.38%	4/4/2032	1,864,392	0.06%
Fidelidade - Co. de Seguros SA	800,000	4.25%	4/9/2031	773,268	0.03%
Floene Energias SA	600,000	4.88%	3/7/2028	615,415	0.02%
Ren Finance BV	1,150,000	1.75%	18/1/2028	1,081,750	0.04%
Ren Finance BV	100,000	0.50%	16/4/2029	87,065	0.00%
Ren Finance BV	400,000	3.50%	27/2/2032	393,148	0.01%
				<b>12,105,356</b>	<b>0.41%</b>
<b>Romania 0.04% (30 June 2023: 0.12%)</b>					
Banca Comerciala Romana SA	400,000	7.63%	19/5/2027	418,689	0.02%
NE Property BV	400,000	1.88%	9/10/2026	375,707	0.01%
NE Property BV	300,000	3.38%	14/7/2027	290,985	0.01%
				<b>1,085,381</b>	<b>0.04%</b>
<b>Singapore 0.00% (30 June 2023: 0.01%)</b>					
CapitaLand Ascendas	100,000	0.75%	23/6/2028	86,838	0.00%
				<b>86,838</b>	<b>0.00%</b>
<b>Slovakia 0.01% (30 June 2023: 0.01%)</b>					
Slovenska Sporitelna A.S.	300,000	5.38%	4/10/2028	307,593	0.01%
				<b>307,593</b>	<b>0.01%</b>
<b>Slovenia 0.02% (30 June 2023: 0.00%)</b>					
Nova Ljubljanska Banka d.d.	500,000	7.13%	27/6/2027	523,940	0.02%
				<b>523,940</b>	<b>0.02%</b>
<b>South Africa 0.11% (30 June 2023: 0.08%)</b>					
Anglo American Capital plc	400,000	1.63%	18/9/2025	390,046	0.01%
Anglo American Capital plc	600,000	1.63%	11/3/2026	580,617	0.02%
Anglo American Capital plc	600,000	5.00%	15/3/2031	631,922	0.02%
Anglo American Capital plc	1,300,000	4.13%	15/3/2032	1,299,986	0.04%
Anglo American Capital plc	400,000	4.75%	21/9/2032	415,297	0.02%
				<b>3,317,868</b>	<b>0.11%</b>
<b>Spain 6.03% (30 June 2023: 5.31%)</b>					
Abanca Corp. Bancaria SA	800,000	0.50%	8/9/2027	744,517	0.03%
Abanca Corp. Bancaria SA	400,000	5.25%	14/9/2028	414,932	0.01%
Abanca Corp. Bancaria SA	600,000	5.88%	2/4/2030	641,600	0.02%
Abertis Infraestructuras SA	700,000	0.63%	15/7/2025	677,973	0.02%
Abertis Infraestructuras SA	2,100,000	1.38%	20/5/2026	2,021,237	0.07%
Abertis Infraestructuras SA	300,000	1.00%	27/2/2027	281,221	0.01%
Abertis Infraestructuras SA	800,000	2.38%	27/9/2027	767,381	0.03%
Abertis Infraestructuras SA	700,000	4.13%	31/1/2028	706,898	0.02%
Abertis Infraestructuras SA	1,300,000	1.25%	7/2/2028	1,190,033	0.04%
Abertis Infraestructuras SA	1,100,000	2.25%	29/3/2029	1,032,614	0.03%
Abertis Infraestructuras SA	300,000	1.63%	15/7/2029	271,635	0.01%
Abertis Infraestructuras SA	900,000	4.13%	7/8/2029	909,887	0.03%
Abertis Infraestructuras SA	700,000	3.00%	27/3/2031	666,579	0.02%
Abertis Infraestructuras SA	500,000	1.88%	26/3/2032	432,551	0.01%
Acciona Energia Financiacion Filiales SA	600,000	0.38%	7/10/2027	537,689	0.02%
Acciona Energia Financiacion Filiales SA	400,000	3.75%	25/4/2030	387,653	0.01%
Acciona Energia Financiacion Filiales SA	900,000	5.13%	23/4/2031	929,321	0.03%
Acciona Energia Financiacion Filiales SA	400,000	1.38%	26/1/2032	325,072	0.01%
ACS Servicios Comunicaciones y Energia SA	400,000	1.88%	20/4/2026	386,165	0.01%
Amadeus IT Group SA	200,000	1.50%	18/9/2026	192,475	0.01%
Amadeus IT Group SA	500,000	2.88%	20/5/2027	490,910	0.02%
Amadeus IT Group SA	600,000	1.88%	24/9/2028	560,758	0.02%
Amadeus IT Group SA	700,000	3.50%	21/3/2029	696,296	0.02%
Atradius Credito y Cauccion SA de Seguros y Reaseguros	300,000	5.00%	17/4/2034	299,652	0.01%
Banco Bilbao Vizcaya Argentaria SA	2,000,000	1.75%	26/11/2025	1,947,810	0.07%
Banco Bilbao Vizcaya Argentaria SA	800,000	1.00%	21/6/2026	760,926	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.38%	15/11/2026	92,946	0.00%
Banco Bilbao Vizcaya Argentaria SA	1,600,000	0.50%	14/1/2027	1,480,431	0.05%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	3.50%	10/2/2027	993,795	0.03%

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Banco Bilbao Vizcaya Argentaria SA	1,900,000	0.13%	24/3/2027	1,789,868	0.06%
Banco Bilbao Vizcaya Argentaria SA	2,300,000	3.38%	20/9/2027	2,297,346	0.08%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	0.88%	14/1/2029	906,742	0.03%
Banco Bilbao Vizcaya Argentaria SA	700,000	4.38%	14/10/2029	728,386	0.02%
Banco Bilbao Vizcaya Argentaria SA	500,000	3.63%	7/6/2030	500,370	0.02%
Banco Bilbao Vizcaya Argentaria SA	1,100,000	4.63%	13/1/2031	1,136,263	0.04%
Banco Bilbao Vizcaya Argentaria SA	1,700,000	3.50%	26/3/2031	1,685,127	0.06%
Banco Bilbao Vizcaya Argentaria SA	900,000	5.75%	15/9/2033	938,872	0.03%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	3.88%	15/1/2034	1,005,044	0.03%
Banco Bilbao Vizcaya Argentaria SA	1,200,000	4.88%	8/2/2036	1,208,710	0.04%
Banco de Sabadell SA	1,800,000	0.88%	22/7/2025	1,746,690	0.06%
Banco de Sabadell SA	1,000,000	5.38%	8/9/2026	1,016,987	0.03%
Banco de Sabadell SA	500,000	1.13%	11/3/2027	479,579	0.02%
Banco de Sabadell SA	1,300,000	5.13%	10/11/2028	1,355,131	0.05%
Banco de Sabadell SA	1,200,000	5.25%	7/2/2029	1,246,269	0.04%
Banco de Sabadell SA	1,100,000	5.00%	7/6/2029	1,148,344	0.04%
Banco de Sabadell SA	900,000	5.50%	8/9/2029	948,126	0.03%
Banco de Sabadell SA	700,000	4.00%	15/1/2030	706,098	0.02%
Banco de Sabadell SA	1,000,000	4.25%	13/9/2030	1,009,318	0.03%
Banco Santander SA	1,700,000	1.38%	5/1/2026	1,644,075	0.06%
Banco Santander SA	2,400,000	3.75%	16/1/2026	2,403,991	0.08%
Banco Santander SA	1,300,000	3.25%	4/4/2026	1,286,306	0.04%
Banco Santander SA	1,400,000	3.63%	27/9/2026	1,397,766	0.05%
Banco Santander SA	600,000	0.30%	4/10/2026	558,933	0.02%
Banco Santander SA	1,000,000	3.13%	19/1/2027	985,385	0.03%
Banco Santander SA	1,500,000	0.50%	4/2/2027	1,389,406	0.05%
Banco Santander SA	1,100,000	0.50%	24/3/2027	1,040,556	0.04%
Banco Santander SA	2,200,000	1.13%	23/6/2027	2,054,750	0.07%
Banco Santander SA	1,500,000	4.63%	18/10/2027	1,526,815	0.05%
Banco Santander SA	1,100,000	3.50%	9/1/2028	1,095,388	0.04%
Banco Santander SA	2,400,000	3.88%	16/1/2028	2,430,086	0.08%
Banco Santander SA	800,000	2.13%	8/2/2028	754,084	0.03%
Banco Santander SA	1,000,000	0.20%	11/2/2028	887,993	0.03%
Banco Santander SA	2,300,000	3.88%	22/4/2029	2,301,739	0.08%
Banco Santander SA	800,000	0.63%	24/6/2029	709,015	0.02%
Banco Santander SA	1,100,000	3.50%	9/1/2030	1,091,563	0.04%
Banco Santander SA	900,000	4.25%	12/6/2030	933,261	0.03%
Banco Santander SA	900,000	1.63%	22/10/2030	774,241	0.03%
Banco Santander SA	2,900,000	4.88%	18/10/2031	3,063,298	0.10%
Banco Santander SA	1,600,000	5.75%	23/8/2033	1,667,572	0.06%
Banco Santander SA	1,900,000	3.75%	9/1/2034	1,897,883	0.06%
Banco Santander SA	1,900,000	5.00%	22/4/2034	1,930,532	0.07%
Banco Santander SA	700,000	4.13%	22/4/2034	701,321	0.02%
Bankinter SA	300,000	0.88%	8/7/2026	283,781	0.01%
Bankinter SA	1,100,000	0.63%	6/10/2027	998,354	0.03%
Bankinter SA	600,000	4.38%	3/5/2030	615,909	0.02%
Bankinter SA	600,000	4.88%	13/9/2031	626,700	0.02%
Bankinter SA	600,000	1.25%	23/12/2032	544,117	0.02%
CaixaBank SA	700,000	1.13%	27/3/2026	671,553	0.02%
CaixaBank SA	900,000	1.38%	19/6/2026	861,498	0.03%
CaixaBank SA	500,000	0.75%	9/7/2026	471,906	0.02%
CaixaBank SA	2,000,000	0.75%	10/7/2026	1,939,645	0.07%
CaixaBank SA	1,900,000	1.13%	12/11/2026	1,791,987	0.06%
CaixaBank SA	1,700,000	4.63%	16/5/2027	1,725,521	0.06%
CaixaBank SA	1,000,000	0.63%	21/1/2028	930,476	0.03%
CaixaBank SA	1,700,000	0.75%	26/5/2028	1,567,374	0.05%
CaixaBank SA	600,000	0.50%	9/2/2029	533,657	0.02%
CaixaBank SA	1,000,000	5.00%	19/7/2029	1,040,916	0.04%
CaixaBank SA	800,000	3.75%	7/9/2029	811,104	0.03%
CaixaBank SA	1,900,000	4.25%	6/9/2030	1,963,284	0.07%
CaixaBank SA	1,900,000	5.38%	14/11/2030	2,031,200	0.07%
CaixaBank SA	1,000,000	1.25%	18/6/2031	943,060	0.03%
CaixaBank SA	700,000	4.13%	9/2/2032	702,011	0.02%
CaixaBank SA	900,000	6.25%	23/2/2033	947,234	0.03%
CaixaBank SA	1,000,000	4.38%	29/11/2033	1,041,451	0.04%
CaixaBank SA	1,200,000	6.13%	30/5/2034	1,269,603	0.04%
CaixaBank SA	1,100,000	5.13%	19/7/2034	1,175,566	0.04%
Cellnex Finance Co., SA	1,900,000	1.00%	15/9/2027	1,744,909	0.06%
Cellnex Finance Co., SA	400,000	1.50%	8/6/2028	367,886	0.01%
Cellnex Finance Co., SA	700,000	3.63%	24/1/2029	694,787	0.02%
Cellnex Finance Co., SA	2,900,000	2.00%	15/9/2032	2,487,524	0.08%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cellnex Telecom SA	2,200,000	1.88%	26/6/2029	2,000,803	0.07%
Cellnex Telecom SA	300,000	1.75%	23/10/2030	262,846	0.01%
Criteria Caixa SA	600,000	0.88%	28/10/2027	545,318	0.02%
EDP Servicios Financieros Espana SA	900,000	4.13%	4/4/2029	917,425	0.03%
EDP Servicios Financieros Espana SA	800,000	3.50%	16/7/2030	790,360	0.03%
El Corte Ingles SA	600,000	4.25%	26/6/2031	600,347	0.02%
Enagas Financiaciones SA	1,500,000	0.75%	27/10/2026	1,407,239	0.05%
Enagas Financiaciones SA	800,000	3.63%	24/1/2034	779,233	0.03%
FCC Aqualia SA	750,000	2.63%	8/6/2027	724,839	0.02%
FCC Servicios Medio Ambiente Holding SAU	200,000	1.66%	4/12/2026	191,100	0.01%
FCC Servicios Medio Ambiente Holding SAU	1,000,000	5.25%	30/10/2029	1,057,071	0.04%
Ferrovial Emisiones SA	500,000	1.38%	14/5/2026	480,449	0.02%
Ferrovial Emisiones SA	500,000	0.54%	12/11/2028	441,044	0.01%
Ibercaja Banco SA	100,000	5.63%	7/6/2027	103,198	0.00%
Iberdrola Finanzas SA	1,500,000	4.88%	Perpetual	1,519,837	0.05%
Iberdrola Finanzas SA	900,000	1.58%	Perpetual	821,172	0.03%
Iberdrola Finanzas SA	700,000	4.87%	Perpetual	710,556	0.02%
Iberdrola Finanzas SA	1,000,000	1.25%	28/10/2026	955,646	0.03%
Iberdrola Finanzas SA	1,300,000	1.25%	13/9/2027	1,223,139	0.04%
Iberdrola Finanzas SA	1,700,000	3.13%	22/11/2028	1,688,118	0.06%
Iberdrola Finanzas SA	900,000	1.38%	11/3/2032	779,836	0.03%
Iberdrola Finanzas SA	500,000	3.38%	22/11/2032	494,295	0.02%
Iberdrola Finanzas SA	1,100,000	3.63%	13/7/2033	1,102,568	0.04%
Iberdrola International BV	1,800,000	2.25%	Perpetual	1,625,733	0.05%
Iberdrola International BV	1,200,000	1.83%	Perpetual	1,041,000	0.04%
Iberdrola International BV	900,000	1.87%	Perpetual	862,422	0.03%
Iberdrola International BV	600,000	1.45%	Perpetual	558,456	0.02%
Iberdrola International BV	700,000	0.38%	15/9/2025	673,845	0.02%
Iberdrola International BV	300,000	1.13%	21/4/2026	288,848	0.01%
Inmobiliaria Colonial Socimi SA	1,000,000	1.63%	28/11/2025	971,130	0.03%
Inmobiliaria Colonial Socimi SA	700,000	2.00%	17/4/2026	679,440	0.02%
Inmobiliaria Colonial Socimi SA	400,000	1.35%	14/10/2028	363,318	0.01%
Inmobiliaria Colonial Socimi SA	700,000	0.75%	22/6/2029	607,609	0.02%
International Consolidated Airlines Group SA	1,000,000	3.75%	25/3/2029	982,328	0.03%
Kutxabank SA	100,000	4.75%	15/6/2027	101,677	0.00%
Kutxabank SA	600,000	0.50%	14/10/2027	556,717	0.02%
Kutxabank SA	500,000	4.00%	1/2/2028	504,035	0.02%
Lar Espana Real Estate Socimi SA	300,000	1.75%	22/7/2026	282,518	0.01%
Mapfre SA	200,000	1.63%	19/5/2026	192,951	0.01%
Mapfre SA	200,000	2.88%	13/4/2030	185,378	0.01%
Mapfre SA	1,100,000	4.38%	31/3/2047	1,094,706	0.04%
Mapfre SA	500,000	4.13%	7/9/2048	490,243	0.02%
Merlin Properties Socimi SA	900,000	1.88%	2/11/2026	865,259	0.03%
Merlin Properties Socimi SA	1,000,000	2.38%	13/7/2027	958,991	0.03%
Merlin Properties Socimi SA	1,000,000	2.38%	18/9/2029	929,596	0.03%
Merlin Properties Socimi SA	500,000	1.38%	1/6/2030	428,648	0.01%
Merlin Properties Socimi SA	500,000	1.88%	4/12/2034	394,113	0.01%
Naturgy Finance Iberia SA	200,000	1.25%	15/1/2026	192,724	0.01%
Naturgy Finance Iberia SA	400,000	1.25%	19/4/2026	383,734	0.01%
Naturgy Finance Iberia SA	700,000	1.38%	19/1/2027	663,334	0.02%
Naturgy Finance Iberia SA	1,200,000	1.50%	29/1/2028	1,120,336	0.04%
Naturgy Finance Iberia SA	100,000	1.88%	5/10/2029	91,600	0.00%
Naturgy Finance Iberia SA	600,000	0.75%	28/11/2029	520,299	0.02%
NorteGas Energia Distribucion SA	350,000	2.07%	28/9/2027	328,354	0.01%
NorteGas Energia Distribucion SA	700,000	0.91%	22/1/2031	559,455	0.02%
Prosegur Cash SA	500,000	1.38%	4/2/2026	482,508	0.02%
Prosegur Compania de Seguridad SA	100,000	2.50%	6/4/2029	95,497	0.00%
Red Electrica Financiaciones SAU	700,000	1.00%	21/4/2026	672,067	0.02%
Red Electrica Financiaciones SAU	1,000,000	1.25%	13/3/2027	948,785	0.03%
Red Electrica Financiaciones SAU	800,000	0.38%	24/7/2028	716,138	0.02%
Red Electrica Financiaciones SAU	200,000	0.50%	24/5/2033	158,327	0.01%
Red Electrica Financiaciones SAU	900,000	3.00%	17/1/2034	869,691	0.03%
Redeia Corp. SA	500,000	4.63%	Perpetual	505,793	0.02%
Redeia Corp. SA	1,000,000	3.38%	9/7/2032	991,087	0.03%
Redexis Gas Finance BV	650,000	1.88%	27/4/2027	614,038	0.02%
Redexis SAU	300,000	4.38%	30/5/2031	297,581	0.01%
Repsol Europe Finance Sarl	1,200,000	0.38%	6/7/2029	1,031,990	0.03%
Repsol Europe Finance Sarl	400,000	0.88%	6/7/2033	317,848	0.01%
Repsol International Finance BV	500,000	2.00%	15/12/2025	488,798	0.02%
Repsol International Finance BV	1,000,000	2.25%	10/12/2026	974,115	0.03%
Repsol International Finance BV	700,000	0.25%	2/8/2027	634,736	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Repsol International Finance BV	200,000	2.63%	15/4/2030	191,492	0.01%
Santander Consumer Finance SA	1,100,000	0.00%	23/2/2026	1,037,786	0.04%
Santander Consumer Finance SA	900,000	0.50%	14/1/2027	833,960	0.03%
Santander Consumer Finance SA	600,000	4.13%	5/5/2028	611,371	0.02%
Santander Consumer Finance SA	1,300,000	3.75%	17/1/2029	1,304,785	0.04%
Telefonica Emisiones SA	1,600,000	1.50%	11/9/2025	1,560,423	0.05%
Telefonica Emisiones SA	1,200,000	1.46%	13/4/2026	1,157,623	0.04%
Telefonica Emisiones SA	1,400,000	1.45%	22/1/2027	1,330,479	0.04%
Telefonica Emisiones SA	1,500,000	1.20%	21/8/2027	1,399,220	0.05%
Telefonica Emisiones SA	500,000	1.72%	12/1/2028	471,863	0.02%
Telefonica Emisiones SA	700,000	2.32%	17/10/2028	668,648	0.02%
Telefonica Emisiones SA	200,000	1.79%	12/3/2029	185,972	0.01%
Telefonica Emisiones SA	1,600,000	0.66%	3/2/2030	1,375,072	0.05%
Telefonica Emisiones SA	500,000	2.59%	25/5/2031	470,246	0.02%
Telefonica Emisiones SA	600,000	1.93%	17/10/2031	535,131	0.02%
Telefonica Emisiones SA	400,000	3.70%	24/1/2032	397,676	0.01%
Telefonica Emisiones SA	1,300,000	1.81%	21/5/2032	1,133,695	0.04%
Telefonica Emisiones SA	1,400,000	4.18%	21/11/2033	1,426,880	0.05%
Telefonica Emisiones SA	1,400,000	4.06%	24/1/2036	1,393,888	0.05%
Telefonica Emisiones SA	425,000	1.96%	1/7/2039	325,363	0.01%
Telefonica Emisiones SA	1,000,000	1.86%	13/7/2040	742,961	0.03%
Unicaja Banco SA	600,000	1.00%	1/12/2026	575,217	0.02%
Unicaja Banco SA	600,000	5.13%	21/2/2029	621,384	0.02%
Werfen SA	300,000	0.50%	28/10/2026	279,051	0.01%
Werfen SA	600,000	4.63%	6/6/2028	612,477	0.02%
Werfen SA	600,000	4.25%	3/5/2030	603,404	0.02%
				<b>178,143,501</b>	<b>6.03%</b>
<b>Sweden 2.69% (30 June 2023: 2.73%)</b>					
Akelius Residential Property Financing BV	400,000	1.00%	17/1/2028	354,232	0.01%
Akelius Residential Property Financing BV	600,000	1.13%	11/1/2029	517,735	0.02%
Akelius Residential Property Financing BV	1,235,000	0.75%	22/2/2030	990,083	0.03%
Alfa Laval Treasury International AB	100,000	0.88%	18/2/2026	95,626	0.00%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	273,727	0.01%
Assa Abloy AB	500,000	3.75%	13/9/2026	503,834	0.02%
Assa Abloy AB	700,000	3.88%	13/9/2030	713,587	0.02%
Assa Abloy AB	650,000	4.13%	13/9/2035	675,774	0.02%
Atlas Copco AB	700,000	0.63%	30/8/2026	659,088	0.02%
Atlas Copco Finance DAC	450,000	0.13%	3/9/2029	384,123	0.01%
Balder Finland OYJ	1,150,000	1.00%	20/1/2029	944,807	0.03%
Balder Finland OYJ	400,000	1.38%	24/5/2030	317,907	0.01%
Castellum AB	400,000	0.75%	4/9/2026	372,520	0.01%
Electrolux AB	300,000	4.13%	5/10/2026	301,436	0.01%
Electrolux AB	200,000	4.50%	29/9/2028	203,218	0.01%
Electrolux AB	100,000	2.50%	18/5/2030	92,679	0.00%
Ellevio AB	600,000	4.13%	7/3/2034	606,651	0.02%
Energa Finance AB	125,000	2.13%	7/3/2027	118,628	0.00%
Epiroc AB	500,000	3.63%	28/2/2031	494,312	0.02%
EQT AB	800,000	2.38%	6/4/2028	753,354	0.03%
EQT AB	350,000	0.88%	14/5/2031	282,125	0.01%
EQT AB	400,000	2.88%	6/4/2032	361,042	0.01%
Essity AB	567,000	1.63%	30/3/2027	541,908	0.02%
Essity AB	500,000	0.50%	3/2/2030	435,260	0.01%
Essity AB	300,000	0.25%	8/2/2031	258,376	0.01%
Essity Capital BV	600,000	3.00%	21/9/2026	595,671	0.02%
Fastighets AB Balder	1,550,000	1.88%	23/1/2026	1,486,396	0.05%
Fastighets AB Balder	400,000	1.25%	28/1/2028	349,039	0.01%
H&M Finance BV	450,000	0.25%	25/8/2029	377,021	0.01%
Heimstaden Bostad Treasury BV	1,000,000	0.63%	24/7/2025	931,823	0.03%
Heimstaden Bostad Treasury BV	1,100,000	1.38%	3/3/2027	954,068	0.03%
Heimstaden Bostad Treasury BV	1,000,000	1.00%	13/4/2028	815,176	0.03%
Heimstaden Bostad Treasury BV	600,000	1.38%	24/7/2028	488,256	0.02%
Heimstaden Bostad Treasury BV	819,000	1.63%	13/10/2031	580,685	0.02%
Hemso Fastighets AB	100,000	1.00%	9/9/2026	94,274	0.00%
Investor AB	200,000	1.50%	12/9/2030	179,783	0.01%
Investor AB	1,450,000	2.75%	10/6/2032	1,384,238	0.05%
Investor AB	400,000	0.38%	29/10/2035	283,506	0.01%
Investor AB	200,000	1.50%	20/6/2039	149,563	0.01%
Lansforsakringar Bank AB	600,000	0.05%	15/4/2026	564,392	0.02%
Lansforsakringar Bank AB	500,000	4.00%	18/1/2027	505,506	0.02%
Lansforsakringar Bank AB	200,000	3.75%	17/1/2029	200,225	0.01%
Molnlycke Holding AB	300,000	4.25%	8/9/2028	304,219	0.01%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Molnlycke Holding AB	600,000	0.88%	5/9/2029	517,210	0.02%
Molnlycke Holding AB	500,000	0.63%	15/1/2031	402,623	0.01%
Molnlycke Holding AB	400,000	4.25%	11/6/2034	400,031	0.01%
Sagax AB	350,000	1.13%	30/1/2027	323,728	0.01%
Sagax AB	500,000	4.38%	29/5/2030	502,376	0.02%
Sagax Euro Mtn NL BV	300,000	0.75%	26/1/2028	266,592	0.01%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	259,212	0.01%
Sandvik AB	800,000	3.00%	18/6/2026	788,545	0.03%
Sandvik AB	1,100,000	2.13%	7/6/2027	1,059,006	0.04%
Sandvik AB	1,100,000	0.38%	25/11/2028	965,242	0.03%
Securitas AB	300,000	0.25%	22/2/2028	266,776	0.01%
Securitas Treasury Ireland DAC	400,000	3.88%	23/2/2030	399,427	0.01%
Skandinaviska Enskilda Banken AB	850,000	3.25%	24/11/2025	845,860	0.03%
Skandinaviska Enskilda Banken AB	1,083,000	4.00%	9/11/2026	1,089,810	0.04%
Skandinaviska Enskilda Banken AB	1,600,000	1.75%	11/11/2026	1,540,103	0.05%
Skandinaviska Enskilda Banken AB	1,000,000	0.38%	11/2/2027	921,945	0.03%
Skandinaviska Enskilda Banken AB	1,300,000	4.13%	29/6/2027	1,327,327	0.05%
Skandinaviska Enskilda Banken AB	1,350,000	0.75%	9/8/2027	1,239,106	0.04%
Skandinaviska Enskilda Banken AB	1,155,000	3.75%	7/2/2028	1,160,507	0.04%
Skandinaviska Enskilda Banken AB	1,083,000	3.88%	9/5/2028	1,100,236	0.04%
Skandinaviska Enskilda Banken AB	2,350,000	0.38%	21/6/2028	2,072,864	0.07%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	102,784	0.00%
Skandinaviska Enskilda Banken AB	600,000	0.63%	12/11/2029	516,780	0.02%
Skandinaviska Enskilda Banken AB	493,000	0.75%	3/11/2031	454,474	0.02%
Skandinaviska Enskilda Banken AB	500,000	5.00%	17/8/2033	513,593	0.02%
Skandinaviska Enskilda Banken AB	1,000,000	4.50%	27/11/2034	1,008,094	0.03%
SKF AB	200,000	1.25%	17/9/2025	193,936	0.01%
SKF AB	300,000	3.13%	14/9/2028	295,330	0.01%
SKF AB	300,000	0.88%	15/11/2029	260,913	0.01%
SKF AB	300,000	0.25%	15/2/2031	239,504	0.01%
Svenska Handelsbanken AB	495,000	3.75%	5/5/2026	497,191	0.02%
Svenska Handelsbanken AB	700,000	0.05%	3/9/2026	648,978	0.02%
Svenska Handelsbanken AB	1,500,000	0.13%	3/11/2026	1,388,659	0.05%
Svenska Handelsbanken AB	900,000	3.88%	10/5/2027	911,217	0.03%
Svenska Handelsbanken AB	511,000	3.75%	1/11/2027	516,687	0.02%
Svenska Handelsbanken AB	800,000	0.01%	2/12/2027	713,277	0.02%
Svenska Handelsbanken AB	1,700,000	3.38%	17/2/2028	1,700,986	0.06%
Svenska Handelsbanken AB	890,000	0.05%	6/9/2028	778,424	0.03%
Svenska Handelsbanken AB	625,000	1.38%	23/2/2029	570,273	0.02%
Svenska Handelsbanken AB	1,225,000	2.63%	5/9/2029	1,186,149	0.04%
Svenska Handelsbanken AB	1,350,000	0.50%	18/2/2030	1,144,890	0.04%
Svenska Handelsbanken AB	300,000	3.25%	1/6/2033	289,188	0.01%
Svenska Handelsbanken AB	700,000	3.75%	15/2/2034	703,201	0.02%
Svenska Handelsbanken AB	925,000	5.00%	16/8/2034	951,449	0.03%
Swedbank AB	1,900,000	3.75%	14/11/2025	1,900,984	0.06%
Swedbank AB	1,751,000	0.25%	2/11/2026	1,628,920	0.06%
Swedbank AB	1,290,000	0.30%	20/5/2027	1,213,322	0.04%
Swedbank AB	400,000	2.10%	25/5/2027	386,000	0.01%
Swedbank AB	700,000	0.20%	12/1/2028	621,131	0.02%
Swedbank AB	1,345,000	4.25%	11/7/2028	1,375,799	0.05%
Swedbank AB	1,800,000	4.13%	13/11/2028	1,846,239	0.06%
Swedbank AB	800,000	3.38%	29/5/2030	796,871	0.03%
Swedbank AB	550,000	4.38%	5/9/2030	567,512	0.02%
Swedbank AB	900,000	3.63%	23/8/2032	883,509	0.03%
Swedish Match AB	800,000	1.20%	10/11/2025	770,545	0.03%
Swedish Match AB	625,000	0.88%	26/2/2027	580,764	0.02%
Tele2 AB	760,000	2.13%	15/5/2028	718,876	0.02%
Tele2 AB	1,260,000	3.75%	22/11/2029	1,257,799	0.04%
Tele2 AB	350,000	0.75%	23/3/2031	297,927	0.01%
Telefonaktiebolaget LM Ericsson	500,000	1.13%	8/2/2027	468,475	0.02%
Telefonaktiebolaget LM Ericsson	400,000	5.38%	29/5/2028	418,405	0.01%
Telefonaktiebolaget LM Ericsson	800,000	1.00%	26/5/2029	690,596	0.02%
Telia Co. AB	1,200,000	0.13%	27/11/2030	977,264	0.03%
Telia Co. AB	850,000	3.63%	22/2/2032	852,982	0.03%
Telia Co. AB	300,000	3.50%	5/9/2033	299,545	0.01%
Telia Co. AB	600,000	2.13%	20/2/2034	533,675	0.02%
Telia Co. AB	400,000	1.63%	23/2/2035	331,488	0.01%
Telia Co. AB	400,000	1.38%	11/5/2081	377,945	0.01%
Telia Co. AB	400,000	4.63%	21/12/2082	400,213	0.01%
Telia Co. AB	1,205,000	2.75%	30/6/2083	1,125,496	0.04%
Volvo Treasury AB	160,000	3.50%	17/11/2025	159,597	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volvo Treasury AB	2,100,000	2.63%	20/2/2026	2,066,225	0.07%
Volvo Treasury AB	360,000	0.00%	18/5/2026	336,769	0.01%
Volvo Treasury AB	100,000	3.88%	29/8/2026	100,672	0.00%
Volvo Treasury AB	500,000	3.63%	25/5/2027	501,794	0.02%
Volvo Treasury AB	400,000	2.00%	19/8/2027	383,113	0.01%
				<b>79,400,828</b>	<b>2.69%</b>
<b>Switzerland 3.00% (30 June 2023: 3.47%)</b>					
ABB Finance BV	500,000	0.00%	19/1/2030	419,660	0.01%
ABB Finance BV	1,200,000	3.38%	15/1/2034	1,185,754	0.04%
Adecco International Financial Services BV	700,000	0.13%	21/9/2028	615,235	0.02%
Adecco International Financial Services BV	500,000	1.25%	20/11/2029	447,344	0.01%
Adecco International Financial Services BV	300,000	0.50%	21/9/2031	240,922	0.01%
Adecco International Financial Services BV	200,000	1.00%	21/3/2082	179,377	0.01%
Argentum Netherlands BV for Givaudan SA	1,000,000	1.13%	17/9/2025	969,643	0.03%
Argentum Netherlands BV for Givaudan SA	700,000	2.00%	17/9/2030	642,275	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	1,150,000	3.50%	1/10/2046	1,134,374	0.04%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	200,000	2.75%	19/2/2049	188,427	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	1,341,000	1.50%	15/12/2028	1,242,256	0.04%
Coca-Cola HBC Finance BV	600,000	1.00%	14/5/2027	559,814	0.02%
Coca-Cola HBC Finance BV	800,000	0.63%	21/11/2029	688,512	0.02%
Coca-Cola HBC Finance BV	700,000	1.63%	14/5/2031	616,204	0.02%
ELM BV for Firmenich International SA	400,000	3.75%	Perpetual	394,765	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	700,000	3.38%	29/9/2047	674,527	0.02%
ELM BV for Swiss Life Insurance & Pension Group	385,000	4.50%	Perpetual	383,915	0.01%
ELM BV for Swiss Reinsurance Co., Ltd.	1,060,000	2.60%	Perpetual	1,030,054	0.03%
Firmenich Productions Participations SAS	1,100,000	1.38%	30/10/2026	1,048,876	0.04%
Firmenich Productions Participations SAS	1,100,000	1.75%	30/4/2030	999,824	0.03%
Givaudan Finance Europe BV	500,000	1.00%	22/4/2027	470,093	0.02%
Givaudan Finance Europe BV	1,100,000	1.63%	22/4/2032	960,405	0.03%
Helvetia Europe SA	500,000	2.75%	30/9/2041	439,078	0.01%
Holcim Finance Luxembourg SA	1,100,000	0.50%	29/11/2026	1,023,757	0.03%
Holcim Finance Luxembourg SA	200,000	0.13%	19/7/2027	180,704	0.01%
Holcim Finance Luxembourg SA	900,000	2.25%	26/5/2028	859,359	0.03%
Holcim Finance Luxembourg SA	900,000	1.75%	29/8/2029	820,530	0.03%
Holcim Finance Luxembourg SA	650,000	0.63%	6/4/2030	547,405	0.02%
Holcim Finance Luxembourg SA	1,000,000	0.50%	3/9/2030	821,031	0.03%
Holcim Finance Luxembourg SA	1,500,000	0.50%	23/4/2031	1,202,284	0.04%
Holcim Finance Luxembourg SA	500,000	0.63%	19/1/2033	383,606	0.01%
Lonza Finance International NV	600,000	3.88%	24/4/2036	591,670	0.02%
Nestle Finance International Ltd.	1,650,000	0.00%	14/6/2026	1,552,031	0.05%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	94,195	0.00%
Nestle Finance International Ltd.	500,000	0.13%	12/11/2027	453,032	0.02%
Nestle Finance International Ltd.	150,000	0.25%	14/6/2029	130,819	0.00%
Nestle Finance International Ltd.	825,000	1.50%	1/4/2030	754,205	0.03%
Nestle Finance International Ltd.	1,525,000	1.25%	29/3/2031	1,355,973	0.05%
Nestle Finance International Ltd.	800,000	0.38%	12/5/2032	649,701	0.02%
Nestle Finance International Ltd.	500,000	0.00%	3/3/2033	382,317	0.01%
Nestle Finance International Ltd.	200,000	0.63%	14/2/2034	158,324	0.01%
Nestle Finance International Ltd.	1,150,000	1.50%	29/3/2035	956,066	0.03%
Nestle Finance International Ltd.	1,250,000	1.75%	2/11/2037	1,019,773	0.03%
Nestle Finance International Ltd.	350,000	0.38%	3/12/2040	217,381	0.01%
Nestle Finance International Ltd.	770,000	0.88%	14/6/2041	517,458	0.02%
Novartis Finance SA	100,000	1.63%	9/11/2026	96,442	0.00%
Novartis Finance SA	1,150,000	1.13%	30/9/2027	1,079,407	0.04%
Novartis Finance SA	500,000	0.63%	20/9/2028	451,846	0.02%
Novartis Finance SA	2,550,000	0.00%	23/9/2028	2,234,221	0.08%
Novartis Finance SA	1,775,000	1.38%	14/8/2030	1,596,906	0.05%
Novartis Finance SA	800,000	1.70%	14/8/2038	657,914	0.02%
Raiffeisen Schweiz Genossenschaft	1,000,000	5.23%	1/11/2027	1,040,152	0.04%
Raiffeisen Schweiz Genossenschaft	700,000	4.84%	3/11/2028	729,738	0.02%
Richemont International Holding SA	1,200,000	1.00%	26/3/2026	1,150,971	0.04%
Richemont International Holding SA	1,000,000	0.75%	26/5/2028	908,532	0.03%
Richemont International Holding SA	2,200,000	1.50%	26/3/2030	1,999,759	0.07%
Richemont International Holding SA	800,000	1.13%	26/5/2032	679,731	0.02%
Richemont International Holding SA	1,000,000	2.00%	26/3/2038	830,872	0.03%
Richemont International Holding SA	700,000	1.63%	26/5/2040	535,984	0.02%
Roche Finance Europe BV	750,000	3.31%	4/12/2027	751,937	0.03%
SGS Nederland Holding BV	1,000,000	0.13%	21/4/2027	912,614	0.03%
Sika Capital BV	700,000	3.75%	3/11/2026	703,188	0.02%
Sika Capital BV	500,000	0.88%	29/4/2027	466,797	0.02%
Sika Capital BV	400,000	1.50%	29/4/2031	352,533	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SIX Finance Luxembourg SA	700,000	0.00%	2/12/2025	663,726	0.02%
Swiss Life Finance I AG	500,000	3.25%	31/8/2029	492,888	0.02%
Swiss Life Finance I AG	700,000	0.50%	15/9/2031	562,800	0.02%
Swiss Re Finance UK plc	1,300,000	2.71%	4/6/2052	1,145,877	0.04%
Tyco Electronics Group SA	200,000	0.00%	16/2/2029	172,520	0.01%
UBS AG	1,600,000	0.25%	5/1/2026	1,519,419	0.05%
UBS AG	1,000,000	0.01%	31/3/2026	940,776	0.03%
UBS AG	1,400,000	1.50%	10/4/2026	1,348,358	0.05%
UBS AG	500,000	0.01%	29/6/2026	468,079	0.02%
UBS AG	1,760,000	5.50%	20/8/2026	1,827,125	0.06%
UBS AG	2,200,000	0.25%	1/9/2028	1,924,357	0.07%
UBS AG	1,200,000	0.50%	31/3/2031	975,554	0.03%
UBS Group AG	2,574,000	2.13%	13/10/2026	2,514,140	0.08%
UBS Group AG	1,300,000	0.25%	3/11/2026	1,236,731	0.04%
UBS Group AG	1,000,000	2.75%	15/6/2027	978,934	0.03%
UBS Group AG	2,366,000	1.00%	24/6/2027	2,237,863	0.08%
UBS Group AG	1,395,000	0.65%	14/1/2028	1,289,969	0.04%
UBS Group AG	1,400,000	0.25%	24/2/2028	1,240,484	0.04%
UBS Group AG	2,049,000	4.63%	17/3/2028	2,092,507	0.07%
UBS Group AG	1,706,000	0.25%	5/11/2028	1,522,286	0.05%
UBS Group AG	3,600,000	7.75%	1/3/2029	4,066,064	0.14%
UBS Group AG	1,150,000	3.13%	15/6/2030	1,114,125	0.04%
UBS Group AG	1,200,000	4.38%	11/1/2031	1,226,353	0.04%
UBS Group AG	1,200,000	0.88%	3/11/2031	976,143	0.03%
UBS Group AG	1,300,000	4.75%	17/3/2032	1,357,938	0.05%
UBS Group AG	2,200,000	2.88%	2/4/2032	2,055,326	0.07%
UBS Group AG	2,200,000	0.63%	18/1/2033	1,677,985	0.06%
UBS Group AG	1,100,000	0.63%	24/2/2033	837,306	0.03%
UBS Group AG	1,532,000	4.13%	9/6/2033	1,545,108	0.05%
Zurich Finance Ireland Designated Activity Co.	650,000	1.63%	17/6/2039	504,550	0.02%
Zurich Finance Ireland Designated Activity Co.	900,000	1.88%	17/9/2050	787,398	0.03%
				<b>88,685,188</b>	<b>3.00%</b>
<b>United Kingdom 8.23% (30 June 2023: 8.27%)</b>					
3i Group plc	400,000	4.88%	14/6/2029	412,056	0.01%
AstraZeneca plc	1,750,000	3.63%	3/3/2027	1,764,155	0.06%
AstraZeneca plc	350,000	1.25%	12/5/2028	324,595	0.01%
AstraZeneca plc	1,900,000	0.38%	3/6/2029	1,652,115	0.06%
AstraZeneca plc	250,000	3.75%	3/3/2032	255,732	0.01%
Aviva plc	900,000	3.38%	4/12/2045	887,223	0.03%
Babcock International Group plc	700,000	1.38%	13/9/2027	648,273	0.02%
Barclays plc	1,687,000	2.89%	31/1/2027	1,664,254	0.06%
Barclays plc	2,500,000	0.88%	28/1/2028	2,323,472	0.08%
Barclays plc	2,075,000	0.58%	9/8/2029	1,816,725	0.06%
Barclays plc	1,600,000	4.92%	8/8/2030	1,664,197	0.06%
Barclays plc	925,000	1.13%	22/3/2031	871,825	0.03%
Barclays plc	1,700,000	1.11%	12/5/2032	1,401,824	0.05%
Barclays plc	1,100,000	4.51%	31/1/2033	1,120,060	0.04%
Barclays plc	1,300,000	5.26%	29/1/2034	1,387,978	0.05%
Barclays plc	1,100,000	4.35%	8/5/2035	1,100,770	0.04%
Barclays plc	1,500,000	4.97%	31/5/2036	1,505,998	0.05%
BAT International Finance plc	1,215,000	1.25%	13/3/2027	1,147,988	0.04%
BAT International Finance plc	850,000	3.13%	6/3/2029	820,074	0.03%
BAT International Finance plc	1,600,000	2.25%	16/1/2030	1,455,456	0.05%
BAT International Finance plc	1,200,000	4.13%	12/4/2032	1,176,969	0.04%
BAT International Finance plc	120,000	2.00%	13/3/2045	80,955	0.00%
BAT Netherlands Finance BV	900,000	3.13%	7/4/2028	881,977	0.03%
BG Energy Capital plc	900,000	2.25%	21/11/2029	845,581	0.03%
BNI Finance BV	1,400,000	3.88%	1/12/2030	1,416,428	0.05%
BP Capital Markets BV	1,760,000	3.77%	12/5/2030	1,773,207	0.06%
BP Capital Markets BV	1,600,000	4.32%	12/5/2035	1,653,436	0.06%
BP Capital Markets BV	700,000	0.93%	4/12/2040	439,053	0.01%
BP Capital Markets BV	1,000,000	1.47%	21/9/2041	679,794	0.02%
BP Capital Markets plc	3,000,000	3.25%	Perpetual	2,931,450	0.10%
BP Capital Markets plc	2,200,000	3.63%	Perpetual	2,106,757	0.07%
BP Capital Markets plc	400,000	2.97%	27/2/2026	397,230	0.01%
BP Capital Markets plc	1,900,000	2.21%	25/9/2026	1,851,362	0.06%
BP Capital Markets plc	550,000	1.57%	16/2/2027	525,962	0.02%
BP Capital Markets plc	350,000	0.83%	8/11/2027	322,420	0.01%
BP Capital Markets plc	1,100,000	2.52%	7/4/2028	1,063,296	0.04%
BP Capital Markets plc	1,300,000	1.59%	3/7/2028	1,209,412	0.04%
BP Capital Markets plc	1,450,000	1.64%	26/6/2029	1,327,942	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BP Capital Markets plc	1,150,000	1.23%	8/5/2031	982,225	0.03%
BP Capital Markets plc	500,000	2.82%	7/4/2032	469,860	0.02%
BP Capital Markets plc	200,000	1.10%	15/11/2034	153,909	0.00%
British American Tobacco plc	1,100,000	3.75%	Perpetual	1,012,071	0.03%
British American Tobacco plc	900,000	3.00%	Perpetual	848,084	0.03%
British Telecommunications plc	1,700,000	1.75%	10/3/2026	1,649,540	0.06%
British Telecommunications plc	960,000	1.50%	23/6/2027	905,959	0.03%
British Telecommunications plc	660,000	2.75%	30/8/2027	645,084	0.02%
British Telecommunications plc	100,000	2.13%	26/9/2028	94,390	0.00%
British Telecommunications plc	725,000	1.13%	12/9/2029	642,397	0.02%
British Telecommunications plc	1,074,000	3.75%	13/5/2031	1,076,161	0.04%
British Telecommunications plc	300,000	3.38%	30/8/2032	291,691	0.01%
British Telecommunications plc	400,000	4.25%	6/1/2033	411,188	0.01%
British Telecommunications plc	1,000,000	3.88%	20/1/2034	999,114	0.03%
BUPA Finance plc	569,000	5.00%	12/10/2030	595,830	0.02%
Cadent Finance plc	300,000	4.25%	5/7/2029	306,045	0.01%
Cadent Finance plc	1,250,000	0.63%	19/3/2030	1,044,209	0.04%
Cadent Finance plc	100,000	0.75%	11/3/2032	79,606	0.00%
Cadent Finance plc	800,000	3.75%	16/4/2033	782,866	0.03%
CCEP Finance Ireland DAC	800,000	0.00%	6/9/2025	766,231	0.03%
CCEP Finance Ireland DAC	750,000	0.50%	6/9/2029	642,958	0.02%
CCEP Finance Ireland DAC	1,100,000	0.88%	6/5/2033	872,357	0.03%
CCEP Finance Ireland DAC	250,000	1.50%	6/5/2041	178,348	0.01%
CK Hutchison Europe Finance 18 Ltd.	500,000	2.00%	13/4/2030	452,576	0.02%
CK Hutchison Europe Finance 21 Ltd.	400,000	0.75%	2/11/2029	341,716	0.01%
CK Hutchison Europe Finance 21 Ltd.	700,000	1.00%	2/11/2033	544,491	0.02%
CK Hutchison Finance 16 Ltd.	700,000	2.00%	6/4/2028	660,144	0.02%
CK Hutchison Group Telecom Finance SA	1,100,000	0.75%	17/4/2026	1,042,156	0.04%
CNH Industrial Finance Europe SA	1,000,000	1.75%	12/9/2025	976,748	0.03%
CNH Industrial Finance Europe SA	600,000	1.88%	19/1/2026	583,453	0.02%
CNH Industrial Finance Europe SA	695,000	1.75%	25/3/2027	661,843	0.02%
CNH Industrial Finance Europe SA	600,000	1.63%	3/7/2029	542,829	0.02%
Coca-Cola Europacific Partners plc	23,000	2.38%	7/5/2025	22,716	0.00%
Coca-Cola Europacific Partners plc	300,000	1.75%	27/3/2026	291,005	0.01%
Coca-Cola Europacific Partners plc	2,050,000	1.50%	8/11/2027	1,920,672	0.06%
Coca-Cola Europacific Partners plc	300,000	1.75%	26/5/2028	281,754	0.01%
Coca-Cola Europacific Partners plc	1,450,000	0.20%	2/12/2028	1,255,465	0.04%
Coca-Cola Europacific Partners plc	1,750,000	1.13%	12/4/2029	1,569,279	0.05%
Coca-Cola Europacific Partners plc	593,000	1.88%	18/3/2030	542,238	0.02%
Coca-Cola Europacific Partners plc	200,000	0.70%	12/9/2031	163,755	0.01%
Compass Group Finance Netherlands BV	1,200,000	1.50%	5/9/2028	1,119,454	0.04%
Compass Group Finance Netherlands BV	1,400,000	3.00%	8/3/2030	1,367,654	0.05%
Compass Group plc	400,000	3.25%	6/2/2031	393,752	0.01%
DCC Group Finance Ireland DAC	700,000	4.38%	27/6/2031	695,498	0.02%
Diageo Capital BV	250,000	0.13%	28/9/2028	219,374	0.01%
Diageo Capital BV	900,000	1.50%	8/6/2029	827,094	0.03%
Diageo Capital BV	1,175,000	1.88%	8/6/2034	1,017,754	0.03%
Diageo Finance plc	100,000	2.38%	20/5/2026	98,098	0.00%
Diageo Finance plc	900,000	1.88%	27/3/2027	865,416	0.03%
Diageo Finance plc	300,000	1.50%	22/10/2027	283,115	0.01%
Diageo Finance plc	900,000	2.50%	27/3/2032	845,350	0.03%
DS Smith plc	1,195,000	0.88%	12/9/2026	1,124,808	0.04%
DS Smith plc	400,000	4.38%	27/7/2027	407,960	0.01%
DS Smith plc	575,000	4.50%	27/7/2030	594,138	0.02%
easyJet FinCo BV	1,900,000	1.88%	3/3/2028	1,775,376	0.06%
easyJet plc	1,100,000	3.75%	20/3/2031	1,081,051	0.04%
Experian Finance plc	1,100,000	1.38%	25/6/2026	1,053,953	0.04%
FIL Ltd.	800,000	2.50%	4/11/2026	765,104	0.03%
GlaxoSmithKline Capital plc	1,550,000	1.25%	21/5/2026	1,486,649	0.05%
GlaxoSmithKline Capital plc	600,000	1.00%	12/9/2026	568,972	0.02%
GlaxoSmithKline Capital plc	1,000,000	1.38%	12/9/2029	905,126	0.03%
GlaxoSmithKline Capital plc	600,000	1.75%	21/5/2030	545,988	0.02%
Global Switch Finance BV	600,000	1.38%	7/10/2030	544,087	0.02%
Global Switch Holdings Ltd.	900,000	2.25%	31/5/2027	866,040	0.03%
GSK Capital BV	1,869,000	3.00%	28/11/2027	1,844,300	0.06%
Haleon Netherlands Capital BV	768,000	1.25%	29/3/2026	736,390	0.02%
Heathrow Funding Ltd.	1,500,000	1.50%	12/10/2025	1,458,059	0.05%
Heathrow Funding Ltd.	950,000	1.50%	11/2/2030	841,107	0.03%
Heathrow Funding Ltd.	1,000,000	1.13%	8/10/2030	846,653	0.03%
Heathrow Funding Ltd.	1,500,000	4.50%	11/7/2033	1,540,016	0.05%
Heathrow Funding Ltd.	900,000	1.88%	14/3/2034	745,050	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
HSBC Holdings plc	985,000	0.31%	13/11/2026	939,459	0.03%
HSBC Holdings plc	1,429,000	2.50%	15/3/2027	1,390,079	0.05%
HSBC Holdings plc	1,992,000	3.02%	15/6/2027	1,962,123	0.07%
HSBC Holdings plc	2,650,000	4.75%	10/3/2028	2,713,871	0.09%
HSBC Holdings plc	700,000	3.13%	7/6/2028	680,209	0.02%
HSBC Holdings plc	2,800,000	3.76%	20/5/2029	2,794,581	0.09%
HSBC Holdings plc	1,925,000	0.64%	24/9/2029	1,691,476	0.06%
HSBC Holdings plc	85,000	0.77%	13/11/2031	70,840	0.00%
HSBC Holdings plc	2,000,000	4.79%	10/3/2032	2,093,862	0.07%
HSBC Holdings plc	1,650,000	6.36%	16/11/2032	1,749,266	0.06%
HSBC Holdings plc	1,600,000	4.86%	23/5/2033	1,686,485	0.06%
HSBC Holdings plc	1,200,000	4.60%	22/3/2035	1,202,000	0.04%
IHG Finance LLC	700,000	4.38%	28/11/2029	716,847	0.02%
Imperial Brands Finance Netherlands BV	1,400,000	5.25%	15/2/2031	1,468,340	0.05%
Imperial Brands Finance Netherlands BV	733,000	1.75%	18/3/2033	592,195	0.02%
Imperial Brands Finance plc	500,000	3.38%	26/2/2026	496,886	0.02%
Imperial Brands Finance plc	1,000,000	2.13%	12/2/2027	962,792	0.03%
Informa plc	850,000	2.13%	6/10/2025	832,261	0.03%
Informa plc	500,000	1.25%	22/4/2028	457,284	0.02%
InterContinental Hotels Group plc	600,000	2.13%	15/5/2027	575,446	0.02%
Intermediate Capital Group plc	600,000	1.63%	17/2/2027	559,558	0.02%
Intermediate Capital Group plc	450,000	2.50%	28/1/2030	394,860	0.01%
International Distribution Services plc	600,000	1.25%	8/10/2026	569,602	0.02%
International Distribution Services plc	800,000	5.25%	14/9/2028	821,227	0.03%
Investec Bank plc	100,000	1.25%	11/8/2026	96,502	0.00%
Investec Bank plc	300,000	0.50%	17/2/2027	282,928	0.01%
ITV plc	100,000	1.38%	26/9/2026	95,051	0.00%
ITV plc	750,000	4.25%	19/6/2032	747,264	0.03%
Linde Finance BV	700,000	0.25%	19/5/2027	642,457	0.02%
Linde Finance BV	400,000	0.55%	19/5/2032	323,040	0.01%
Linde plc	400,000	1.00%	30/9/2051	225,195	0.01%
Lloyds Bank Corporate Markets plc	1,000,000	2.38%	9/4/2026	979,532	0.03%
Lloyds Bank Corporate Markets plc	1,150,000	4.13%	30/5/2027	1,168,390	0.04%
Lloyds Banking Group plc	1,300,000	1.50%	12/9/2027	1,219,030	0.04%
Lloyds Banking Group plc	860,000	4.50%	11/1/2029	881,474	0.03%
Lloyds Banking Group plc	830,000	3.13%	24/8/2030	800,949	0.03%
Lloyds Banking Group plc	1,219,000	4.75%	21/9/2031	1,270,285	0.04%
Lloyds Banking Group plc	1,450,000	3.88%	14/5/2032	1,446,135	0.05%
Lloyds Banking Group plc	300,000	4.38%	5/4/2034	297,618	0.01%
London Stock Exchange Group plc	550,000	1.75%	6/12/2027	520,570	0.02%
London Stock Exchange Group plc	680,000	1.75%	19/9/2029	624,105	0.02%
Lseg Netherlands BV	1,000,000	4.13%	29/9/2026	1,011,608	0.03%
Lseg Netherlands BV	1,183,000	0.25%	6/4/2028	1,052,656	0.04%
Lseg Netherlands BV	520,000	0.75%	6/4/2033	408,495	0.01%
Marex Group plc	200,000	8.38%	2/2/2028	215,310	0.01%
Mobico Group plc	100,000	4.88%	26/9/2031	94,952	0.00%
Mondi Finance plc	1,210,000	1.63%	27/4/2026	1,167,746	0.04%
Motability Operations Group plc	200,000	0.38%	3/1/2026	191,023	0.01%
Motability Operations Group plc	100,000	0.13%	20/7/2028	87,155	0.00%
Motability Operations Group plc	1,300,000	3.63%	24/7/2029	1,297,291	0.04%
Motability Operations Group plc	300,000	4.00%	17/1/2030	303,591	0.01%
Motability Operations Group plc	1,600,000	3.50%	17/7/2031	1,584,594	0.05%
Motability Operations Group plc	993,000	3.88%	24/1/2034	981,745	0.03%
Motability Operations Group plc	1,100,000	4.25%	17/6/2035	1,113,062	0.04%
National Gas Transmission plc	1,265,000	4.25%	5/4/2030	1,286,472	0.04%
National Grid Electricity Distribution East Midlands plc	600,000	3.53%	20/9/2028	596,224	0.02%
National Grid Electricity Distribution East Midlands plc	500,000	3.95%	20/9/2032	498,677	0.02%
National Grid Electricity Transmission plc	650,000	0.82%	7/7/2032	515,658	0.02%
National Grid plc	600,000	2.18%	30/6/2026	583,198	0.02%
National Grid plc	435,000	0.16%	20/1/2028	384,456	0.01%
National Grid plc	400,000	0.25%	1/9/2028	348,255	0.01%
National Grid plc	855,000	3.88%	16/1/2029	860,721	0.03%
National Grid plc	600,000	0.55%	18/9/2029	510,216	0.02%
National Grid plc	200,000	2.95%	30/3/2030	190,862	0.01%
National Grid plc	800,000	0.75%	1/9/2033	603,086	0.02%
National Grid plc	800,000	3.25%	30/3/2034	748,577	0.03%
National Grid plc	1,650,000	4.28%	16/1/2035	1,673,191	0.06%
Nationwide Building Society	1,525,000	0.25%	22/7/2025	1,471,690	0.05%
Nationwide Building Society	1,795,000	4.50%	1/11/2026	1,831,721	0.06%
Nationwide Building Society	1,100,000	2.00%	28/4/2027	1,054,937	0.04%
Nationwide Building Society	500,000	0.25%	14/9/2028	436,537	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nationwide Building Society	800,000	3.25%	5/9/2029	786,644	0.03%
NatWest Group plc	1,025,000	4.70%	14/3/2028	1,051,838	0.04%
NatWest Group plc	1,782,000	4.07%	6/9/2028	1,798,974	0.06%
NatWest Group plc	1,000,000	4.77%	16/2/2029	1,029,843	0.03%
NatWest Group plc	850,000	0.67%	14/9/2029	746,378	0.02%
NatWest Group plc	1,100,000	0.78%	26/2/2030	955,455	0.03%
NatWest Group plc	1,100,000	1.04%	14/9/2032	990,519	0.03%
NatWest Group plc	525,000	5.76%	28/2/2034	548,379	0.02%
NatWest Markets plc	725,000	2.00%	27/8/2025	710,938	0.02%
NatWest Markets plc	1,200,000	0.13%	12/11/2025	1,143,692	0.04%
NatWest Markets plc	1,300,000	0.13%	18/6/2026	1,217,266	0.04%
NatWest Markets plc	983,000	1.38%	2/3/2027	930,313	0.03%
NatWest Markets plc	1,459,000	4.25%	13/1/2028	1,489,535	0.05%
NatWest Markets plc	781,000	3.63%	9/1/2029	780,287	0.03%
Phoenix Group Holdings plc	1,100,000	4.38%	24/1/2029	1,076,073	0.04%
Reckitt Benckiser Treasury Services Nederland BV	700,000	0.38%	19/5/2026	660,391	0.02%
Reckitt Benckiser Treasury Services plc	450,000	3.63%	14/9/2028	452,366	0.02%
Reckitt Benckiser Treasury Services plc	2,300,000	3.63%	20/6/2029	2,305,995	0.08%
Reckitt Benckiser Treasury Services plc	1,000,000	3.88%	14/9/2033	1,004,495	0.03%
RELX Finance BV	500,000	1.38%	12/5/2026	481,622	0.02%
RELX Finance BV	2,160,000	1.50%	13/5/2027	2,053,507	0.07%
RELX Finance BV	600,000	0.50%	10/3/2028	540,674	0.02%
RELX Finance BV	1,700,000	3.75%	12/6/2031	1,722,411	0.06%
RELX Finance BV	600,000	0.88%	10/3/2032	494,892	0.02%
RELX Finance BV	500,000	3.38%	20/3/2033	490,706	0.02%
Rentokil Initial plc	400,000	0.88%	30/5/2026	381,085	0.01%
Rentokil Initial plc	1,550,000	0.50%	14/10/2028	1,365,530	0.05%
Rolls-Royce plc	1,200,000	4.63%	16/2/2026	1,209,374	0.04%
Sage Group plc	460,000	3.82%	15/2/2028	461,546	0.02%
Santander UK Group Holdings plc	640,000	3.53%	25/8/2028	632,633	0.02%
Santander UK Group Holdings plc	900,000	0.60%	13/9/2029	784,976	0.03%
Segro Capital Sarl	400,000	1.25%	23/3/2026	383,851	0.01%
Segro Capital Sarl	500,000	0.50%	22/9/2031	398,024	0.01%
SELP Finance Sarl	1,100,000	1.50%	20/11/2025	1,063,455	0.04%
Severn Trent Utilities Finance plc	700,000	4.00%	5/3/2034	685,337	0.02%
Sky Ltd.	800,000	2.25%	17/11/2025	786,177	0.03%
Sky Ltd.	1,800,000	2.50%	15/9/2026	1,762,410	0.06%
Sky Ltd.	200,000	2.75%	27/11/2029	193,065	0.01%
Smith & Nephew plc	500,000	4.57%	11/10/2029	519,519	0.02%
Smiths Group plc	600,000	2.00%	23/2/2027	574,391	0.02%
SSE plc	1,050,000	4.00%	Perpetual	1,025,173	0.03%
SSE plc	500,000	3.13%	Perpetual	478,818	0.02%
SSE plc	900,000	0.88%	6/9/2025	871,440	0.03%
SSE plc	300,000	1.38%	4/9/2027	281,634	0.01%
SSE plc	1,310,000	2.88%	1/8/2029	1,265,949	0.04%
SSE plc	500,000	1.75%	16/4/2030	451,149	0.01%
SSE plc	500,000	4.00%	5/9/2031	509,366	0.02%
Standard Chartered plc	800,000	0.85%	27/1/2028	742,805	0.02%
Standard Chartered plc	600,000	0.80%	17/11/2029	525,934	0.02%
Standard Chartered plc	1,550,000	2.50%	9/9/2030	1,519,515	0.05%
Standard Chartered plc	1,525,000	4.87%	10/5/2031	1,583,863	0.05%
Standard Chartered plc	700,000	1.20%	23/9/2031	646,624	0.02%
Standard Chartered plc	500,000	4.20%	4/3/2032	501,435	0.02%
Tesco Corporate Treasury Services plc	1,463,000	0.88%	29/5/2026	1,390,346	0.05%
Tesco Corporate Treasury Services plc	1,250,000	0.38%	27/7/2029	1,066,809	0.04%
Tesco Corporate Treasury Services plc	1,000,000	4.25%	27/2/2031	1,018,713	0.03%
Thames Water Utilities Finance plc	660,000	4.00%	18/4/2027	574,278	0.02%
Thames Water Utilities Finance plc	600,000	0.88%	31/1/2028	481,436	0.02%
Thames Water Utilities Finance plc	1,000,000	4.38%	18/1/2031	860,313	0.03%
Thames Water Utilities Finance plc	400,000	1.25%	31/1/2032	286,879	0.01%
Tritax EuroBox plc	980,000	0.95%	2/6/2026	925,720	0.03%
Unilever Capital Corp.	400,000	3.40%	6/6/2033	399,346	0.01%
Unilever Finance Netherlands BV	1,210,000	1.13%	12/2/2027	1,148,164	0.04%
Unilever Finance Netherlands BV	260,000	1.00%	14/2/2027	245,890	0.01%
Unilever Finance Netherlands BV	1,700,000	1.13%	29/4/2028	1,578,979	0.05%
Unilever Finance Netherlands BV	1,100,000	1.38%	31/7/2029	1,009,003	0.03%
Unilever Finance Netherlands BV	2,100,000	1.75%	25/3/2030	1,938,272	0.07%
Unilever Finance Netherlands BV	1,525,000	1.38%	4/9/2030	1,368,718	0.05%
Unilever Finance Netherlands BV	900,000	3.25%	23/2/2031	898,122	0.03%
Unilever Finance Netherlands BV	600,000	1.63%	12/2/2033	525,175	0.02%
Unilever Finance Netherlands BV	600,000	3.50%	23/2/2035	601,860	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Unilever Finance Netherlands BV	300,000	3.50%	15/2/2037	298,618	0.01%
Unilever plc	150,000	1.50%	11/6/2039	116,812	0.00%
United Utilities Water Finance plc	577,000	3.75%	23/5/2034	559,639	0.02%
Virgin Money UK plc	634,000	4.00%	18/3/2028	635,109	0.02%
Virgin Money UK plc	700,000	4.63%	29/10/2028	716,174	0.02%
Vodafone Group plc	1,250,000	1.88%	11/9/2025	1,225,950	0.04%
Vodafone Group plc	2,410,000	1.13%	20/11/2025	2,333,968	0.08%
Vodafone Group plc	1,510,000	2.20%	25/8/2026	1,475,250	0.05%
Vodafone Group plc	550,000	0.90%	24/11/2026	518,789	0.02%
Vodafone Group plc	700,000	1.50%	24/7/2027	662,139	0.02%
Vodafone Group plc	1,610,000	1.88%	20/11/2029	1,490,007	0.05%
Vodafone Group plc	700,000	1.63%	24/11/2030	623,732	0.02%
Vodafone Group plc	1,100,000	1.60%	29/7/2031	963,572	0.03%
Vodafone Group plc	1,200,000	2.88%	20/11/2037	1,070,171	0.04%
Vodafone Group plc	650,000	2.50%	24/5/2039	544,852	0.02%
Vodafone International Financing DAC	1,000,000	3.75%	2/12/2034	997,190	0.03%
Wellcome Trust Ltd.	400,000	1.13%	21/1/2027	379,275	0.01%
WPP Finance 2013	750,000	3.63%	12/9/2029	743,794	0.02%
WPP Finance 2013	500,000	4.00%	12/9/2033	493,440	0.02%
WPP Finance Deutschland GmbH	550,000	1.63%	23/3/2030	489,967	0.02%
WPP Finance SA	500,000	2.25%	22/9/2026	485,506	0.02%
WPP Finance SA	590,000	4.13%	30/5/2028	598,068	0.02%
Yorkshire Building Society	225,000	0.50%	1/7/2028	199,659	0.01%
				<b>242,828,105</b>	<b>8.23%</b>
<b>United States 18.80% (30 June 2023: 18.87%)</b>					
3M Co.	150,000	1.50%	9/11/2026	143,039	0.01%
3M Co.	559,000	1.75%	15/5/2030	506,949	0.02%
3M Co.	500,000	1.50%	2/6/2031	432,207	0.01%
Abbott Ireland Financing DAC	1,300,000	1.50%	27/9/2026	1,249,508	0.04%
Abbott Ireland Financing DAC	600,000	0.38%	19/11/2027	547,253	0.02%
AbbVie, Inc.	1,250,000	0.75%	18/11/2027	1,149,739	0.04%
AbbVie, Inc.	1,400,000	2.63%	15/11/2028	1,360,362	0.05%
AbbVie, Inc.	1,200,000	2.13%	17/11/2028	1,138,277	0.04%
AbbVie, Inc.	1,370,000	2.13%	1/6/2029	1,293,832	0.04%
AbbVie, Inc.	300,000	1.25%	18/11/2031	258,220	0.01%
Air Lease Corp.	600,000	3.70%	15/4/2030	587,783	0.02%
Air Products & Chemicals, Inc.	800,000	0.50%	5/5/2028	718,511	0.02%
Air Products & Chemicals, Inc.	700,000	0.80%	5/5/2032	569,041	0.02%
Air Products & Chemicals, Inc.	1,500,000	4.00%	3/3/2035	1,520,503	0.05%
Albemarle New Holding GmbH	800,000	1.13%	25/11/2025	769,981	0.03%
Albemarle New Holding GmbH	200,000	1.63%	25/11/2028	182,049	0.01%
Altria Group, Inc.	1,200,000	2.20%	15/6/2027	1,151,137	0.04%
Altria Group, Inc.	800,000	3.13%	15/6/2031	744,143	0.03%
American Honda Finance Corp.	1,300,000	3.50%	24/4/2026	1,299,582	0.04%
American Honda Finance Corp.	1,465,000	3.75%	25/10/2027	1,478,977	0.05%
American Honda Finance Corp.	1,250,000	0.30%	7/7/2028	1,104,972	0.04%
American International Group, Inc.	507,000	1.88%	21/6/2027	482,073	0.02%
American Medical Systems Europe BV	600,000	1.38%	8/3/2028	556,550	0.02%
American Medical Systems Europe BV	700,000	3.38%	8/3/2029	693,776	0.02%
American Medical Systems Europe BV	1,300,000	3.50%	8/3/2032	1,280,304	0.04%
American Medical Systems Europe BV	1,200,000	1.88%	8/3/2034	1,017,860	0.03%
American Tower Corp.	1,500,000	1.95%	22/5/2026	1,455,084	0.05%
American Tower Corp.	1,500,000	0.45%	15/1/2027	1,384,597	0.05%
American Tower Corp.	200,000	0.40%	15/2/2027	183,642	0.01%
American Tower Corp.	600,000	4.13%	16/5/2027	605,679	0.02%
American Tower Corp.	100,000	0.50%	15/1/2028	89,141	0.00%
American Tower Corp.	1,500,000	0.88%	21/5/2029	1,302,920	0.04%
American Tower Corp.	100,000	3.90%	16/5/2030	99,748	0.00%
American Tower Corp.	1,850,000	0.95%	5/10/2030	1,543,760	0.05%
American Tower Corp.	200,000	4.63%	16/5/2031	206,803	0.01%
American Tower Corp.	1,900,000	1.00%	15/1/2032	1,529,411	0.05%
American Tower Corp.	300,000	1.25%	21/5/2033	237,701	0.01%
Amgen, Inc.	550,000	2.00%	25/2/2026	535,447	0.02%
Amphenol Technologies Holding GmbH	550,000	0.75%	4/5/2026	522,802	0.02%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	285,928	0.01%
Apple, Inc.	1,535,000	0.00%	15/11/2025	1,466,519	0.05%
Apple, Inc.	800,000	1.63%	10/11/2026	769,575	0.03%
Apple, Inc.	1,360,000	2.00%	17/9/2027	1,316,816	0.04%
Apple, Inc.	1,210,000	1.38%	24/5/2029	1,120,031	0.04%
Apple, Inc.	1,000,000	0.50%	15/11/2031	832,756	0.03%
Archer-Daniels-Midland Co.	800,000	1.00%	12/9/2025	774,164	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
AT&T, Inc.	1,450,000	3.55%	18/11/2025	1,446,903	0.05%
AT&T, Inc.	1,300,000	3.50%	17/12/2025	1,295,979	0.04%
AT&T, Inc.	1,350,000	0.25%	4/3/2026	1,279,646	0.04%
AT&T, Inc.	1,250,000	1.80%	5/9/2026	1,205,658	0.04%
AT&T, Inc.	1,700,000	1.60%	19/5/2028	1,584,010	0.05%
AT&T, Inc.	1,600,000	2.35%	5/9/2029	1,508,266	0.05%
AT&T, Inc.	1,400,000	2.60%	17/12/2029	1,330,046	0.05%
AT&T, Inc.	400,000	0.80%	4/3/2030	343,078	0.01%
AT&T, Inc.	600,000	3.95%	30/4/2031	608,374	0.02%
AT&T, Inc.	450,000	2.05%	19/5/2032	399,503	0.01%
AT&T, Inc.	400,000	3.55%	17/12/2032	393,904	0.01%
AT&T, Inc.	1,150,000	3.38%	15/3/2034	1,103,075	0.04%
AT&T, Inc.	1,250,000	4.30%	18/11/2034	1,291,944	0.04%
AT&T, Inc.	1,750,000	2.45%	15/3/2035	1,525,749	0.05%
AT&T, Inc.	2,380,000	3.15%	4/9/2036	2,179,772	0.07%
AT&T, Inc.	1,500,000	2.60%	19/5/2038	1,261,658	0.04%
AT&T, Inc.	600,000	1.80%	14/9/2039	448,437	0.02%
Athene Global Funding	500,000	1.13%	2/9/2025	484,665	0.02%
Athene Global Funding	500,000	0.37%	10/9/2026	464,730	0.02%
Athene Global Funding	600,000	0.83%	8/1/2027	556,406	0.02%
Athene Global Funding	500,000	0.63%	12/1/2028	446,650	0.02%
Autoliv, Inc.	600,000	4.25%	15/3/2028	607,131	0.02%
Bank of America Corp.	1,290,000	1.95%	27/10/2026	1,259,252	0.04%
Bank of America Corp.	900,000	1.78%	4/5/2027	870,525	0.03%
Bank of America Corp.	1,660,000	1.66%	25/4/2028	1,577,187	0.05%
Bank of America Corp.	2,268,000	4.13%	12/6/2028	2,313,742	0.08%
Bank of America Corp.	1,290,000	0.58%	24/8/2028	1,172,417	0.04%
Bank of America Corp.	800,000	3.65%	31/3/2029	798,731	0.03%
Bank of America Corp.	1,600,000	0.58%	8/8/2029	1,419,409	0.05%
Bank of America Corp.	950,000	1.38%	9/5/2030	853,381	0.03%
Bank of America Corp.	2,170,000	0.69%	22/3/2031	1,826,477	0.06%
Bank of America Corp.	2,300,000	0.65%	26/10/2031	1,897,971	0.06%
Bank of America Corp.	1,790,000	1.10%	24/5/2032	1,500,276	0.05%
Bank of America Corp.	1,760,000	2.82%	27/4/2033	1,637,779	0.06%
Baxter International, Inc.	500,000	1.30%	15/5/2029	448,964	0.02%
Becton Dickinson & Co.	150,000	0.03%	13/8/2025	143,853	0.01%
Becton Dickinson & Co.	800,000	1.90%	15/12/2026	769,324	0.03%
Becton Dickinson & Co.	100,000	3.52%	8/2/2031	98,994	0.00%
Becton Dickinson & Co.	1,100,000	3.83%	7/6/2032	1,105,622	0.04%
Becton Dickinson Euro Finance Sarl	2,850,000	1.21%	4/6/2026	2,721,371	0.09%
Becton Dickinson Euro Finance Sarl	820,000	0.33%	13/8/2028	718,412	0.02%
Becton Dickinson Euro Finance Sarl	1,142,000	3.55%	13/9/2029	1,138,417	0.04%
Becton Dickinson Euro Finance Sarl	900,000	1.21%	12/2/2036	675,287	0.02%
Becton Dickinson Euro Finance Sarl	880,000	4.03%	7/6/2036	881,169	0.03%
Becton Dickinson Euro Finance Sarl	850,000	1.34%	13/8/2041	559,632	0.02%
Berkshire Hathaway Finance Corp.	700,000	1.50%	18/3/2030	631,541	0.02%
Berkshire Hathaway Finance Corp.	1,500,000	2.00%	18/3/2034	1,309,712	0.04%
Berkshire Hathaway, Inc.	1,025,000	1.13%	16/3/2027	965,795	0.03%
Berkshire Hathaway, Inc.	950,000	2.15%	15/3/2028	911,517	0.03%
Berkshire Hathaway, Inc.	810,000	1.63%	16/3/2035	664,540	0.02%
Berkshire Hathaway, Inc.	1,100,000	0.50%	15/1/2041	663,237	0.02%
Berry Global, Inc.	400,000	1.50%	15/1/2027	374,084	0.01%
Blackstone Holdings Finance Co. LLC	500,000	1.00%	5/10/2026	471,623	0.02%
Blackstone Holdings Finance Co. LLC	600,000	1.50%	10/4/2029	549,304	0.02%
Blackstone Holdings Finance Co. LLC	300,000	3.50%	1/6/2034	294,745	0.01%
Blackstone Private Credit Fund	500,000	1.75%	30/11/2026	465,734	0.02%
Booking Holdings, Inc.	2,350,000	4.00%	15/11/2026	2,381,051	0.08%
Booking Holdings, Inc.	700,000	1.80%	3/3/2027	671,603	0.02%
Booking Holdings, Inc.	1,000,000	0.50%	8/3/2028	899,644	0.03%
Booking Holdings, Inc.	200,000	3.63%	12/11/2028	201,428	0.01%
Booking Holdings, Inc.	100,000	3.50%	1/3/2029	100,121	0.00%
Booking Holdings, Inc.	950,000	4.25%	15/5/2029	980,073	0.03%
Booking Holdings, Inc.	1,285,000	4.50%	15/11/2031	1,354,351	0.05%
Booking Holdings, Inc.	800,000	3.63%	1/3/2032	800,042	0.03%
Booking Holdings, Inc.	900,000	4.13%	12/5/2033	925,026	0.03%
Booking Holdings, Inc.	1,300,000	4.75%	15/11/2034	1,397,349	0.05%
Booking Holdings, Inc.	1,100,000	3.75%	1/3/2036	1,081,150	0.04%
Booking Holdings, Inc.	900,000	4.00%	1/3/2044	877,600	0.03%
BorgWarner, Inc.	1,000,000	1.00%	19/5/2031	818,587	0.03%
Boston Scientific Corp.	2,060,000	0.63%	1/12/2027	1,873,719	0.06%
Bristol-Myers Squibb Co.	400,000	1.75%	15/5/2035	341,778	0.01%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Brown-Forman Corp.	400,000	1.20%	7/7/2026	381,579	0.01%
Capital One Financial Corp.	500,000	1.65%	12/6/2029	443,909	0.02%
Cargill, Inc.	600,000	3.88%	24/4/2030	611,776	0.02%
Carrier Global Corp.	400,000	4.13%	29/5/2028	407,189	0.01%
Carrier Global Corp.	1,500,000	4.50%	29/11/2032	1,568,409	0.05%
Caterpillar Financial Services Corp.	1,050,000	3.74%	4/9/2026	1,058,150	0.04%
Celanese US Holdings LLC	1,300,000	4.78%	19/7/2026	1,317,408	0.04%
Celanese US Holdings LLC	500,000	2.13%	1/3/2027	476,196	0.02%
Celanese US Holdings LLC	200,000	0.63%	10/9/2028	173,108	0.01%
Celanese US Holdings LLC	625,000	5.34%	19/1/2029	655,216	0.02%
Chubb INA Holdings LLC	426,000	0.88%	15/6/2027	395,339	0.01%
Chubb INA Holdings LLC	1,200,000	1.55%	15/3/2028	1,118,997	0.04%
Chubb INA Holdings LLC	2,400,000	0.88%	15/12/2029	2,097,249	0.07%
Chubb INA Holdings LLC	300,000	1.40%	15/6/2031	260,672	0.01%
Chubb INA Holdings LLC	800,000	2.50%	15/3/2038	697,734	0.02%
Citigroup, Inc.	2,079,000	1.25%	6/7/2026	2,027,036	0.07%
Citigroup, Inc.	3,000,000	1.50%	24/7/2026	2,928,492	0.10%
Citigroup, Inc.	700,000	2.13%	10/9/2026	680,334	0.02%
Citigroup, Inc.	1,800,000	0.50%	8/10/2027	1,678,196	0.06%
Citigroup, Inc.	1,475,000	3.71%	22/9/2028	1,479,186	0.05%
Citigroup, Inc.	800,000	1.50%	26/10/2028	736,715	0.03%
Citigroup, Inc.	1,100,000	1.25%	10/4/2029	989,224	0.03%
Citigroup, Inc.	1,700,000	3.75%	14/5/2032	1,682,460	0.06%
Citigroup, Inc.	1,250,000	4.11%	22/9/2033	1,268,696	0.04%
Coca-Cola Co.	500,000	0.75%	22/9/2026	473,095	0.02%
Coca-Cola Co.	300,000	1.88%	22/9/2026	290,979	0.01%
Coca-Cola Co.	1,000,000	1.13%	9/3/2027	945,980	0.03%
Coca-Cola Co.	1,696,000	0.13%	9/3/2029	1,470,223	0.05%
Coca-Cola Co.	900,000	0.13%	15/3/2029	780,125	0.03%
Coca-Cola Co.	800,000	0.40%	6/5/2030	680,804	0.02%
Coca-Cola Co.	300,000	3.13%	14/5/2032	295,967	0.01%
Coca-Cola Co.	1,400,000	0.38%	15/3/2033	1,095,460	0.04%
Coca-Cola Co.	600,000	1.63%	9/3/2035	504,178	0.02%
Coca-Cola Co.	1,750,000	0.95%	6/5/2036	1,322,433	0.04%
Coca-Cola Co.	400,000	1.10%	2/9/2036	306,507	0.01%
Coca-Cola Co.	675,000	0.80%	15/3/2040	453,358	0.02%
Coca-Cola Co.	1,800,000	1.00%	9/3/2041	1,224,347	0.04%
Coca-Cola Co.	450,000	3.50%	14/5/2044	434,990	0.01%
Colgate-Palmolive Co.	300,000	0.50%	6/3/2026	285,935	0.01%
Colgate-Palmolive Co.	1,500,000	0.30%	10/11/2029	1,297,149	0.04%
Colgate-Palmolive Co.	400,000	0.88%	12/11/2039	273,578	0.01%
Comcast Corp.	1,448,000	0.00%	14/9/2026	1,343,192	0.05%
Comcast Corp.	1,600,000	0.25%	20/5/2027	1,464,330	0.05%
Comcast Corp.	1,600,000	0.25%	14/9/2029	1,356,885	0.05%
Comcast Corp.	190,000	0.75%	20/2/2032	154,967	0.01%
Comcast Corp.	400,000	1.25%	20/2/2040	289,109	0.01%
Corning, Inc.	200,000	3.88%	15/5/2026	200,026	0.01%
Danaher Corp.	875,000	2.10%	30/9/2026	850,158	0.03%
Danaher Corp.	1,900,000	2.50%	30/3/2030	1,808,630	0.06%
DH Europe Finance II Sarl	1,175,000	0.20%	18/3/2026	1,110,649	0.04%
DH Europe Finance II Sarl	2,200,000	0.45%	18/3/2028	1,978,478	0.07%
DH Europe Finance II Sarl	2,100,000	0.75%	18/9/2031	1,739,042	0.06%
DH Europe Finance II Sarl	1,000,000	1.35%	18/9/2039	722,214	0.02%
DH Europe Finance II Sarl	600,000	1.80%	18/9/2049	402,291	0.01%
DH Europe Finance Sarl	1,300,000	1.20%	30/6/2027	1,220,026	0.04%
Digital Dutch Finco BV	450,000	0.63%	15/7/2025	435,112	0.01%
Digital Dutch Finco BV	500,000	1.50%	15/3/2030	437,137	0.02%
Digital Dutch Finco BV	890,000	1.25%	1/2/2031	740,860	0.03%
Digital Dutch Finco BV	850,000	1.00%	15/1/2032	679,897	0.02%
Digital Euro Finco LLC	550,000	2.50%	16/1/2026	537,204	0.02%
Digital Euro Finco LLC	500,000	1.13%	9/4/2028	450,982	0.02%
Digital Intrepid Holding BV	1,300,000	0.63%	15/7/2031	1,022,430	0.03%
Discovery Communications LLC	500,000	1.90%	19/3/2027	475,082	0.02%
Dover Corp.	1,100,000	1.25%	9/11/2026	1,043,866	0.04%
Dover Corp.	550,000	0.75%	4/11/2027	502,331	0.02%
Dow Chemical Co.	1,400,000	0.50%	15/3/2027	1,289,199	0.04%
Dow Chemical Co.	700,000	1.13%	15/3/2032	578,210	0.02%
Dow Chemical Co.	600,000	1.88%	15/3/2040	448,001	0.02%
Duke Energy Corp.	450,000	3.10%	15/6/2028	439,067	0.02%
Duke Energy Corp.	700,000	3.75%	1/4/2031	690,393	0.02%
Duke Energy Corp.	600,000	3.85%	15/6/2034	580,540	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
DXC Technology Co.	557,000	1.75%	15/1/2026	541,054	0.02%
Eaton Capital Unlimited Co.	1,324,000	0.13%	8/3/2026	1,250,975	0.04%
Eaton Capital Unlimited Co.	300,000	0.58%	8/3/2030	256,059	0.01%
Eaton Capital Unlimited Co.	900,000	3.60%	21/5/2031	901,561	0.03%
Ecolab, Inc.	450,000	2.63%	8/7/2025	445,193	0.02%
Eli Lilly & Co.	200,000	1.63%	2/6/2026	193,572	0.01%
Eli Lilly & Co.	1,300,000	2.13%	3/6/2030	1,221,219	0.04%
Eli Lilly & Co.	1,600,000	0.63%	1/11/2031	1,329,838	0.05%
Eli Lilly & Co.	646,000	0.50%	14/9/2033	509,653	0.02%
Eli Lilly & Co.	850,000	1.70%	1/11/2049	586,437	0.02%
Eli Lilly & Co.	250,000	1.13%	14/9/2051	146,573	0.01%
Eli Lilly & Co.	1,050,000	1.38%	14/9/2061	569,169	0.02%
Emerson Electric Co.	700,000	1.25%	15/10/2025	678,651	0.02%
Emerson Electric Co.	700,000	2.00%	15/10/2029	651,503	0.02%
Equinix, Inc.	1,100,000	0.25%	15/3/2027	1,005,784	0.03%
Equinix, Inc.	700,000	1.00%	15/3/2033	555,530	0.02%
Equitable Financial Life Global Funding	625,000	0.60%	16/6/2028	555,233	0.02%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	285,456	0.01%
Exxon Mobil Corp.	1,000,000	0.52%	26/6/2028	899,851	0.03%
Exxon Mobil Corp.	1,700,000	0.84%	26/6/2032	1,384,164	0.05%
Exxon Mobil Corp.	1,000,000	1.41%	26/6/2039	715,368	0.02%
FedEx Corp.	1,412,000	1.63%	11/1/2027	1,348,765	0.05%
FedEx Corp.	800,000	0.45%	4/5/2029	692,578	0.02%
FedEx Corp.	500,000	1.30%	5/8/2031	429,222	0.01%
FedEx Corp.	787,000	0.95%	4/5/2033	620,412	0.02%
Ferrovial SE	600,000	4.38%	13/9/2030	613,676	0.02%
Fidelity National Information Services, Inc.	760,000	0.63%	3/12/2025	727,927	0.02%
Fidelity National Information Services, Inc.	1,850,000	1.50%	21/5/2027	1,745,260	0.06%
Fidelity National Information Services, Inc.	1,500,000	1.00%	3/12/2028	1,337,952	0.05%
Fidelity National Information Services, Inc.	1,100,000	2.00%	21/5/2030	1,000,452	0.03%
Fidelity National Information Services, Inc.	100,000	2.95%	21/5/2039	88,362	0.00%
Fiserv, Inc.	300,000	1.13%	1/7/2027	280,299	0.01%
Fiserv, Inc.	1,750,000	1.63%	1/7/2030	1,551,099	0.05%
Fiserv, Inc.	525,000	4.50%	24/5/2031	545,029	0.02%
Ford Motor Credit Co. LLC	600,000	3.25%	15/9/2025	594,806	0.02%
Ford Motor Credit Co. LLC	1,100,000	2.33%	25/11/2025	1,075,256	0.04%
Ford Motor Credit Co. LLC	1,200,000	4.87%	3/8/2027	1,230,508	0.04%
Ford Motor Credit Co. LLC	1,619,000	6.13%	15/5/2028	1,731,248	0.06%
Ford Motor Credit Co. LLC	900,000	4.17%	21/11/2028	899,193	0.03%
Ford Motor Credit Co. LLC	900,000	5.13%	20/2/2029	934,572	0.03%
Ford Motor Credit Co. LLC	2,100,000	4.45%	14/2/2030	2,114,252	0.07%
Fortive Corp.	400,000	3.70%	13/2/2026	400,302	0.01%
Fortive Corp.	600,000	3.70%	15/8/2029	598,896	0.02%
GE Capital European Funding Unlimited Co.	454,000	6.03%	1/3/2038	560,837	0.02%
General Electric Co.	600,000	1.88%	28/5/2027	569,573	0.02%
General Electric Co.	710,000	1.50%	17/5/2029	649,424	0.02%
General Electric Co.	1,000,000	4.13%	19/9/2035	1,016,443	0.03%
General Electric Co.	850,000	2.13%	17/5/2037	701,901	0.02%
General Mills, Inc.	400,000	0.13%	15/11/2025	380,952	0.01%
General Mills, Inc.	200,000	0.45%	15/1/2026	190,167	0.01%
General Mills, Inc.	100,000	1.50%	27/4/2027	94,559	0.00%
General Mills, Inc.	900,000	3.91%	13/4/2029	911,812	0.03%
General Mills, Inc.	700,000	3.65%	23/10/2030	699,784	0.02%
General Mills, Inc.	500,000	3.85%	23/4/2034	498,791	0.02%
General Motors Financial Co., Inc.	600,000	0.85%	26/2/2026	573,212	0.02%
General Motors Financial Co., Inc.	1,100,000	0.60%	20/5/2027	1,009,186	0.03%
General Motors Financial Co., Inc.	1,050,000	4.50%	22/11/2027	1,075,201	0.04%
General Motors Financial Co., Inc.	1,100,000	3.90%	12/1/2028	1,103,595	0.04%
General Motors Financial Co., Inc.	650,000	0.65%	7/9/2028	574,780	0.02%
General Motors Financial Co., Inc.	800,000	4.30%	15/2/2029	813,706	0.03%
General Motors Financial Co., Inc.	600,000	4.00%	10/7/2030	602,096	0.02%
Global Payments, Inc.	1,215,000	4.88%	17/3/2031	1,254,063	0.04%
Goldman Sachs Group, Inc.	980,000	2.88%	3/6/2026	971,434	0.03%
Goldman Sachs Group, Inc.	2,063,000	1.63%	27/7/2026	1,984,666	0.07%
Goldman Sachs Group, Inc.	1,500,000	0.25%	26/1/2028	1,341,871	0.05%
Goldman Sachs Group, Inc.	700,000	2.00%	22/3/2028	663,957	0.02%
Goldman Sachs Group, Inc.	1,200,000	2.00%	1/11/2028	1,126,681	0.04%
Goldman Sachs Group, Inc.	1,850,000	1.25%	7/2/2029	1,664,793	0.06%
Goldman Sachs Group, Inc.	1,600,000	0.88%	9/5/2029	1,406,018	0.05%
Goldman Sachs Group, Inc.	811,000	4.00%	21/9/2029	825,534	0.03%
Goldman Sachs Group, Inc.	1,300,000	0.88%	21/1/2030	1,117,841	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Goldman Sachs Group, Inc.	100,000	3.00%	12/2/2031	96,122	0.00%
Goldman Sachs Group, Inc.	1,600,000	0.75%	23/3/2032	1,284,132	0.04%
Goldman Sachs Group, Inc.	1,500,000	1.00%	18/3/2033	1,204,110	0.04%
Haleon Netherlands Capital BV	1,400,000	2.13%	29/3/2034	1,209,155	0.04%
Harley-Davidson Financial Services, Inc.	1,200,000	5.13%	5/4/2026	1,224,013	0.04%
Highland Holdings Sarl	700,000	0.32%	15/12/2026	646,936	0.02%
Highland Holdings Sarl	500,000	0.93%	15/12/2031	411,734	0.01%
Honeywell International, Inc.	1,300,000	3.50%	17/5/2027	1,302,421	0.04%
Honeywell International, Inc.	900,000	2.25%	22/2/2028	864,605	0.03%
Honeywell International, Inc.	1,400,000	3.38%	1/3/2030	1,385,010	0.05%
Honeywell International, Inc.	200,000	0.75%	10/3/2032	162,437	0.01%
Honeywell International, Inc.	1,100,000	3.75%	17/5/2032	1,103,213	0.04%
Honeywell International, Inc.	950,000	4.13%	2/11/2034	970,135	0.03%
Honeywell International, Inc.	300,000	3.75%	1/3/2036	294,982	0.01%
Illinois Tool Works, Inc.	1,000,000	0.63%	5/12/2027	914,449	0.03%
Illinois Tool Works, Inc.	1,900,000	3.25%	17/5/2028	1,896,536	0.06%
Illinois Tool Works, Inc.	1,300,000	2.13%	22/5/2030	1,211,216	0.04%
Illinois Tool Works, Inc.	500,000	1.00%	5/6/2031	426,690	0.01%
Illinois Tool Works, Inc.	200,000	3.38%	17/5/2032	198,048	0.01%
Illinois Tool Works, Inc.	500,000	3.00%	19/5/2034	473,691	0.02%
International Business Machines Corp.	1,400,000	2.88%	7/11/2025	1,386,202	0.05%
International Business Machines Corp.	2,025,000	1.25%	29/1/2027	1,921,896	0.07%
International Business Machines Corp.	959,000	3.38%	6/2/2027	957,701	0.03%
International Business Machines Corp.	1,000,000	0.30%	11/2/2028	897,243	0.03%
International Business Machines Corp.	800,000	1.50%	23/5/2029	733,433	0.03%
International Business Machines Corp.	1,926,000	0.88%	9/2/2030	1,677,926	0.06%
International Business Machines Corp.	2,300,000	1.75%	31/1/2031	2,068,634	0.07%
International Business Machines Corp.	1,050,000	3.63%	6/2/2031	1,056,762	0.04%
International Business Machines Corp.	1,200,000	0.65%	11/2/2032	970,208	0.03%
International Business Machines Corp.	300,000	1.25%	9/2/2034	243,567	0.01%
International Business Machines Corp.	1,546,000	3.75%	6/2/2035	1,550,715	0.05%
International Business Machines Corp.	400,000	1.20%	11/2/2040	276,705	0.01%
International Business Machines Corp.	921,000	4.00%	6/2/2043	909,382	0.03%
International Flavors & Fragrances, Inc.	900,000	1.80%	25/9/2026	861,761	0.03%
Jefferies Financial Group, Inc.	800,000	3.88%	16/4/2026	799,922	0.03%
Jefferies Financial Group, Inc.	1,000,000	4.00%	16/4/2029	994,208	0.03%
John Deere Bank SA	175,000	2.50%	14/9/2026	171,616	0.01%
John Deere Bank SA	2,700,000	3.30%	15/10/2029	2,689,395	0.09%
John Deere Cash Management Sarl	700,000	1.85%	2/4/2028	666,035	0.02%
John Deere Cash Management Sarl	700,000	2.20%	2/4/2032	644,989	0.02%
John Deere Cash Management Sarl	600,000	1.65%	13/6/2039	474,713	0.02%
Johnson & Johnson	650,000	1.15%	20/11/2028	601,153	0.02%
Johnson & Johnson	700,000	3.20%	1/6/2032	699,611	0.02%
Johnson & Johnson	1,800,000	1.65%	20/5/2035	1,547,723	0.05%
Johnson & Johnson	1,100,000	3.35%	1/6/2036	1,093,654	0.04%
Johnson & Johnson	1,100,000	3.55%	1/6/2044	1,090,274	0.04%
Johnson Controls International plc	1,100,000	4.25%	23/5/2035	1,119,992	0.04%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	850,000	0.38%	15/9/2027	770,008	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	800,000	3.00%	15/9/2028	780,763	0.03%
JPMorgan Chase & Co.	1,300,000	1.50%	29/10/2026	1,245,796	0.04%
JPMorgan Chase & Co.	4,060,000	1.09%	11/3/2027	3,887,859	0.13%
JPMorgan Chase & Co.	2,050,000	0.39%	24/2/2028	1,885,319	0.06%
JPMorgan Chase & Co.	1,935,000	1.64%	18/5/2028	1,833,119	0.06%
JPMorgan Chase & Co.	1,570,000	2.88%	24/5/2028	1,538,106	0.05%
JPMorgan Chase & Co.	1,400,000	1.81%	12/6/2029	1,307,189	0.04%
JPMorgan Chase & Co.	3,550,000	1.96%	23/3/2030	3,285,451	0.11%
JPMorgan Chase & Co.	1,880,000	1.00%	25/7/2031	1,610,430	0.05%
JPMorgan Chase & Co.	2,975,000	4.46%	13/11/2031	3,092,741	0.10%
JPMorgan Chase & Co.	1,475,000	1.05%	4/11/2032	1,229,188	0.04%
JPMorgan Chase & Co.	2,787,000	3.76%	21/3/2034	2,769,115	0.09%
Kellanova	600,000	0.50%	20/5/2029	518,168	0.02%
Kellanova	427,000	3.75%	16/5/2034	421,744	0.01%
Kinder Morgan, Inc.	169,000	2.25%	16/3/2027	162,574	0.01%
KKR Group Finance Co. V LLC	300,000	1.63%	22/5/2029	270,392	0.01%
Kraft Heinz Foods Co.	1,300,000	2.25%	25/5/2028	1,244,522	0.04%
Kraft Heinz Foods Co.	600,000	3.50%	15/3/2029	599,460	0.02%
Liberty Mutual Group, Inc.	900,000	2.75%	4/5/2026	882,228	0.03%
Liberty Mutual Group, Inc.	900,000	4.63%	2/12/2030	926,394	0.03%
Linde plc	1,600,000	3.00%	14/2/2028	1,581,404	0.05%
Linde plc	2,300,000	3.20%	14/2/2031	2,273,541	0.08%
Linde plc	900,000	3.75%	4/6/2044	881,010	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Linde, Inc.	200,000	1.63%	1/12/2025	194,789	0.01%
LYB International Finance II BV	350,000	0.88%	17/9/2026	329,052	0.01%
LYB International Finance II BV	400,000	1.63%	17/9/2031	345,768	0.01%
ManpowerGroup, Inc.	160,000	1.75%	22/6/2026	154,753	0.01%
ManpowerGroup, Inc.	700,000	3.50%	30/6/2027	698,461	0.02%
Marsh & McLennan Cos, Inc.	1,100,000	1.35%	21/9/2026	1,048,128	0.04%
Marsh & McLennan Cos, Inc.	716,000	1.98%	21/3/2030	665,142	0.02%
MassMutual Global Funding II	500,000	3.75%	19/1/2030	504,495	0.02%
Mastercard, Inc.	200,000	2.10%	1/12/2027	192,743	0.01%
Mastercard, Inc.	1,810,000	1.00%	22/2/2029	1,644,837	0.06%
McDonald's Corp.	900,000	0.90%	15/6/2026	856,832	0.03%
McDonald's Corp.	400,000	1.88%	26/5/2027	383,820	0.01%
McDonald's Corp.	400,000	3.63%	28/11/2027	402,229	0.01%
McDonald's Corp.	100,000	1.75%	3/5/2028	94,183	0.00%
McDonald's Corp.	100,000	0.25%	4/10/2028	87,706	0.00%
McDonald's Corp.	1,450,000	2.38%	31/5/2029	1,379,209	0.05%
McDonald's Corp.	200,000	2.63%	11/6/2029	192,918	0.01%
McDonald's Corp.	1,500,000	1.50%	28/11/2029	1,354,884	0.05%
McDonald's Corp.	800,000	4.00%	7/3/2030	819,347	0.03%
McDonald's Corp.	600,000	3.88%	20/2/2031	608,329	0.02%
McDonald's Corp.	1,100,000	1.60%	15/3/2031	972,927	0.03%
McDonald's Corp.	800,000	3.00%	31/5/2034	754,306	0.03%
McDonald's Corp.	650,000	4.25%	7/3/2035	670,298	0.02%
McDonald's Corp.	600,000	4.13%	28/11/2035	609,664	0.02%
McKesson Corp.	400,000	1.50%	17/11/2025	388,604	0.01%
McKesson Corp.	400,000	1.63%	30/10/2026	382,734	0.01%
Medtronic Global Holdings SCA	500,000	0.25%	2/7/2025	483,565	0.02%
Medtronic Global Holdings SCA	1,000,000	0.00%	15/10/2025	955,218	0.03%
Medtronic Global Holdings SCA	900,000	2.63%	15/10/2025	886,717	0.03%
Medtronic Global Holdings SCA	1,100,000	1.13%	7/3/2027	1,036,904	0.04%
Medtronic Global Holdings SCA	900,000	0.38%	15/10/2028	793,204	0.03%
Medtronic Global Holdings SCA	700,000	3.00%	15/10/2028	689,100	0.02%
Medtronic Global Holdings SCA	1,100,000	1.63%	7/3/2031	982,351	0.03%
Medtronic Global Holdings SCA	1,550,000	1.00%	2/7/2031	1,318,635	0.04%
Medtronic Global Holdings SCA	700,000	3.13%	15/10/2031	685,030	0.02%
Medtronic Global Holdings SCA	100,000	0.75%	15/10/2032	81,115	0.00%
Medtronic Global Holdings SCA	1,000,000	3.38%	15/10/2034	980,129	0.03%
Medtronic Global Holdings SCA	1,539,000	2.25%	7/3/2039	1,264,012	0.04%
Medtronic Global Holdings SCA	1,100,000	1.50%	2/7/2039	804,499	0.03%
Medtronic Global Holdings SCA	1,100,000	1.38%	15/10/2040	768,233	0.03%
Medtronic Global Holdings SCA	1,000,000	1.75%	2/7/2049	654,373	0.02%
Medtronic Global Holdings SCA	1,100,000	1.63%	15/10/2050	693,269	0.02%
Medtronic, Inc.	1,735,000	3.65%	15/10/2029	1,752,330	0.06%
Medtronic, Inc.	900,000	3.88%	15/10/2036	911,668	0.03%
Medtronic, Inc.	700,000	4.15%	15/10/2043	712,212	0.02%
Medtronic, Inc.	918,000	4.15%	15/10/2053	929,288	0.03%
Merck & Co., Inc.	960,000	1.88%	15/10/2026	926,862	0.03%
Merck & Co., Inc.	100,000	2.50%	15/10/2034	92,373	0.00%
Merck & Co., Inc.	1,100,000	1.38%	2/11/2036	860,520	0.03%
Metropolitan Life Global Funding I	415,000	0.55%	16/6/2027	381,833	0.01%
Metropolitan Life Global Funding I	458,000	4.00%	5/4/2028	466,274	0.02%
Metropolitan Life Global Funding I	925,000	3.75%	5/12/2030	940,102	0.03%
Metropolitan Life Global Funding I	275,000	3.75%	7/12/2031	279,901	0.01%
Metropolitan Life Global Funding I	1,043,000	3.63%	26/3/2034	1,038,837	0.04%
Microsoft Corp.	700,000	3.13%	6/12/2028	701,796	0.02%
Mohawk Capital Finance SA	900,000	1.75%	12/6/2027	851,989	0.03%
Molson Coors Beverage Co.	850,000	3.80%	15/6/2032	854,026	0.03%
Mondelez International Holdings Netherlands BV	200,000	0.00%	22/9/2026	185,546	0.01%
Mondelez International Holdings Netherlands BV	500,000	0.25%	9/9/2029	426,963	0.01%
Mondelez International Holdings Netherlands BV	300,000	0.38%	22/9/2029	256,039	0.01%
Mondelez International Holdings Netherlands BV	600,000	0.88%	1/10/2031	497,911	0.02%
Mondelez International Holdings Netherlands BV	900,000	1.25%	9/9/2041	608,747	0.02%
Mondelez International, Inc.	100,000	1.63%	8/3/2027	95,351	0.00%
Mondelez International, Inc.	1,900,000	0.25%	17/3/2028	1,691,243	0.06%
Mondelez International, Inc.	350,000	0.75%	17/3/2033	276,080	0.01%
Mondelez International, Inc.	950,000	2.38%	6/3/2035	835,008	0.03%
Mondelez International, Inc.	800,000	1.38%	17/3/2041	555,469	0.02%
Moody's Corp.	1,300,000	0.95%	25/2/2030	1,131,127	0.04%
Morgan Stanley	1,773,000	1.34%	23/10/2026	1,720,205	0.06%
Morgan Stanley	1,200,000	1.38%	27/10/2026	1,149,080	0.04%
Morgan Stanley	1,200,000	1.88%	27/4/2027	1,148,973	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Morgan Stanley	2,910,000	0.41%	29/10/2027	2,701,840	0.09%
Morgan Stanley	1,100,000	4.81%	25/10/2028	1,139,347	0.04%
Morgan Stanley	2,100,000	4.66%	2/3/2029	2,165,095	0.07%
Morgan Stanley	1,800,000	0.50%	26/10/2029	1,572,087	0.05%
Morgan Stanley	200,000	3.79%	21/3/2030	200,112	0.01%
Morgan Stanley	3,650,000	0.50%	7/2/2031	3,041,378	0.10%
Morgan Stanley	2,120,000	2.95%	7/5/2032	2,003,681	0.07%
Morgan Stanley	1,955,000	1.10%	29/4/2033	1,594,782	0.05%
Morgan Stanley	1,660,000	5.15%	25/1/2034	1,799,986	0.06%
Morgan Stanley	3,400,000	3.96%	21/3/2035	3,379,380	0.11%
Nasdaq, Inc.	1,150,000	1.75%	28/3/2029	1,062,982	0.04%
Nasdaq, Inc.	1,100,000	0.88%	13/2/2030	952,860	0.03%
Nasdaq, Inc.	1,128,000	4.50%	15/2/2032	1,179,712	0.04%
Nasdaq, Inc.	700,000	0.90%	30/7/2033	547,493	0.02%
National Grid North America, Inc.	800,000	0.41%	20/1/2026	760,550	0.03%
National Grid North America, Inc.	810,000	4.15%	12/9/2027	821,367	0.03%
National Grid North America, Inc.	950,000	1.05%	20/1/2031	794,487	0.03%
National Grid North America, Inc.	750,000	4.67%	12/9/2033	778,893	0.03%
Nestle Finance International Ltd.	3,600,000	3.50%	13/12/2027	3,637,606	0.12%
Nestle Finance International Ltd.	100,000	3.00%	15/3/2028	100,222	0.00%
Nestle Finance International Ltd.	1,550,000	3.25%	15/1/2031	1,557,130	0.05%
Nestle Finance International Ltd.	200,000	3.00%	23/1/2031	197,696	0.01%
Nestle Finance International Ltd.	1,250,000	3.75%	13/3/2033	1,299,802	0.04%
Nestle Finance International Ltd.	1,000,000	3.38%	15/11/2034	1,001,619	0.03%
Nestle Finance International Ltd.	850,000	3.25%	23/1/2037	823,939	0.03%
Nestle Holdings, Inc.	250,000	0.88%	18/7/2025	243,266	0.01%
Netflix, Inc.	1,700,000	3.63%	15/5/2027	1,707,165	0.06%
Netflix, Inc.	2,600,000	4.63%	15/5/2029	2,717,656	0.09%
Netflix, Inc.	1,900,000	3.88%	15/11/2029	1,923,840	0.07%
Netflix, Inc.	1,300,000	3.63%	15/6/2030	1,296,715	0.04%
New York Life Global Funding	1,058,000	0.25%	23/1/2027	976,632	0.03%
New York Life Global Funding	900,000	0.25%	4/10/2028	791,777	0.03%
New York Life Global Funding	500,000	3.63%	9/1/2030	507,051	0.02%
New York Life Global Funding	1,200,000	3.45%	30/1/2031	1,200,271	0.04%
New York Life Global Funding	550,000	3.63%	7/6/2034	551,275	0.02%
Northwestern Mutual Global Funding	450,000	4.11%	15/3/2030	460,570	0.02%
Omnicom Finance Holdings plc	1,800,000	0.80%	8/7/2027	1,667,604	0.06%
Omnicom Finance Holdings plc	300,000	1.40%	8/7/2031	262,989	0.01%
Omnicom Finance Holdings plc	950,000	3.70%	6/3/2032	938,277	0.03%
Oncor Electric Delivery Co. LLC	400,000	3.50%	15/5/2031	397,502	0.01%
Oracle Corp.	200,000	3.13%	10/7/2025	198,608	0.01%
PACCAR Financial Europe BV	600,000	3.25%	29/11/2025	597,178	0.02%
PACCAR Financial Europe BV	400,000	0.00%	1/3/2026	377,436	0.01%
PartnerRe Ireland Finance DAC	800,000	1.25%	15/9/2026	758,190	0.03%
PepsiCo, Inc.	1,000,000	2.63%	28/4/2026	987,297	0.03%
PepsiCo, Inc.	650,000	0.75%	18/3/2027	608,487	0.02%
PepsiCo, Inc.	2,300,000	0.50%	6/5/2028	2,075,719	0.07%
PepsiCo, Inc.	600,000	0.88%	18/7/2028	547,575	0.02%
PepsiCo, Inc.	600,000	1.13%	18/3/2031	523,318	0.02%
PepsiCo, Inc.	1,250,000	0.40%	9/10/2032	988,125	0.03%
PepsiCo, Inc.	1,125,000	0.75%	14/10/2033	893,809	0.03%
PepsiCo, Inc.	1,200,000	0.88%	16/10/2039	831,615	0.03%
PepsiCo, Inc.	450,000	1.05%	9/10/2050	270,650	0.01%
Pfizer, Inc.	500,000	1.00%	6/3/2027	471,431	0.02%
Philip Morris International, Inc.	2,050,000	2.88%	3/3/2026	2,024,640	0.07%
Philip Morris International, Inc.	550,000	0.13%	3/8/2026	512,083	0.02%
Philip Morris International, Inc.	1,400,000	0.80%	1/8/2031	1,140,961	0.04%
Philip Morris International, Inc.	350,000	2.00%	9/5/2036	278,255	0.01%
Philip Morris International, Inc.	450,000	1.88%	6/11/2037	336,063	0.01%
Philip Morris International, Inc.	1,300,000	1.45%	1/8/2039	863,904	0.03%
PPG Industries, Inc.	1,000,000	2.75%	1/6/2029	961,125	0.03%
Procter & Gamble Co.	1,210,000	3.25%	2/8/2026	1,209,333	0.04%
Procter & Gamble Co.	150,000	4.88%	11/5/2027	156,738	0.01%
Procter & Gamble Co.	500,000	3.15%	29/4/2028	499,322	0.02%
Procter & Gamble Co.	1,150,000	1.20%	30/10/2028	1,061,523	0.04%
Procter & Gamble Co.	400,000	1.25%	25/10/2029	363,039	0.01%
Procter & Gamble Co.	1,425,000	0.35%	5/5/2030	1,213,302	0.04%
Procter & Gamble Co.	600,000	3.25%	2/8/2031	601,191	0.02%
Procter & Gamble Co.	900,000	3.20%	29/4/2034	888,543	0.03%
Procter & Gamble Co.	200,000	1.88%	30/10/2038	166,522	0.01%
Procter & Gamble Co.	700,000	0.90%	4/11/2041	467,522	0.02%

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Prologis Euro Finance LLC	550,000	0.25%	10/9/2027	494,060	0.02%
Prologis Euro Finance LLC	300,000	0.38%	6/2/2028	266,979	0.01%
Prologis Euro Finance LLC	800,000	1.88%	5/1/2029	739,246	0.03%
Prologis Euro Finance LLC	1,060,000	1.00%	8/2/2029	936,749	0.03%
Prologis Euro Finance LLC	700,000	3.88%	31/1/2030	700,863	0.02%
Prologis Euro Finance LLC	200,000	0.63%	10/9/2031	160,432	0.01%
Prologis Euro Finance LLC	900,000	0.50%	16/2/2032	699,253	0.02%
Prologis Euro Finance LLC	1,050,000	4.63%	23/5/2033	1,090,954	0.04%
Prologis Euro Finance LLC	792,000	1.50%	8/2/2034	643,316	0.02%
Prologis Euro Finance LLC	900,000	4.00%	5/5/2034	896,379	0.03%
Prologis Euro Finance LLC	650,000	1.00%	6/2/2035	486,837	0.02%
Prologis Euro Finance LLC	300,000	1.00%	16/2/2041	186,096	0.01%
Prologis Euro Finance LLC	975,000	4.25%	31/1/2043	955,130	0.03%
Prologis Euro Finance LLC	300,000	1.50%	10/9/2049	170,421	0.01%
Prologis International Funding II SA	350,000	1.75%	15/3/2028	325,945	0.01%
Prologis LP	860,000	3.00%	2/6/2026	850,930	0.03%
Public Storage Operating Co.	1,092,000	0.50%	9/9/2030	903,634	0.03%
Public Storage Operating Co.	300,000	0.88%	24/1/2032	246,066	0.01%
PVH Corp.	700,000	3.13%	15/12/2027	684,336	0.02%
PVH Corp.	600,000	4.13%	16/7/2029	597,740	0.02%
Realty Income Corp.	1,199,000	4.88%	6/7/2030	1,248,403	0.04%
Realty Income Corp.	875,000	5.13%	6/7/2034	943,069	0.03%
Revvity, Inc.	300,000	1.88%	19/7/2026	289,515	0.01%
Roche Finance Europe BV	300,000	3.20%	27/8/2029	300,214	0.01%
Roche Finance Europe BV	500,000	3.23%	3/5/2030	499,963	0.02%
Roche Finance Europe BV	1,100,000	3.36%	27/2/2035	1,097,712	0.04%
Roche Finance Europe BV	1,200,000	3.59%	4/12/2036	1,209,806	0.04%
Roche Finance Europe BV	1,000,000	3.56%	3/5/2044	976,037	0.03%
RTX Corp.	400,000	2.15%	18/5/2030	362,504	0.01%
Schlumberger Finance BV	1,775,000	1.38%	28/10/2026	1,692,982	0.06%
Schlumberger Finance BV	400,000	0.25%	15/10/2027	362,168	0.01%
Schlumberger Finance BV	850,000	0.50%	15/10/2031	688,105	0.02%
Schlumberger Finance BV	800,000	2.00%	6/5/2032	715,383	0.02%
Schlumberger Finance France SAS	1,300,000	1.00%	18/2/2026	1,247,859	0.04%
Schneider Electric SE	900,000	3.25%	12/6/2028	902,085	0.03%
Schneider Electric SE	700,000	3.50%	12/6/2033	700,782	0.02%
Simon International Finance SCA	800,000	1.13%	19/3/2033	638,234	0.02%
Southern Co.	1,950,000	1.88%	15/9/2081	1,734,442	0.06%
Southern Power Co.	750,000	1.85%	20/6/2026	722,962	0.02%
Stellantis NV	1,500,000	3.88%	5/1/2026	1,503,516	0.05%
Stellantis NV	800,000	2.75%	15/5/2026	787,657	0.03%
Stellantis NV	2,400,000	0.63%	30/3/2027	2,220,770	0.08%
Stellantis NV	700,000	4.50%	7/7/2028	722,301	0.02%
Stellantis NV	800,000	0.75%	18/1/2029	703,897	0.02%
Stellantis NV	300,000	1.13%	18/9/2029	264,166	0.01%
Stellantis NV	2,000,000	4.25%	16/6/2031	2,034,807	0.07%
Stellantis NV	558,000	2.75%	1/4/2032	512,702	0.02%
Stellantis NV	1,200,000	1.25%	20/6/2033	958,138	0.03%
Stellantis NV	1,100,000	3.75%	19/3/2036	1,062,457	0.04%
Stryker Corp.	1,000,000	2.13%	30/11/2027	956,661	0.03%
Stryker Corp.	1,200,000	3.38%	11/12/2028	1,192,630	0.04%
Stryker Corp.	1,400,000	0.75%	1/3/2029	1,235,803	0.04%
Stryker Corp.	400,000	2.63%	30/11/2030	379,066	0.01%
Stryker Corp.	1,200,000	1.00%	3/12/2031	998,860	0.03%
Tapestry, Inc.	400,000	5.35%	27/11/2025	405,731	0.01%
Tapestry, Inc.	800,000	5.38%	27/11/2027	822,722	0.03%
Tapestry, Inc.	400,000	5.88%	27/11/2031	413,403	0.01%
Thermo Fisher Scientific Finance I BV	800,000	0.00%	18/11/2025	761,310	0.03%
Thermo Fisher Scientific Finance I BV	1,512,000	0.80%	18/10/2030	1,293,269	0.04%
Thermo Fisher Scientific Finance I BV	940,000	1.13%	18/10/2033	763,675	0.03%
Thermo Fisher Scientific Finance I BV	1,600,000	1.63%	18/10/2041	1,141,223	0.04%
Thermo Fisher Scientific, Inc.	560,000	3.20%	21/1/2026	556,421	0.02%
Thermo Fisher Scientific, Inc.	450,000	1.40%	23/1/2026	434,888	0.01%
Thermo Fisher Scientific, Inc.	900,000	1.45%	16/3/2027	855,482	0.03%
Thermo Fisher Scientific, Inc.	1,600,000	1.75%	15/4/2027	1,530,200	0.05%
Thermo Fisher Scientific, Inc.	350,000	0.50%	1/3/2028	316,045	0.01%
Thermo Fisher Scientific, Inc.	1,450,000	1.38%	12/9/2028	1,339,960	0.05%
Thermo Fisher Scientific, Inc.	1,000,000	1.95%	24/7/2029	936,075	0.03%
Thermo Fisher Scientific, Inc.	500,000	0.88%	1/10/2031	418,848	0.01%
Thermo Fisher Scientific, Inc.	350,000	2.38%	15/4/2032	323,865	0.01%
Thermo Fisher Scientific, Inc.	500,000	3.65%	21/11/2034	502,177	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thermo Fisher Scientific, Inc.	1,200,000	2.88%	24/7/2037	1,099,101	0.04%
Thermo Fisher Scientific, Inc.	700,000	1.50%	1/10/2039	512,532	0.02%
Thermo Fisher Scientific, Inc.	1,250,000	1.88%	1/10/2049	841,251	0.03%
Timken Co.	800,000	4.13%	23/5/2034	779,095	0.03%
T-Mobile USA, Inc.	1,300,000	3.70%	8/5/2032	1,302,168	0.04%
T-Mobile USA, Inc.	600,000	3.85%	8/5/2036	595,661	0.02%
Toyota Motor Credit Corp.	860,000	0.25%	16/7/2026	807,221	0.03%
Toyota Motor Credit Corp.	1,800,000	0.13%	5/11/2027	1,617,160	0.05%
Toyota Motor Credit Corp.	1,550,000	4.05%	13/9/2029	1,589,676	0.05%
Toyota Motor Credit Corp.	950,000	3.85%	24/7/2030	964,825	0.03%
United Parcel Service, Inc.	800,000	1.63%	15/11/2025	779,048	0.03%
United Parcel Service, Inc.	100,000	1.00%	15/11/2028	90,710	0.00%
United Parcel Service, Inc.	600,000	1.50%	15/11/2032	515,339	0.02%
Upjohn Finance BV	1,450,000	1.36%	23/6/2027	1,351,464	0.05%
Upjohn Finance BV	1,800,000	1.91%	23/6/2032	1,506,631	0.05%
US Bancorp	900,000	4.01%	21/5/2032	898,777	0.03%
Utah Acquisition Sub, Inc.	250,000	3.13%	22/11/2028	242,240	0.01%
Veralto Corp.	600,000	4.15%	19/9/2031	607,389	0.02%
Verizon Communications, Inc.	700,000	3.25%	17/2/2026	697,685	0.02%
Verizon Communications, Inc.	5,000,000	0.38%	22/3/2029	4,338,458	0.15%
Verizon Communications, Inc.	400,000	1.88%	26/10/2029	368,739	0.01%
Verizon Communications, Inc.	1,975,000	1.25%	8/4/2030	1,741,804	0.06%
Verizon Communications, Inc.	700,000	4.25%	31/10/2030	724,389	0.02%
Verizon Communications, Inc.	800,000	2.63%	1/12/2031	750,832	0.03%
Verizon Communications, Inc.	820,000	0.88%	19/3/2032	672,292	0.02%
Verizon Communications, Inc.	1,560,000	0.75%	22/3/2032	1,264,794	0.04%
Verizon Communications, Inc.	600,000	3.50%	28/6/2032	593,825	0.02%
Verizon Communications, Inc.	2,500,000	1.30%	18/5/2033	2,050,589	0.07%
Verizon Communications, Inc.	1,110,000	4.75%	31/10/2034	1,199,297	0.04%
Verizon Communications, Inc.	1,300,000	1.13%	19/9/2035	985,252	0.03%
Verizon Communications, Inc.	800,000	3.75%	28/2/2036	789,984	0.03%
Verizon Communications, Inc.	1,255,000	2.88%	15/1/2038	1,118,729	0.04%
Verizon Communications, Inc.	600,000	1.50%	19/9/2039	435,835	0.01%
Verizon Communications, Inc.	900,000	1.85%	18/5/2040	682,739	0.02%
VF Corp.	960,000	4.13%	7/3/2026	948,588	0.03%
VF Corp.	500,000	0.25%	25/2/2028	421,937	0.01%
VF Corp.	500,000	4.25%	7/3/2029	480,670	0.02%
VF Corp.	300,000	0.63%	25/2/2032	212,756	0.01%
Visa, Inc.	2,700,000	1.50%	15/6/2026	2,608,307	0.09%
Visa, Inc.	700,000	2.38%	15/6/2034	645,261	0.02%
Wabtec Transportation Netherlands BV	660,000	1.25%	3/12/2027	611,404	0.02%
Walmart, Inc.	1,300,000	2.55%	8/4/2026	1,283,783	0.04%
Walmart, Inc.	1,150,000	4.88%	21/9/2029	1,243,348	0.04%
Warnermedia Holdings, Inc.	540,000	4.30%	17/1/2030	540,349	0.02%
Warnermedia Holdings, Inc.	1,000,000	4.69%	17/5/2033	994,005	0.03%
Wells Fargo & Co.	1,730,000	2.00%	27/4/2026	1,679,698	0.06%
Wells Fargo & Co.	2,800,000	1.38%	26/10/2026	2,657,356	0.09%
Wells Fargo & Co.	2,239,000	1.00%	2/2/2027	2,094,073	0.07%
Wells Fargo & Co.	987,000	1.50%	24/5/2027	930,269	0.03%
Wells Fargo & Co.	1,425,000	0.63%	25/3/2030	1,200,169	0.04%
Wells Fargo & Co.	2,010,000	1.74%	4/5/2030	1,834,187	0.06%
Wells Fargo & Co.	750,000	0.63%	14/8/2030	624,867	0.02%
Westlake Corp.	1,300,000	1.63%	17/7/2029	1,168,842	0.04%
Whirlpool EMEA Finance Sarl	400,000	0.50%	20/2/2028	357,371	0.01%
Whirlpool Finance Luxembourg Sarl	400,000	1.25%	2/11/2026	379,780	0.01%
Whirlpool Finance Luxembourg Sarl	1,100,000	1.10%	9/11/2027	1,014,452	0.03%
WP Carey, Inc.	800,000	4.25%	23/7/2032	797,519	0.03%
WPC Eurobond BV	800,000	2.25%	9/4/2026	777,375	0.03%
WPC Eurobond BV	200,000	2.13%	15/4/2027	190,849	0.01%
WPC Eurobond BV	800,000	1.35%	15/4/2028	725,146	0.02%
WPC Eurobond BV	300,000	0.95%	1/6/2030	251,997	0.01%
Zimmer Biomet Holdings, Inc.	1,000,000	2.43%	13/12/2026	974,225	0.03%
Zimmer Biomet Holdings, Inc.	500,000	1.16%	15/11/2027	460,621	0.02%
				<b>554,985,786</b>	<b>18.80%</b>
<b>Zambia 0.04% (30 June 2023: 0.03%)</b>					
Anglo American Capital plc	1,000,000	4.50%	15/9/2028	1,022,255	0.04%
				<b>1,022,255</b>	<b>0.04%</b>
<b>Total Fixed Income</b>				<b>2,914,793,477</b>	<b>98.72%</b>
<b>Total Transferable Securities</b>				<b>2,914,793,477</b>	<b>98.72%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: (0.00%))</b>				
<b>Futures (0.00%) (30 June 2023: (0.00%))</b>				
Euro-Schatz September 2024	182	€19,194,551	42,849	0.00%
Euro-Buxl 30 Year Bond September 2024	24	€3,091,680	34,080	0.00%
Euro-Bund September 2024	24	€3,148,792	10,088	0.00%
Euro-Bobl September 2024	(168)	€(19,400,530)	(161,390)	(0.00%)
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(74,373)</b>	<b>(0.00%)</b>
<b>Total Investments</b>			<b>2,914,719,104</b>	<b>98.72%</b>
			<b>Fair Value EUR (€)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>			<b>37,822,269</b>	<b>1.28%</b>
<b>Net Assets</b>			<b>2,952,541,373</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>			<b>EUR (€)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing		2,786,917,855	93.01%
(b)	Transferable securities dealt in on another regulated market		124,369,261	4.15%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		3,506,361	0.12%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		87,017	0.00%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other Assets		81,514,543	2.72%
	<b>Total Assets</b>		<b>2,996,395,037</b>	<b>100.00%</b>



## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,914,793,477	1,551,803,314
Financial Derivative Instruments	3,17	87,017	39,780
Cash	3	31,699,417	10,769,481
Receivables:			
Interest and Dividends		32,251,715	13,856,622
Capital Shares Issued		288	371,223
Investments Sold		17,353,231	10,726,592
Margin Cash Due from Broker	3	209,892	153,453
<b>Total Current Assets</b>		<b>2,996,395,037</b>	<b>1,587,720,465</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	161,390	51,610
Payables and Other Liabilities:			
Capital Shares Redeemed		—	370,913
Investments Purchased		43,495,098	17,314,983
Management Fees Payable	12	197,176	115,693
<b>Total Current Liabilities</b>		<b>43,853,664</b>	<b>17,853,199</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,952,541,373</b>	<b>1,569,867,266</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€1,214,561,517	€672,528,871	€195,080,991
Number of Shares Outstanding	24,511,034	14,430,244	4,182,612
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€49.55</b>	<b>€46.61</b>	<b>€46.64</b>
<b>EUR Distributing</b>			
Net Assets	€1,737,979,856	€897,338,395	€517,875,858
Number of Shares Outstanding	36,446,094	19,354,448	10,942,615
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€47.69</b>	<b>€46.36</b>	<b>€47.33</b>

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		76,953,162	25,821,007
Other Income		333,985	42,195
Net Gain/(Loss) on Financial Instruments		53,934,375	(24,026,771)
<b>Total Investment Income</b>		<b>131,221,522</b>	<b>1,836,431</b>
<b>Expenses</b>			
Management Fees	12	1,991,242	971,293
Transaction Fees and Commissions		4,264	1,771
<b>Total Expenses</b>		<b>1,995,506</b>	<b>973,064</b>
<b>Finance Costs</b>			
Interest Expense		10,825	3,041
Distributions	6	43,321,133	15,902,507
<b>Total Finance Costs</b>		<b>43,331,958</b>	<b>15,905,548</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>85,894,058</b>	<b>(15,042,181)</b>
Taxation	5	(90,017)	(56,536)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>85,804,041</b>	<b>(15,098,717)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	85,804,041	(15,098,717)
<b>Capital Transactions</b>		
Subscriptions	2,022,326,356	1,330,737,741
Redemptions	(725,456,290)	(458,728,607)
Total Capital Transactions	1,296,870,066	872,009,134
<b>Total Increase for the Year</b>	<b>1,382,674,107</b>	<b>856,910,417</b>
<b>Net Assets</b>		
Beginning of Year	1,569,867,266	712,956,849
<b>End of Year</b>	<b>2,952,541,373</b>	<b>1,569,867,266</b>

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

# Vanguard EUR Eurozone Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard EUR Eurozone Government Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Treasury Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated euro zone treasury securities with maturities greater than 1 year and a minimum issue size of €300 million.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory. In this environment, the ETF's benchmark index returned 2.44% for the fiscal year.
- Among the countries with relatively large weightings in the index, Italy and Spain outperformed the benchmark, while Germany and France underperformed.
- By maturity, shorter-dated bonds performed the best. From a credit-quality perspective, lower-rated bonds did the best.

Benchmark returns in the commentary above are in euros.

### Benchmark: Bloomberg Euro-Aggregate: Treasury Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Accumulating	2.41%	-2.67%	-1.60%
Benchmark	2.44	-2.65	-1.57
Tracking Difference*	-0.03		
EUR Distributing	2.41%	-2.67%	-0.74%
Benchmark	2.44	-2.65	-0.69
Tracking Difference*	-0.03		

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

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

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

<sup>1</sup> Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	38,200,000	38,020,322	Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	29,381,000	29,403,156
French Republic Government Bond OAT 2.50% 24/9/2026	37,777,000	37,231,086	Spain Government Bond 0.00% 31/5/2025	30,084,000	28,974,557
Italy Buoni Poliennali Del Tesoro 3.60% 29/9/2025	29,908,000	29,881,109	French Republic Government Bond OAT 0.00% 25/2/2025	24,514,000	23,679,012
Bundesschatzanweisungen 3.10% 18/9/2025	28,618,784	28,647,196	Bundesschatzanweisungen 2.20% 12/12/2024	16,047,000	15,880,853
Italy Buoni Poliennali Del Tesoro 3.20% 28/1/2026	27,882,000	27,814,599	French Republic Government Bond OAT 0.00% 25/3/2025	16,327,000	15,789,483
Italy Buoni Poliennali Del Tesoro 4.10% 1/2/2029	26,675,000	27,045,128	Bundesschatzanweisungen 0.40% 13/9/2024	14,780,000	14,337,337
Bundesobligation 2.40% 19/10/2028	26,200,000	26,119,954	Italy Buoni Poliennali Del Tesoro 0.00% 15/8/2024	13,687,000	13,206,420
French Republic Government Bond OAT 3.90% 25/11/2033	23,732,175	24,657,577	French Republic Government Bond OAT 0.50% 25/5/2025	13,443,000	13,063,627
Spain Government Bond 3.25% 30/4/2034	22,935,000	22,835,303	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2025	12,494,000	12,677,103
French Republic Government Bond OAT 2.75% 25/2/2029	21,400,000	21,126,593	Republic of Austria Government Bond 0.00% 20/4/2025	13,088,000	12,580,654
Italy Buoni Poliennali Del Tesoro 3.80% 1/8/2028	19,600,000	19,716,522	Italy Buoni Poliennali Del Tesoro 1.45% 15/11/2024	12,356,000	12,075,731
Bundesrepublik Deutschland Bundesanleihe 2.60% 15/8/2033	17,816,553	17,912,135	Spain Government Bond 3.25% 30/4/2034	11,748,000	11,663,673
Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	16,784,000	16,735,235	French Republic Government Bond OAT 2.75% 25/2/2029	10,456,000	10,491,156
Bundesschatzanweisungen 3.10% 12/12/2025	16,500,000	16,524,115	Bundesschatzanweisungen 2.80% 12/6/2025	10,500,000	10,454,859
French Republic Government Bond OAT 0.00% 25/11/2030	20,200,000	16,438,035	Bundesobligation 0.00% 11/4/2025	10,207,000	9,889,313
Italy Buoni Poliennali Del Tesoro 3.50% 15/2/2031	16,304,000	16,254,753	Hellenic Republic Government Bond 3.38% 15/6/2034	9,662,000	9,557,582
French Republic Government Bond OAT 1.25% 25/5/2038	20,117,515	15,578,436	French Republic Government Bond OAT 0.00% 25/2/2026	9,628,000	9,063,153
French Republic Government Bond OAT 5.50% 25/4/2029	13,540,000	15,278,895	Spain Government Bond 0.00% 31/1/2025	8,688,000	8,348,559
French Republic Government Bond OAT 2.75% 25/2/2030	15,039,650	14,888,730	Kingdom of Belgium Government Bond 0.80% 22/6/2025	8,510,000	8,301,622
French Republic Government Bond OAT 6.00% 25/10/2025	14,000,000	14,705,891	Bundesschatzanweisungen 3.10% 18/9/2025	8,200,000	8,217,134
			Bundesobligation 2.40% 19/10/2028	7,600,000	7,655,314
			French Republic Government Bond OAT 2.50% 25/5/2030	7,718,670	7,643,544

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.78% (30 June 2023: 99.05%)</b>					
<b>Fixed Income 98.78% (30 June 2023: 99.05%)</b>					
<b>Austria 3.50% (30 June 2023: 3.70%)</b>					
Republic of Austria Government Bond	4,300,000	4.85%	15/3/2026	4,417,957	0.15%
Republic of Austria Government Bond	2,000,000	2.00%	15/7/2026	1,958,558	0.07%
Republic of Austria Government Bond	4,456,000	0.75%	20/10/2026	4,237,168	0.15%
Republic of Austria Government Bond	6,944,000	0.50%	20/4/2027	6,487,050	0.23%
Republic of Austria Government Bond	3,800,000	6.25%	15/7/2027	4,154,257	0.15%
Republic of Austria Government Bond	8,380,000	0.75%	20/2/2028	7,765,399	0.27%
Republic of Austria Government Bond	8,581,000	0.00%	20/10/2028	7,590,352	0.27%
Republic of Austria Government Bond	6,160,000	0.50%	20/2/2029	5,530,890	0.19%
Republic of Austria Government Bond	1,190,000	2.90%	23/5/2029	1,192,017	0.04%
Republic of Austria Government Bond	4,723,000	0.00%	20/2/2030	4,016,272	0.14%
Republic of Austria Government Bond	1,500,000	3.45%	20/10/2030	1,544,175	0.05%
Republic of Austria Government Bond	6,554,000	0.00%	20/2/2031	5,401,286	0.19%
Republic of Austria Government Bond	6,958,000	0.90%	20/2/2032	5,989,067	0.21%
Republic of Austria Government Bond	6,868,000	2.90%	20/2/2033	6,805,565	0.24%
Republic of Austria Government Bond	1,600,000	2.90%	20/2/2034	1,580,109	0.06%
Republic of Austria Government Bond	2,975,000	2.40%	23/5/2034	2,813,391	0.10%
Republic of Austria Government Bond	1,977,000	0.25%	20/10/2036	1,395,955	0.05%
Republic of Austria Government Bond	5,595,000	4.15%	15/3/2037	6,153,744	0.22%
Republic of Austria Government Bond	750,000	3.20%	15/7/2039	745,087	0.03%
Republic of Austria Government Bond	2,190,000	0.00%	20/10/2040	1,299,973	0.05%
Republic of Austria Government Bond	3,263,000	3.15%	20/6/2044	3,196,068	0.11%
Republic of Austria Government Bond	3,494,000	1.50%	20/2/2047	2,510,757	0.09%
Republic of Austria Government Bond	5,060,000	1.85%	23/5/2049	3,840,636	0.13%
Republic of Austria Government Bond	2,039,000	0.75%	20/3/2051	1,141,714	0.04%
Republic of Austria Government Bond	1,900,000	3.15%	20/10/2053	1,838,692	0.06%
Republic of Austria Government Bond	1,782,000	3.80%	26/1/2062	1,970,999	0.07%
Republic of Austria Government Bond	2,784,000	0.70%	20/4/2071	1,196,087	0.04%
Republic of Austria Government Bond	3,767,000	2.10%	20/9/2117	2,712,242	0.09%
Republic of Austria Government Bond	606,000	0.85%	30/6/2120	257,144	0.01%
				<b>99,742,611</b>	<b>3.50%</b>
<b>Belgium 4.95% (30 June 2023: 5.23%)</b>					
Kingdom of Belgium Government Bond	2,812,000	4.50%	28/3/2026	2,880,633	0.10%
Kingdom of Belgium Government Bond	7,133,000	1.00%	22/6/2026	6,863,573	0.24%
Kingdom of Belgium Government Bond	7,550,500	0.80%	22/6/2027	7,116,032	0.25%
Kingdom of Belgium Government Bond	8,070,000	0.00%	22/10/2027	7,355,702	0.26%
Kingdom of Belgium Government Bond	5,030,000	5.50%	28/3/2028	5,497,415	0.19%
Kingdom of Belgium Government Bond	6,118,000	0.80%	22/6/2028	5,660,869	0.20%
Kingdom of Belgium Government Bond	7,178,000	0.90%	22/6/2029	6,546,496	0.23%
Kingdom of Belgium Government Bond	3,024,000	2.70%	22/10/2029	3,001,521	0.11%
Kingdom of Belgium Government Bond	6,836,000	0.10%	22/6/2030	5,811,527	0.20%
Kingdom of Belgium Government Bond	6,327,000	1.00%	22/6/2031	5,569,249	0.20%
Kingdom of Belgium Government Bond	4,994,103	0.00%	22/10/2031	4,039,690	0.14%
Kingdom of Belgium Government Bond	1,442,000	4.00%	28/3/2032	1,541,353	0.05%
Kingdom of Belgium Government Bond	11,954,293	0.35%	22/6/2032	9,733,251	0.34%
Kingdom of Belgium Government Bond	1,307,000	1.25%	22/4/2033	1,132,808	0.04%
Kingdom of Belgium Government Bond	8,404,000	3.00%	22/6/2033	8,383,055	0.29%
Kingdom of Belgium Government Bond	2,666,000	3.00%	22/6/2034	2,642,235	0.09%
Kingdom of Belgium Government Bond	7,256,340	2.85%	22/10/2034	7,073,940	0.25%
Kingdom of Belgium Government Bond	6,014,000	5.00%	28/3/2035	7,001,697	0.25%
Kingdom of Belgium Government Bond	2,356,000	1.45%	22/6/2037	1,905,299	0.07%
Kingdom of Belgium Government Bond	3,159,024	1.90%	22/6/2038	2,661,744	0.09%
Kingdom of Belgium Government Bond	4,081,500	2.75%	22/4/2039	3,796,819	0.13%
Kingdom of Belgium Government Bond	2,472,341	0.40%	22/6/2040	1,568,449	0.06%
Kingdom of Belgium Government Bond	4,685,000	4.25%	28/3/2041	5,175,284	0.18%
Kingdom of Belgium Government Bond	4,779,000	3.45%	22/6/2043	4,759,034	0.17%
Kingdom of Belgium Government Bond	2,702,500	3.75%	22/6/2045	2,804,400	0.10%
Kingdom of Belgium Government Bond	4,504,000	1.60%	22/6/2047	3,160,937	0.11%
Kingdom of Belgium Government Bond	4,027,690	1.70%	22/6/2050	2,772,756	0.10%
Kingdom of Belgium Government Bond	1,660,000	1.40%	22/6/2053	1,016,660	0.04%
Kingdom of Belgium Government Bond	5,250,000	3.30%	22/6/2054	4,941,981	0.17%
Kingdom of Belgium Government Bond	4,180,000	3.50%	22/6/2055	4,064,581	0.14%
Kingdom of Belgium Government Bond	1,252,500	2.25%	22/6/2057	934,260	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kingdom of Belgium Government Bond	3,430,300	2.15%	22/6/2066	2,461,999	0.09%
Kingdom of Belgium Government Bond	2,865,380	0.65%	22/6/2071	1,156,496	0.04%
				<b>141,031,745</b>	<b>4.95%</b>
<b>Croatia 0.23% (30 June 2023: 0.22%)</b>					
Croatia Government International Bond	800,000	3.00%	20/3/2027	793,765	0.03%
Croatia Government International Bond	1,000,000	2.70%	15/6/2028	982,605	0.03%
Croatia Government International Bond	1,458,000	1.50%	17/6/2031	1,299,777	0.05%
Croatia Government International Bond	500,000	1.13%	4/3/2033	416,532	0.02%
Croatia Government International Bond	800,000	3.38%	12/3/2034	785,734	0.03%
Croatia Government International Bond	1,472,000	4.00%	14/6/2035	1,516,768	0.05%
Croatia Government International Bond	800,000	1.75%	4/3/2041	599,411	0.02%
				<b>6,394,592</b>	<b>0.23%</b>
<b>Cyprus 0.11% (30 June 2023: 0.16%)</b>					
Cyprus Government International Bond	1,566,000	3.25%	27/6/2031	1,564,360	0.06%
Cyprus Government International Bond	1,449,000	4.13%	13/4/2033	1,530,353	0.05%
				<b>3,094,713</b>	<b>0.11%</b>
<b>Estonia 0.04% (30 June 2023: 0.03%)</b>					
Estonia Government International Bond	467,000	4.00%	12/10/2032	484,438	0.02%
Estonia Government International Bond	750,000	3.25%	17/1/2034	729,025	0.02%
				<b>1,213,463</b>	<b>0.04%</b>
<b>Finland 1.65% (30 June 2023: 1.57%)</b>					
Finland Government Bond	347,000	4.00%	4/7/2025	349,315	0.01%
Finland Government Bond	1,309,000	0.88%	15/9/2025	1,272,780	0.04%
Finland Government Bond	1,616,000	0.50%	15/4/2026	1,544,728	0.05%
Finland Government Bond	2,794,000	0.00%	15/9/2026	2,617,739	0.09%
Finland Government Bond	4,350,000	1.38%	15/4/2027	4,170,900	0.15%
Finland Government Bond	1,553,000	0.50%	15/9/2027	1,442,541	0.05%
Finland Government Bond	492,000	2.75%	4/7/2028	490,596	0.02%
Finland Government Bond	4,034,000	0.50%	15/9/2028	3,657,007	0.13%
Finland Government Bond	5,532,000	2.88%	15/4/2029	5,528,086	0.19%
Finland Government Bond	2,205,000	0.50%	15/9/2029	1,954,080	0.07%
Finland Government Bond	2,744,000	0.00%	15/9/2030	2,296,739	0.08%
Finland Government Bond	2,752,000	0.75%	15/4/2031	2,388,362	0.08%
Finland Government Bond	3,026,000	0.13%	15/9/2031	2,477,869	0.09%
Finland Government Bond	1,542,000	1.50%	15/9/2032	1,376,928	0.05%
Finland Government Bond	1,720,000	3.00%	15/9/2033	1,714,679	0.06%
Finland Government Bond	1,494,000	1.13%	15/4/2034	1,252,708	0.04%
Finland Government Bond	1,500,000	3.00%	15/9/2034	1,489,369	0.05%
Finland Government Bond	1,725,000	0.13%	15/4/2036	1,215,936	0.04%
Finland Government Bond	2,023,000	2.75%	15/4/2038	1,912,244	0.07%
Finland Government Bond	2,308,000	0.25%	15/9/2040	1,444,792	0.05%
Finland Government Bond	1,144,000	2.63%	4/7/2042	1,046,033	0.04%
Finland Government Bond	1,730,000	0.50%	15/4/2043	1,066,998	0.04%
Finland Government Bond	1,600,000	1.38%	15/4/2047	1,125,477	0.04%
Finland Government Bond	1,150,000	0.13%	15/4/2052	514,605	0.02%
Finland Government Bond	2,920,000	2.95%	15/4/2055	2,737,238	0.10%
				<b>47,087,749</b>	<b>1.65%</b>
<b>France 23.17% (30 June 2023: 23.63%)</b>					
French Republic Government Bond OAT	13,986,449	6.00%	25/10/2025	14,466,274	0.51%
French Republic Government Bond OAT	10,562,000	1.00%	25/11/2025	10,243,198	0.36%
French Republic Government Bond OAT	15,533,000	0.00%	25/2/2026	14,752,692	0.52%
French Republic Government Bond OAT	9,469,000	3.50%	25/4/2026	9,528,171	0.33%
French Republic Government Bond OAT	18,677,000	0.50%	25/5/2026	17,786,985	0.62%
French Republic Government Bond OAT	36,977,000	2.50%	24/9/2026	36,488,151	1.28%
French Republic Government Bond OAT	11,224,000	0.25%	25/11/2026	10,498,244	0.37%
French Republic Government Bond OAT	19,340,000	0.00%	25/2/2027	17,853,820	0.63%
French Republic Government Bond OAT	15,352,000	1.00%	25/5/2027	14,494,400	0.51%
French Republic Government Bond OAT	7,520,000	2.50%	24/9/2027	7,394,606	0.26%
French Republic Government Bond OAT	18,620,000	2.75%	25/10/2027	18,446,415	0.65%
French Republic Government Bond OAT	21,200,000	0.75%	25/2/2028	19,556,486	0.69%
French Republic Government Bond OAT	19,593,000	0.75%	25/5/2028	17,987,798	0.63%
French Republic Government Bond OAT	24,251,000	0.75%	25/11/2028	22,021,664	0.77%
French Republic Government Bond OAT	18,544,000	2.75%	25/2/2029	18,312,417	0.64%
French Republic Government Bond OAT	19,777,000	5.50%	25/4/2029	21,899,887	0.77%
French Republic Government Bond OAT	22,245,000	0.50%	25/5/2029	19,724,061	0.69%
French Republic Government Bond OAT	13,073,000	0.00%	25/11/2029	11,137,047	0.39%
French Republic Government Bond OAT	15,039,650	2.75%	25/2/2030	14,799,656	0.52%
French Republic Government Bond OAT	11,560,330	2.50%	25/5/2030	11,230,596	0.39%
French Republic Government Bond OAT	29,588,000	0.00%	25/11/2030	24,412,808	0.86%
French Republic Government Bond OAT	22,036,500	1.50%	25/5/2031	19,922,141	0.70%
French Republic Government Bond OAT	27,233,000	0.00%	25/11/2031	21,734,552	0.76%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	16,910,000	0.00%	25/5/2032	13,265,373	0.47%
French Republic Government Bond OAT	13,981,000	5.75%	25/10/2032	16,569,098	0.58%
French Republic Government Bond OAT	11,996,261	2.00%	25/11/2032	10,979,279	0.39%
French Republic Government Bond OAT	17,100,000	3.00%	25/5/2033	16,834,397	0.59%
French Republic Government Bond OAT	21,032,175	3.50%	25/11/2033	21,462,936	0.75%
French Republic Government Bond OAT	17,843,000	1.25%	25/5/2034	14,846,113	0.52%
French Republic Government Bond OAT	4,300,000	3.00%	25/11/2034	4,187,809	0.15%
French Republic Government Bond OAT	10,941,000	4.75%	25/4/2035	12,346,916	0.43%
French Republic Government Bond OAT	12,221,353	1.25%	25/5/2036	9,709,423	0.34%
French Republic Government Bond OAT	23,359,610	1.25%	25/5/2038	17,690,381	0.62%
French Republic Government Bond OAT	5,891,000	4.00%	25/10/2038	6,239,609	0.22%
French Republic Government Bond OAT	7,151,834	1.75%	25/6/2039	5,733,355	0.20%
French Republic Government Bond OAT	15,018,000	0.50%	25/5/2040	9,561,933	0.34%
French Republic Government Bond OAT	12,974,630	4.50%	25/4/2041	14,531,569	0.51%
French Republic Government Bond OAT	10,334,997	2.50%	25/5/2043	8,773,355	0.31%
French Republic Government Bond OAT	3,421,000	0.50%	25/6/2044	1,938,419	0.07%
French Republic Government Bond OAT	10,551,474	3.25%	25/5/2045	10,006,455	0.35%
French Republic Government Bond OAT	11,972,786	2.00%	25/5/2048	8,867,798	0.31%
French Republic Government Bond OAT	6,475,000	3.00%	25/6/2049	5,807,187	0.20%
French Republic Government Bond OAT	13,643,000	1.50%	25/5/2050	8,780,620	0.31%
French Republic Government Bond OAT	11,651,000	0.75%	25/5/2052	5,828,600	0.20%
French Republic Government Bond OAT	12,485,029	0.75%	25/5/2053	6,090,107	0.21%
French Republic Government Bond OAT	10,742,748	3.00%	25/5/2054	9,351,697	0.33%
French Republic Government Bond OAT	7,181,000	4.00%	25/4/2055	7,548,935	0.27%
French Republic Government Bond OAT	6,129,296	3.25%	25/5/2055	5,575,982	0.20%
French Republic Government Bond OAT	5,873,721	4.00%	25/4/2060	6,226,896	0.22%
French Republic Government Bond OAT	8,191,100	1.75%	25/5/2066	5,032,487	0.18%
French Republic Government Bond OAT	4,368,000	0.50%	25/5/2072	1,525,981	0.05%
				<b>660,004,779</b>	<b>23.17%</b>
<b>Germany 18.81% (30 June 2023: 18.62%)</b>					
Bundesobligation	13,827,184	0.00%	10/10/2025	13,313,413	0.47%
Bundesobligation	19,524,000	0.00%	10/4/2026	18,587,109	0.65%
Bundesobligation	19,004,000	0.00%	9/10/2026	17,885,576	0.63%
Bundesobligation	13,552,000	0.00%	16/4/2027	12,617,385	0.44%
Bundesobligation	15,980,000	1.30%	15/10/2027	15,364,155	0.54%
Bundesobligation	4,700,000	2.20%	13/4/2028	4,645,978	0.16%
Bundesobligation	18,600,000	2.40%	19/10/2028	18,526,258	0.65%
Bundesobligation	9,350,000	2.10%	12/4/2029	9,195,188	0.32%
Bundesrepublik Deutschland Bundesanleihe	3,161,800	1.00%	15/8/2025	3,089,102	0.11%
Bundesrepublik Deutschland Bundesanleihe	9,272,400	0.50%	15/2/2026	8,929,158	0.31%
Bundesrepublik Deutschland Bundesanleihe	13,811,000	0.00%	15/8/2026	13,048,455	0.46%
Bundesrepublik Deutschland Bundesanleihe	1,944,000	0.25%	15/2/2027	1,829,490	0.06%
Bundesrepublik Deutschland Bundesanleihe	4,981,000	6.50%	4/7/2027	5,534,070	0.19%
Bundesrepublik Deutschland Bundesanleihe	5,982,000	0.50%	15/8/2027	5,620,445	0.20%
Bundesrepublik Deutschland Bundesanleihe	5,182,000	0.00%	15/11/2027	4,762,230	0.17%
Bundesrepublik Deutschland Bundesanleihe	8,098,000	5.63%	4/1/2028	8,927,128	0.31%
Bundesrepublik Deutschland Bundesanleihe	5,950,000	0.50%	15/2/2028	5,544,510	0.20%
Bundesrepublik Deutschland Bundesanleihe	1,858,000	4.75%	4/7/2028	2,016,287	0.07%
Bundesrepublik Deutschland Bundesanleihe	7,281,000	0.25%	15/8/2028	6,661,968	0.23%
Bundesrepublik Deutschland Bundesanleihe	6,260,500	0.00%	15/11/2028	5,633,085	0.20%
Bundesrepublik Deutschland Bundesanleihe	8,860,000	0.25%	15/2/2029	8,030,827	0.28%
Bundesrepublik Deutschland Bundesanleihe	9,970,000	0.00%	15/8/2029	8,825,108	0.31%
Bundesrepublik Deutschland Bundesanleihe	16,000,000	2.10%	15/11/2029	15,717,252	0.55%
Bundesrepublik Deutschland Bundesanleihe	3,279,000	6.25%	4/1/2030	3,910,931	0.14%
Bundesrepublik Deutschland Bundesanleihe	11,369,471	0.00%	15/2/2030	9,949,324	0.35%
Bundesrepublik Deutschland Bundesanleihe	8,866,000	0.00%	15/8/2030	7,676,529	0.27%
Bundesrepublik Deutschland Bundesanleihe	31,500,000	2.40%	15/11/2030	31,405,480	1.10%
Bundesrepublik Deutschland Bundesanleihe	1,680,000	5.50%	4/1/2031	1,982,040	0.07%
Bundesrepublik Deutschland Bundesanleihe	7,975,000	0.00%	15/2/2031	6,823,618	0.24%
Bundesrepublik Deutschland Bundesanleihe	14,684,000	0.00%	15/8/2031	12,418,418	0.44%
Bundesrepublik Deutschland Bundesanleihe	8,393,083	0.00%	15/2/2032	7,006,245	0.25%
Bundesrepublik Deutschland Bundesanleihe	12,272,646	1.70%	15/8/2032	11,632,290	0.41%
Bundesrepublik Deutschland Bundesanleihe	8,928,000	2.30%	15/2/2033	8,827,987	0.31%
Bundesrepublik Deutschland Bundesanleihe	13,132,653	2.60%	15/8/2033	13,279,586	0.47%
Bundesrepublik Deutschland Bundesanleihe	8,938,000	2.20%	15/2/2034	8,720,143	0.31%
Bundesrepublik Deutschland Bundesanleihe	10,085,837	4.75%	4/7/2034	12,072,484	0.42%
Bundesrepublik Deutschland Bundesanleihe	12,455,081	0.00%	15/5/2035	9,484,504	0.33%
Bundesrepublik Deutschland Bundesanleihe	7,817,164	0.00%	15/5/2036	5,778,456	0.20%
Bundesrepublik Deutschland Bundesanleihe	11,813,000	4.00%	4/1/2037	13,551,001	0.48%
Bundesrepublik Deutschland Bundesanleihe	9,099,000	1.00%	15/5/2038	7,371,730	0.26%
Bundesrepublik Deutschland Bundesanleihe	10,314,000	4.25%	4/7/2039	12,304,668	0.43%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	7,642,122	4.75%	4/7/2040	9,680,742	0.34%
Bundesrepublik Deutschland Bundesanleihe	1,000,000	2.60%	15/5/2041	985,035	0.03%
Bundesrepublik Deutschland Bundesanleihe	8,621,000	3.25%	4/7/2042	9,280,770	0.33%
Bundesrepublik Deutschland Bundesanleihe	16,729,000	2.50%	4/7/2044	16,197,874	0.57%
Bundesrepublik Deutschland Bundesanleihe	12,400,800	2.50%	15/8/2046	11,990,340	0.42%
Bundesrepublik Deutschland Bundesanleihe	20,560,800	1.25%	15/8/2048	15,391,805	0.54%
Bundesrepublik Deutschland Bundesanleihe	16,438,929	0.00%	15/8/2050	8,323,065	0.29%
Bundesrepublik Deutschland Bundesanleihe	8,235,000	0.00%	15/8/2052	3,968,374	0.14%
Bundesrepublik Deutschland Bundesanleihe	12,573,712	1.80%	15/8/2053	10,366,778	0.36%
Bundesrepublik Deutschland Bundesanleihe	6,830,000	2.50%	15/8/2054	6,572,471	0.23%
Bundesschatzanweisungen	20,418,784	3.10%	18/9/2025	20,420,943	0.72%
Bundesschatzanweisungen	12,000,000	3.10%	12/12/2025	12,015,921	0.42%
Bundesschatzanweisungen	3,000,000	2.50%	19/3/2026	2,980,376	0.11%
Bundesschatzanweisungen	9,200,000	2.90%	18/6/2026	9,212,369	0.32%
				<b>535,886,474</b>	<b>18.81%</b>
<b>Greece 1.04% (30 June 2023: 0.00%)</b>					
Hellenic Republic Government Bond	4,000,000	3.75%	30/1/2028	4,098,899	0.14%
Hellenic Republic Government Bond	6,025,000	3.88%	15/6/2028	6,177,435	0.22%
Hellenic Republic Government Bond	917,000	1.50%	18/6/2030	824,400	0.03%
Hellenic Republic Government Bond	5,000,000	0.75%	18/6/2031	4,178,867	0.15%
Hellenic Republic Government Bond	4,508,000	3.38%	15/6/2034	4,371,567	0.15%
Hellenic Republic Government Bond	1,700,000	1.88%	4/2/2035	1,406,529	0.05%
Hellenic Republic Government Bond	1,000,000	4.00%	30/1/2037	1,005,086	0.03%
Hellenic Republic Government Bond	2,195,000	4.38%	18/7/2038	2,280,593	0.08%
Hellenic Republic Government Bond	1,984,000	4.20%	30/1/2042	2,003,640	0.07%
Hellenic Republic Government Bond	1,492,000	1.88%	24/1/2052	947,498	0.03%
Hellenic Republic Government Bond	2,548,000	4.13%	15/6/2054	2,456,425	0.09%
				<b>29,750,939</b>	<b>1.04%</b>
<b>Ireland 1.53% (30 June 2023: 1.70%)</b>					
Ireland Government Bond	1,162,000	1.00%	15/5/2026	1,121,132	0.04%
Ireland Government Bond	8,173,800	0.20%	15/5/2027	7,591,055	0.27%
Ireland Government Bond	2,025,000	0.90%	15/5/2028	1,888,411	0.06%
Ireland Government Bond	3,630,000	1.10%	15/5/2029	3,359,576	0.12%
Ireland Government Bond	2,800,000	2.40%	15/5/2030	2,743,196	0.10%
Ireland Government Bond	6,452,000	0.20%	18/10/2030	5,495,376	0.19%
Ireland Government Bond	4,162,980	0.00%	18/10/2031	3,398,355	0.12%
Ireland Government Bond	1,794,000	0.35%	18/10/2032	1,467,243	0.05%
Ireland Government Bond	1,262,000	1.30%	15/5/2033	1,108,900	0.04%
Ireland Government Bond	5,224,000	2.60%	18/10/2034	5,065,732	0.18%
Ireland Government Bond	1,339,000	0.40%	15/5/2035	1,020,047	0.03%
Ireland Government Bond	1,600,000	1.70%	15/5/2037	1,366,473	0.05%
Ireland Government Bond	884,918	0.55%	22/4/2041	584,476	0.02%
Ireland Government Bond	2,341,000	3.00%	18/10/2043	2,274,792	0.08%
Ireland Government Bond	3,750,000	2.00%	18/2/2045	3,074,911	0.11%
Ireland Government Bond	2,745,516	1.50%	15/5/2050	1,914,513	0.07%
				<b>43,474,188</b>	<b>1.53%</b>
<b>Italy 21.45% (30 June 2023: 21.80%)</b>					
Italy Buoni Poliennali Del Tesoro	4,822,000	1.85%	1/7/2025	4,743,884	0.17%
Italy Buoni Poliennali Del Tesoro	5,579,000	1.20%	15/8/2025	5,436,347	0.19%
Italy Buoni Poliennali Del Tesoro	24,408,000	3.60%	29/9/2025	24,429,444	0.86%
Italy Buoni Poliennali Del Tesoro	11,167,000	3.50%	15/1/2026	11,169,883	0.39%
Italy Buoni Poliennali Del Tesoro	27,882,000	3.20%	28/1/2026	27,755,031	0.97%
Italy Buoni Poliennali Del Tesoro	4,710,000	0.00%	1/4/2026	4,439,689	0.16%
Italy Buoni Poliennali Del Tesoro	4,454,000	3.80%	15/4/2026	4,481,667	0.16%
Italy Buoni Poliennali Del Tesoro	6,412,000	1.60%	1/6/2026	6,201,606	0.22%
Italy Buoni Poliennali Del Tesoro	5,927,000	2.10%	15/7/2026	5,778,170	0.20%
Italy Buoni Poliennali Del Tesoro	8,481,000	0.00%	1/8/2026	7,908,539	0.28%
Italy Buoni Poliennali Del Tesoro	4,900,000	3.85%	15/9/2026	4,945,590	0.17%
Italy Buoni Poliennali Del Tesoro	4,186,000	7.25%	1/11/2026	4,547,721	0.16%
Italy Buoni Poliennali Del Tesoro	2,000,000	1.25%	1/12/2026	1,903,263	0.07%
Italy Buoni Poliennali Del Tesoro	8,398,000	0.85%	15/1/2027	7,889,845	0.28%
Italy Buoni Poliennali Del Tesoro	18,572,000	1.10%	1/4/2027	17,470,986	0.61%
Italy Buoni Poliennali Del Tesoro	6,000,000	2.20%	1/6/2027	5,808,453	0.20%
Italy Buoni Poliennali Del Tesoro	6,273,000	2.05%	1/8/2027	6,032,203	0.21%
Italy Buoni Poliennali Del Tesoro	10,054,000	0.95%	15/9/2027	9,318,912	0.33%
Italy Buoni Poliennali Del Tesoro	6,499,000	6.50%	1/11/2027	7,135,156	0.25%
Italy Buoni Poliennali Del Tesoro	7,739,000	2.65%	1/12/2027	7,557,224	0.27%
Italy Buoni Poliennali Del Tesoro	6,387,000	2.00%	1/2/2028	6,088,616	0.21%
Italy Buoni Poliennali Del Tesoro	4,936,000	0.25%	15/3/2028	4,397,629	0.15%
Italy Buoni Poliennali Del Tesoro	5,498,000	3.40%	1/4/2028	5,492,199	0.19%
Italy Buoni Poliennali Del Tesoro	6,138,000	0.50%	15/7/2028	5,466,751	0.19%



	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	20,051,000	3.80%	1/8/2028	20,298,403	0.71%
Italy Buoni Poliennali Del Tesoro	5,783,000	4.75%	1/9/2028	6,069,695	0.21%
Italy Buoni Poliennali Del Tesoro	26,675,000	4.10%	1/2/2029	27,340,885	0.96%
Italy Buoni Poliennali Del Tesoro	9,348,000	2.80%	15/6/2029	9,039,776	0.32%
Italy Buoni Poliennali Del Tesoro	6,700,000	3.35%	1/7/2029	6,637,498	0.23%
Italy Buoni Poliennali Del Tesoro	5,730,000	3.00%	1/8/2029	5,591,093	0.20%
Italy Buoni Poliennali Del Tesoro	3,877,000	5.25%	1/11/2029	4,199,521	0.15%
Italy Buoni Poliennali Del Tesoro	8,563,000	3.85%	15/12/2029	8,671,224	0.30%
Italy Buoni Poliennali Del Tesoro	5,350,000	3.50%	1/3/2030	5,330,396	0.19%
Italy Buoni Poliennali Del Tesoro	9,319,000	1.35%	1/4/2030	8,238,329	0.29%
Italy Buoni Poliennali Del Tesoro	7,350,000	3.70%	15/6/2030	7,364,859	0.26%
Italy Buoni Poliennali Del Tesoro	7,729,000	0.95%	1/8/2030	6,599,414	0.23%
Italy Buoni Poliennali Del Tesoro	12,200,000	4.00%	15/11/2030	12,404,470	0.44%
Italy Buoni Poliennali Del Tesoro	7,551,000	1.65%	1/12/2030	6,679,452	0.23%
Italy Buoni Poliennali Del Tesoro	16,304,000	3.50%	15/2/2031	16,090,509	0.57%
Italy Buoni Poliennali Del Tesoro	6,252,000	0.90%	1/4/2031	5,215,759	0.18%
Italy Buoni Poliennali Del Tesoro	5,686,000	6.00%	1/5/2031	6,477,891	0.23%
Italy Buoni Poliennali Del Tesoro	4,821,000	3.45%	15/7/2031	4,727,706	0.17%
Italy Buoni Poliennali Del Tesoro	8,196,000	0.60%	1/8/2031	6,617,333	0.23%
Italy Buoni Poliennali Del Tesoro	159,000	4.00%	30/10/2031	161,696	0.01%
Italy Buoni Poliennali Del Tesoro	9,507,000	0.95%	1/12/2031	7,800,304	0.27%
Italy Buoni Poliennali Del Tesoro	13,080,000	1.65%	1/3/2032	11,260,978	0.40%
Italy Buoni Poliennali Del Tesoro	5,983,000	0.95%	1/6/2032	4,830,107	0.17%
Italy Buoni Poliennali Del Tesoro	4,365,000	2.50%	1/12/2032	3,947,006	0.14%
Italy Buoni Poliennali Del Tesoro	10,851,000	5.75%	1/2/2033	12,290,122	0.43%
Italy Buoni Poliennali Del Tesoro	7,900,000	4.40%	1/5/2033	8,191,013	0.29%
Italy Buoni Poliennali Del Tesoro	6,869,000	2.45%	1/9/2033	6,106,485	0.21%
Italy Buoni Poliennali Del Tesoro	7,810,000	4.35%	1/11/2033	8,042,343	0.28%
Italy Buoni Poliennali Del Tesoro	10,300,000	4.20%	1/3/2034	10,464,751	0.37%
Italy Buoni Poliennali Del Tesoro	9,200,000	3.85%	1/7/2034	9,063,479	0.32%
Italy Buoni Poliennali Del Tesoro	7,044,000	5.00%	1/8/2034	7,614,803	0.27%
Italy Buoni Poliennali Del Tesoro	8,354,000	3.35%	1/3/2035	7,836,610	0.28%
Italy Buoni Poliennali Del Tesoro	6,600,000	4.00%	30/4/2035	6,571,752	0.23%
Italy Buoni Poliennali Del Tesoro	10,677,000	1.45%	1/3/2036	8,062,529	0.28%
Italy Buoni Poliennali Del Tesoro	5,124,000	2.25%	1/9/2036	4,208,637	0.15%
Italy Buoni Poliennali Del Tesoro	1,627,000	4.00%	1/2/2037	1,606,565	0.06%
Italy Buoni Poliennali Del Tesoro	5,818,000	0.95%	1/3/2037	3,992,806	0.14%
Italy Buoni Poliennali Del Tesoro	7,187,000	4.05%	30/10/2037	7,062,263	0.25%
Italy Buoni Poliennali Del Tesoro	9,983,000	3.25%	1/3/2038	8,936,415	0.31%
Italy Buoni Poliennali Del Tesoro	769,000	2.95%	1/9/2038	661,840	0.02%
Italy Buoni Poliennali Del Tesoro	8,935,000	5.00%	1/8/2039	9,565,964	0.34%
Italy Buoni Poliennali Del Tesoro	9,640,000	4.15%	1/10/2039	9,410,342	0.33%
Italy Buoni Poliennali Del Tesoro	4,099,000	3.10%	1/3/2040	3,524,904	0.12%
Italy Buoni Poliennali Del Tesoro	9,711,000	5.00%	1/9/2040	10,392,048	0.36%
Italy Buoni Poliennali Del Tesoro	3,350,000	1.80%	1/3/2041	2,345,904	0.08%
Italy Buoni Poliennali Del Tesoro	12,391,000	4.45%	1/9/2043	12,359,249	0.43%
Italy Buoni Poliennali Del Tesoro	6,808,000	4.75%	1/9/2044	7,082,162	0.25%
Italy Buoni Poliennali Del Tesoro	2,517,000	1.50%	30/4/2045	1,539,819	0.05%
Italy Buoni Poliennali Del Tesoro	6,366,000	3.25%	1/9/2046	5,321,839	0.19%
Italy Buoni Poliennali Del Tesoro	3,640,000	2.70%	1/3/2047	2,754,337	0.10%
Italy Buoni Poliennali Del Tesoro	6,522,000	3.45%	1/3/2048	5,582,297	0.20%
Italy Buoni Poliennali Del Tesoro	14,826,000	3.85%	1/9/2049	13,416,622	0.47%
Italy Buoni Poliennali Del Tesoro	4,614,000	2.45%	1/9/2050	3,208,576	0.11%
Italy Buoni Poliennali Del Tesoro	1,634,000	2.15%	1/9/2052	1,040,559	0.04%
Italy Buoni Poliennali Del Tesoro	10,415,000	4.50%	1/10/2053	10,313,621	0.36%
Italy Buoni Poliennali Del Tesoro	3,414,000	2.80%	1/3/2067	2,397,151	0.08%
Italy Buoni Poliennali Del Tesoro	3,290,000	2.15%	1/3/2072	1,916,054	0.07%
				<b>610,876,973</b>	<b>21.45%</b>
<b>Latvia 0.14% (30 June 2023: 0.20%)</b>					
Latvia Government International Bond	100,000	1.38%	23/9/2025	97,042	0.00%
Latvia Government International Bond	100,000	0.38%	7/10/2026	93,035	0.00%
Latvia Government International Bond	766,000	3.88%	25/3/2027	773,046	0.03%
Latvia Government International Bond	1,500,000	0.00%	24/1/2029	1,299,860	0.05%
Latvia Government International Bond	799,000	0.00%	17/3/2031	632,460	0.02%
Latvia Government International Bond	1,000,000	3.88%	12/7/2033	1,030,750	0.04%
Latvia Government International Bond	100,000	1.38%	16/5/2036	78,189	0.00%
Latvia Government International Bond	100,000	1.88%	19/2/2049	70,109	0.00%
				<b>4,074,491</b>	<b>0.14%</b>
<b>Lithuania 0.21% (30 June 2023: 0.20%)</b>					
Lithuania Government International Bond	120,000	1.25%	22/10/2025	116,685	0.00%
Lithuania Government International Bond	203,000	0.95%	26/5/2027	188,882	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Lithuania Government International Bond	500,000	4.13%	25/4/2028	512,342	0.02%
Lithuania Government International Bond	440,000	0.50%	19/6/2029	380,211	0.01%
Lithuania Government International Bond	1,500,000	3.50%	3/7/2031	1,488,392	0.05%
Lithuania Government International Bond	1,507,000	2.13%	1/6/2032	1,361,952	0.05%
Lithuania Government International Bond	1,229,000	3.88%	14/6/2033	1,250,921	0.04%
Lithuania Government International Bond	500,000	3.50%	13/2/2034	492,713	0.02%
Lithuania Government International Bond	30,000	1.63%	19/6/2049	19,682	0.00%
Lithuania Government International Bond	300,000	0.50%	28/7/2050	147,555	0.01%
Lithuania Government International Bond	170,000	0.75%	15/7/2051	86,694	0.00%
				<b>6,046,029</b>	<b>0.21%</b>
<b>Luxembourg 0.20% (30 June 2023: 0.15%)</b>					
State of the Grand-Duchy of Luxembourg	384,000	0.63%	1/2/2027	360,752	0.01%
State of the Grand-Duchy of Luxembourg	129,000	0.00%	24/3/2031	106,327	0.00%
State of the Grand-Duchy of Luxembourg	1,000,000	0.00%	14/9/2032	788,908	0.03%
State of the Grand-Duchy of Luxembourg	2,196,000	3.00%	2/3/2033	2,201,254	0.08%
State of the Grand-Duchy of Luxembourg	1,500,000	2.88%	1/3/2034	1,486,730	0.05%
State of the Grand-Duchy of Luxembourg	732,000	3.25%	2/3/2043	732,473	0.03%
				<b>5,676,444</b>	<b>0.20%</b>
<b>Netherlands 4.47% (30 June 2023: 4.47%)</b>					
Netherlands Government Bond	4,345,000	0.25%	15/7/2025	4,217,348	0.15%
Netherlands Government Bond	4,737,000	0.00%	15/1/2026	4,528,486	0.16%
Netherlands Government Bond	8,000,000	0.50%	15/7/2026	7,637,285	0.27%
Netherlands Government Bond	8,461,000	0.00%	15/1/2027	7,891,591	0.28%
Netherlands Government Bond	5,697,000	0.75%	15/7/2027	5,373,089	0.19%
Netherlands Government Bond	3,000,000	5.50%	15/1/2028	3,279,193	0.11%
Netherlands Government Bond	5,793,000	0.75%	15/7/2028	5,366,690	0.19%
Netherlands Government Bond	11,736,000	0.00%	15/1/2029	10,393,685	0.36%
Netherlands Government Bond	2,684,700	0.25%	15/7/2029	2,381,820	0.08%
Netherlands Government Bond	4,888,000	2.50%	15/1/2030	4,834,425	0.17%
Netherlands Government Bond	3,568,000	0.00%	15/7/2030	3,038,300	0.11%
Netherlands Government Bond	8,925,000	0.00%	15/7/2031	7,387,669	0.26%
Netherlands Government Bond	5,632,000	0.50%	15/7/2032	4,727,776	0.17%
Netherlands Government Bond	626,000	2.50%	15/1/2033	614,575	0.02%
Netherlands Government Bond	8,180,000	2.50%	15/7/2033	7,997,856	0.28%
Netherlands Government Bond	6,140,000	2.50%	15/7/2034	5,969,692	0.21%
Netherlands Government Bond	6,239,246	4.00%	15/1/2037	6,950,591	0.24%
Netherlands Government Bond	12,611,755	0.00%	15/1/2038	8,518,354	0.30%
Netherlands Government Bond	5,542,000	0.50%	15/1/2040	3,884,955	0.14%
Netherlands Government Bond	4,061,327	3.75%	15/1/2042	4,505,147	0.16%
Netherlands Government Bond	3,930,000	3.25%	15/1/2044	4,101,790	0.14%
Netherlands Government Bond	6,313,000	2.75%	15/1/2047	6,146,265	0.21%
Netherlands Government Bond	6,052,110	0.00%	15/1/2052	2,815,745	0.10%
Netherlands Government Bond	5,951,000	2.00%	15/1/2054	4,893,625	0.17%
				<b>127,455,952</b>	<b>4.47%</b>
<b>Portugal 2.03% (30 June 2023: 1.93%)</b>					
Portugal Obrigaço es do Tesouro OT	6,450,000	4.13%	14/4/2027	6,668,779	0.23%
Portugal Obrigaço es do Tesouro OT	10,403,000	0.70%	15/10/2027	9,720,838	0.34%
Portugal Obrigaço es do Tesouro OT	6,364,000	2.13%	17/10/2028	6,198,665	0.22%
Portugal Obrigaço es do Tesouro OT	8,060,000	1.95%	15/6/2029	7,744,123	0.27%
Portugal Obrigaço es do Tesouro OT	2,000,000	3.88%	15/2/2030	2,103,942	0.07%
Portugal Obrigaço es do Tesouro OT	3,105,000	0.48%	18/10/2030	2,682,459	0.10%
Portugal Obrigaço es do Tesouro OT	2,146,000	0.30%	17/10/2031	1,778,608	0.06%
Portugal Obrigaço es do Tesouro OT	2,540,906	1.65%	16/7/2032	2,293,854	0.08%
Portugal Obrigaço es do Tesouro OT	1,785,000	2.25%	18/4/2034	1,647,703	0.06%
Portugal Obrigaço es do Tesouro OT	4,527,000	2.88%	20/10/2034	4,384,210	0.15%
Portugal Obrigaço es do Tesouro OT	2,475,130	0.90%	12/10/2035	1,920,265	0.07%
Portugal Obrigaço es do Tesouro OT	2,402,000	4.10%	15/4/2037	2,574,247	0.09%
Portugal Obrigaço es do Tesouro OT	2,129,000	3.50%	18/6/2038	2,130,554	0.08%
Portugal Obrigaço es do Tesouro OT	1,427,369	1.15%	11/4/2042	977,907	0.04%
Portugal Obrigaço es do Tesouro OT	742,200	4.10%	15/2/2045	786,762	0.03%
Portugal Obrigaço es do Tesouro OT	2,642,000	1.00%	12/4/2052	1,415,155	0.05%
Portugal Obrigaço es do Tesouro OT	2,775,000	3.63%	12/6/2054	2,675,964	0.09%
				<b>57,704,035</b>	<b>2.03%</b>
<b>Slovakia 0.64% (30 June 2023: 0.74%)</b>					
Slovakia Government Bond	640,000	0.63%	22/5/2026	608,826	0.02%
Slovakia Government Bond	400,000	0.13%	17/6/2027	364,632	0.01%
Slovakia Government Bond	1,638,000	1.00%	12/6/2028	1,507,653	0.05%
Slovakia Government Bond	740,000	3.63%	16/1/2029	757,717	0.03%
Slovakia Government Bond	1,298,000	0.75%	9/4/2030	1,127,767	0.04%
Slovakia Government Bond	600,000	1.00%	9/10/2030	520,079	0.02%
Slovakia Government Bond	300,000	1.63%	21/1/2031	267,391	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Slovakia Government Bond	53,166	1.00%	14/5/2032	44,212	0.00%
Slovakia Government Bond	800,000	4.00%	19/10/2032	821,713	0.03%
Slovakia Government Bond	2,736,000	3.63%	8/6/2033	2,748,750	0.10%
Slovakia Government Bond	4,500,000	3.75%	6/3/2034	4,509,156	0.16%
Slovakia Government Bond	1,729,712	3.75%	23/2/2035	1,715,111	0.06%
Slovakia Government Bond	780,366	0.38%	21/4/2036	522,888	0.02%
Slovakia Government Bond	1,280,000	4.00%	23/2/2043	1,270,516	0.04%
Slovakia Government Bond	675,000	2.00%	17/10/2047	466,807	0.02%
Slovakia Government Bond	1,000,000	1.00%	13/10/2051	534,181	0.02%
Slovakia Government Bond	504,000	2.25%	12/6/2068	328,692	0.01%
				<b>18,116,091</b>	<b>0.64%</b>
<b>Slovenia 0.42% (30 June 2023: 0.37%)</b>					
Slovenia Government Bond	1,000,000	0.00%	13/2/2026	950,797	0.03%
Slovenia Government Bond	1,565,000	1.25%	22/3/2027	1,495,615	0.05%
Slovenia Government Bond	230,000	1.00%	6/3/2028	214,865	0.01%
Slovenia Government Bond	1,029,000	1.19%	14/3/2029	950,748	0.03%
Slovenia Government Bond	573,000	0.28%	14/1/2030	494,721	0.02%
Slovenia Government Bond	410,000	0.00%	12/2/2031	334,077	0.01%
Slovenia Government Bond	1,093,000	2.25%	3/3/2032	1,022,853	0.04%
Slovenia Government Bond	2,232,000	3.63%	11/3/2033	2,293,370	0.08%
Slovenia Government Bond	1,854,000	3.00%	10/3/2034	1,801,277	0.06%
Slovenia Government Bond	1,218,000	1.50%	25/3/2035	1,017,084	0.04%
Slovenia Government Bond	915,000	1.75%	3/11/2040	714,545	0.03%
Slovenia Government Bond	300,000	3.13%	7/8/2045	276,869	0.01%
Slovenia Government Bond	430,000	0.49%	20/10/2050	201,970	0.01%
Slovenia Government Bond	100,000	0.69%	3/3/2081	39,276	0.00%
				<b>11,808,067</b>	<b>0.42%</b>
<b>Spain 14.19% (30 June 2023: 14.33%)</b>					
Spain Government Bond	2,300,000	4.65%	30/7/2025	2,329,641	0.08%
Spain Government Bond	400,000	2.15%	31/10/2025	394,295	0.01%
Spain Government Bond	10,732,000	0.00%	31/1/2026	10,213,720	0.36%
Spain Government Bond	11,850,000	1.95%	30/4/2026	11,600,438	0.41%
Spain Government Bond	19,668,000	2.80%	31/5/2026	19,537,039	0.69%
Spain Government Bond	9,050,000	5.90%	30/7/2026	9,545,615	0.34%
Spain Government Bond	10,000,000	1.30%	31/10/2026	9,607,756	0.34%
Spain Government Bond	16,681,000	0.00%	31/1/2027	15,419,794	0.54%
Spain Government Bond	9,522,000	1.50%	30/4/2027	9,127,701	0.32%
Spain Government Bond	11,826,000	2.50%	31/5/2027	11,637,732	0.41%
Spain Government Bond	7,929,000	0.80%	30/7/2027	7,411,320	0.26%
Spain Government Bond	9,000,000	1.45%	31/10/2027	8,557,676	0.30%
Spain Government Bond	8,382,000	0.00%	31/1/2028	7,531,046	0.26%
Spain Government Bond	12,657,000	1.40%	30/4/2028	11,927,056	0.42%
Spain Government Bond	7,128,000	1.40%	30/7/2028	6,693,574	0.24%
Spain Government Bond	2,993,000	5.15%	31/10/2028	3,248,274	0.11%
Spain Government Bond	8,552,000	6.00%	31/1/2029	9,633,489	0.34%
Spain Government Bond	8,269,000	1.45%	30/4/2029	7,693,465	0.27%
Spain Government Bond	11,800,000	3.50%	31/5/2029	12,038,248	0.42%
Spain Government Bond	13,393,000	0.80%	30/7/2029	11,992,524	0.42%
Spain Government Bond	10,206,000	0.60%	31/10/2029	8,994,115	0.32%
Spain Government Bond	10,800,000	0.50%	30/4/2030	9,347,036	0.33%
Spain Government Bond	5,911,000	1.95%	30/7/2030	5,550,221	0.19%
Spain Government Bond	14,643,000	1.25%	31/10/2030	13,105,301	0.46%
Spain Government Bond	10,762,000	0.10%	30/4/2031	8,792,893	0.31%
Spain Government Bond	10,020,000	0.50%	31/10/2031	8,304,830	0.29%
Spain Government Bond	10,643,000	0.70%	30/4/2032	8,832,984	0.31%
Spain Government Bond	3,506,000	5.75%	30/7/2032	4,134,575	0.15%
Spain Government Bond	7,639,000	2.55%	31/10/2032	7,259,522	0.25%
Spain Government Bond	14,122,000	3.15%	30/4/2033	13,977,123	0.49%
Spain Government Bond	7,763,000	2.35%	30/7/2033	7,194,223	0.25%
Spain Government Bond	9,423,000	3.55%	31/10/2033	9,583,932	0.34%
Spain Government Bond	11,187,000	3.25%	30/4/2034	11,070,089	0.39%
Spain Government Bond	8,150,000	3.45%	31/10/2034	8,171,640	0.29%
Spain Government Bond	5,834,000	1.85%	30/7/2035	4,984,921	0.18%
Spain Government Bond	4,214,000	4.20%	31/1/2037	4,493,841	0.16%
Spain Government Bond	5,207,000	0.85%	30/7/2037	3,728,369	0.13%
Spain Government Bond	10,303,000	3.90%	30/7/2039	10,515,933	0.37%
Spain Government Bond	7,325,000	4.90%	30/7/2040	8,331,243	0.29%
Spain Government Bond	7,336,000	1.20%	31/10/2040	5,066,178	0.18%
Spain Government Bond	5,777,000	4.70%	30/7/2041	6,455,523	0.23%
Spain Government Bond	3,011,000	1.00%	30/7/2042	1,929,040	0.07%
Spain Government Bond	10,296,000	3.45%	30/7/2043	9,737,771	0.34%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Spain Government Bond	4,374,000	5.15%	31/10/2044	5,174,316	0.18%
Spain Government Bond	6,651,000	2.90%	31/10/2046	5,706,600	0.20%
Spain Government Bond	9,572,000	2.70%	31/10/2048	7,803,284	0.27%
Spain Government Bond	5,042,000	1.00%	31/10/2050	2,679,045	0.09%
Spain Government Bond	9,213,000	1.90%	31/10/2052	6,046,789	0.21%
Spain Government Bond	5,280,000	4.00%	31/10/2054	5,264,058	0.18%
Spain Government Bond	4,879,000	3.45%	30/7/2066	4,321,088	0.15%
Spain Government Bond	3,262,000	1.45%	31/10/2071	1,546,929	0.05%
<b>Total Fixed Income</b>				<b>404,243,815</b>	<b>14.19%</b>
<b>Total Transferable Securities</b>				<b>2,813,683,150</b>	<b>98.78%</b>
<b>Total Investments</b>				<b>2,813,683,150</b>	<b>98.78%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>34,871,112</b>	<b>1.22%</b>
<b>Net Assets</b>	<b>2,848,554,262</b>	<b>100.00%</b>

Analysis of Total Assets	Fair Value EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,070,347,490	71.81%
(b) Transferable securities dealt in on another regulated market	743,335,660	25.78%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	69,365,801	2.41%
<b>Total Assets</b>	<b>2,883,048,951</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	EUR (€) As at 30 June 2024	EUR (€) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,813,683,150	1,719,130,585
Cash	3	29,174,586	11,990,422
Receivables:			
Interest and Dividends		26,140,168	12,715,254
Capital Shares Issued		6,028,753	27
Investments Sold		8,022,294	6,621,764
Margin Cash Due from Broker	3	—	3
<b>Total Current Assets</b>		<b>2,883,048,951</b>	<b>1,750,458,055</b>
<b>Current Liabilities</b>			
Payables and Other Liabilities:			
Capital Shares Redeemed		221,938	5,790,847
Investments Purchased		34,119,867	8,942,689
Management Fees Payable	12	152,884	99,689
<b>Total Current Liabilities</b>		<b>34,494,689</b>	<b>14,833,225</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,848,554,262</b>	<b>1,735,624,830</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR Accumulating</b>			
Net Assets	€1,926,377,100	€1,046,910,179	€695,299,446
Number of Shares Outstanding	84,010,566	46,752,939	29,583,176
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€22.93</b>	<b>€22.39</b>	<b>€23.50</b>
<b>EUR Distributing</b>			
Net Assets	€922,177,162	€688,714,651	€561,405,705
Number of Shares Outstanding	41,550,505	31,034,480	23,821,676
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€22.19</b>	<b>€22.19</b>	<b>€23.57</b>

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

## Statement of Operations

	Note	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		59,159,575	20,401,578
Other Income		3,836	36,746
Net Gain/(Loss) on Financial Instruments		3,788,391	(92,398,296)
<b>Total Investment Income/(Loss)</b>		<b>62,951,802</b>	<b>(71,959,972)</b>
<b>Expenses</b>			
Management Fees	12	1,639,020	1,042,003
Transaction Fees and Commissions		704	166
<b>Total Expenses</b>		<b>1,639,724</b>	<b>1,042,169</b>
<b>Finance Costs</b>			
Interest Expense		836	8,228
Distributions	6	19,331,005	7,038,248
<b>Total Finance Costs</b>		<b>19,331,841</b>	<b>7,046,476</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>41,980,237</b>	<b>(80,048,617)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>41,980,237</b>	<b>(80,048,617)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 30 June 2024	EUR (€) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	41,980,237	(80,048,617)
<b>Capital Transactions</b>		
Subscriptions	1,810,168,298	1,188,600,313
Redemptions	(739,219,103)	(629,632,017)
Total Capital Transactions	1,070,949,195	558,968,296
<b>Total Increase for the Year</b>	<b>1,112,929,432</b>	<b>478,919,679</b>
<b>Net Assets</b>		
Beginning of Year	1,735,624,830	1,256,705,151
<b>End of Year</b>	<b>2,848,554,262</b>	<b>1,735,624,830</b>

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

# Vanguard Global Aggregate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard Global Aggregate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Float Adjusted and Scaled Index, a widely recognised benchmark designed to reflect the characteristics of the global aggregate bond universe.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory. In this environment, the ETF's benchmark index returned 3.83% for the fiscal year.
- By country, the United States, the largest constituent in the index by far, underperformed the index, returning 2.80%. The UK, Italy, Germany, Canada and France all outperformed.
- By sector, corporate and non-corporate bonds fared better than government bonds and US mortgage-backed securities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder tended to perform the best. By maturity, short-dated bonds outperformed.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF-Hedged Accumulating	-0.67%	—	-6.35%
Benchmark	-0.56	—	-6.30
Tracking Difference*	-0.11		
EUR-Hedged Accumulating	1.87%	-2.02%	-1.97%
Benchmark	1.97	-1.94	-1.87
Tracking Difference*	-0.10		
EUR-Hedged Distributing	1.87%	-2.01%	-1.95%
Benchmark	1.97	-1.94	-1.87
Tracking Difference*	-0.10		
GBP-Hedged Accumulating	3.21%	-0.98%	-0.91%
Benchmark	3.30	-0.89	-0.81
Tracking Difference*	-0.09		
GBP-Hedged Distributing	3.20%	-0.96%	-0.89%
Benchmark	3.30	-0.89	-0.81
Tracking Difference*	-0.10		
USD-Hedged Accumulating	3.73%	-0.24%	-0.14%
Benchmark	3.83	-0.15	-0.07
Tracking Difference*	-0.10		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR-Hedged Accumulating, EUR-Hedged Distributing, GBP-Hedged Accumulating, GBP-Hedged Distributing and USD-Hedged Accumulating, 18 June 2019; CHF-Hedged Accumulating, 14 September 2021.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Note 4.50% 15/11/2033	\$19,707,000	20,478,487	United States Treasury Note 4.38% 31/10/2024	\$19,381,000	19,161,304
United States Treasury Note 4.00% 15/2/2034	\$20,024,000	19,424,870	United States Treasury Note 4.13% 31/1/2025	\$17,426,000	17,236,573
United States Treasury Note 0.38% 30/11/2025	\$20,310,000	18,869,484	United States Treasury Note 3.38% 15/5/2033	\$12,725,000	12,075,133
United States Treasury Note 3.38% 15/5/2033	\$16,145,000	15,097,646	United States Treasury Note 4.50% 15/11/2033	\$10,851,900	11,134,174
United States Treasury Note 4.38% 15/5/2034	\$12,978,000	12,901,522	Bundesobligation 0.00% 10/10/2025	€10,850,000	11,045,053
United States Treasury Note 3.88% 15/8/2033	\$13,115,000	12,463,324	French Republic Government Bond OAT 0.00% 25/2/2025	€10,189,000	10,386,433
Italy Buoni Poliennali Del Tesoro 4.10% 1/2/2029	€10,895,000	11,627,194	United States Treasury Note 4.00% 15/2/2034	\$9,418,000	9,151,259
French Republic Government Bond OAT 2.50% 24/9/2027	€10,700,000	11,411,455	French Republic Government Bond OAT 0.50% 25/5/2025	€8,464,000	8,937,037
United States Treasury Note 4.13% 31/3/2029	\$11,232,000	11,076,522	United States Treasury Note 1.50% 31/10/2024	\$9,244,300	8,874,097
United States Treasury Note 4.63% 30/4/2029	\$10,908,000	10,988,585	United States Treasury Note 3.00% 31/7/2024	\$9,040,000	8,832,363
United States Treasury Note 0.75% 31/1/2028	\$11,862,000	10,307,142	United Kingdom Gilt 0.25% 31/1/2025	£7,389,000	8,727,601
United States Treasury Bond 4.75% 15/11/2053	\$9,425,000	10,089,776	French Republic Government Bond OAT 0.00% 25/3/2025	€8,117,000	8,521,776
Bundesschatzanweisungen 3.10% 12/12/2025	€9,000,000	9,880,367	United States Treasury Note 4.25% 31/5/2025	\$8,063,000	7,982,991
United States Treasury Note 4.50% 31/5/2029	\$9,673,700	9,671,374	United States Treasury Note 0.50% 31/3/2025	\$7,722,000	7,386,274
French Republic Government Bond OAT 3.00% 25/5/2033	€8,700,000	9,346,495	United States Treasury Note 4.63% 30/6/2025	\$6,912,000	6,879,833
United States Treasury Note 0.50% 30/4/2027	\$10,230,000	8,879,363	United States Treasury Note 4.63% 30/4/2029	\$6,773,000	6,808,156
United States Treasury Note 1.25% 31/3/2028	\$10,064,000	8,870,463	United States Treasury Note 3.88% 31/3/2025	\$6,878,000	6,801,697
United States Treasury Note 4.50% 15/5/2027	\$8,883,000	8,839,386	United States Treasury Note 1.13% 28/2/2025	\$6,880,000	6,619,850
Bundesrepublik Deutschland Bundesanleihe 1.00% 15/8/2025	€8,000,000	8,468,078	Bundesschatzanweisungen 2.20% 12/12/2024	€6,000,000	6,531,188
Kingdom of Belgium Government Bond 0.80% 22/6/2027	€7,800,000	7,985,965	Spain Government Bond 0.00% 31/1/2025	€6,200,000	6,529,925

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



# Financial Statements

## Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.69% (30 June 2023: 98.59%)</b>					
<b>Fixed Income 98.69% (30 June 2023: 98.59%)</b>					
<b>Australia 1.90% (30 June 2023: 1.95%)</b>					
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	99,621	0.00%
APA Infrastructure Ltd.	\$60,000	4.25%	15/7/2027	58,382	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	15/7/2030	96,081	0.00%
APA Infrastructure Ltd.	€200,000	1.25%	15/3/2033	170,311	0.00%
Asian Development Bank	AUD1,000,000	4.50%	20/6/2030	658,680	0.02%
Ausgrid Finance Pty Ltd.	\$200,000	4.35%	1/8/2028	192,100	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	210,315	0.01%
AusNet Services Holdings Pty Ltd.	AUD300,000	6.13%	31/5/2033	204,595	0.01%
AusNet Services Holdings Pty Ltd.	AUD200,000	5.98%	16/5/2034	133,915	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.00%	18/3/2026	249,324	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	4.40%	19/5/2026	244,468	0.01%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.00%	18/6/2029	333,257	0.01%
Australia & New Zealand Banking Group Ltd.	\$200,000	2.95%	22/7/2030	193,660	0.01%
Australia & New Zealand Banking Group Ltd.	€200,000	0.67%	5/5/2031	200,006	0.01%
Australia & New Zealand Banking Group Ltd.	¥100,000,000	1.50%	1/9/2032	625,160	0.02%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.89%	16/1/2034	335,434	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	2.57%	25/11/2035	205,300	0.01%
Australia & New Zealand Banking Group Ltd.	AUD200,000	6.74%	10/2/2038	140,288	0.00%
Australia Government Bond	AUD1,600,000	0.25%	21/11/2025	1,011,043	0.03%
Australia Government Bond	AUD3,100,000	4.25%	21/4/2026	2,073,201	0.05%
Australia Government Bond	AUD2,150,000	0.50%	21/9/2026	1,326,597	0.03%
Australia Government Bond	AUD3,265,000	4.75%	21/4/2027	2,218,606	0.06%
Australia Government Bond	AUD3,775,000	2.75%	21/11/2027	2,416,606	0.06%
Australia Government Bond	AUD1,600,000	2.25%	21/5/2028	999,614	0.03%
Australia Government Bond	AUD1,790,000	2.75%	21/11/2028	1,133,014	0.03%
Australia Government Bond	AUD2,440,000	3.25%	21/4/2029	1,571,292	0.04%
Australia Government Bond	AUD1,300,000	2.75%	21/11/2029	812,202	0.02%
Australia Government Bond	AUD2,362,000	2.50%	21/5/2030	1,445,023	0.04%
Australia Government Bond	AUD1,350,000	1.00%	21/12/2030	741,766	0.02%
Australia Government Bond	AUD2,620,000	1.50%	21/6/2031	1,468,386	0.04%
Australia Government Bond	AUD2,500,000	1.00%	21/11/2031	1,331,846	0.03%
Australia Government Bond	AUD2,600,000	1.25%	21/5/2032	1,390,876	0.03%
Australia Government Bond	AUD2,050,000	1.75%	21/11/2032	1,127,663	0.03%
Australia Government Bond	AUD1,525,000	4.50%	21/4/2033	1,034,635	0.03%
Australia Government Bond	AUD1,750,000	3.00%	21/11/2033	1,052,361	0.03%
Australia Government Bond	AUD1,400,000	3.75%	21/5/2034	893,058	0.02%
Australia Government Bond	AUD1,000,000	4.25%	21/6/2034	664,784	0.02%
Australia Government Bond	AUD2,600,000	3.50%	21/12/2034	1,616,006	0.04%
Australia Government Bond	AUD1,100,000	2.75%	21/6/2035	632,762	0.02%
Australia Government Bond	AUD665,000	3.75%	21/4/2037	415,515	0.01%
Australia Government Bond	AUD743,000	3.25%	21/6/2039	429,023	0.01%
Australia Government Bond	AUD935,000	2.75%	21/5/2041	490,619	0.01%
Australia Government Bond	AUD1,437,000	3.00%	21/3/2047	736,354	0.02%
Australia Government Bond	AUD1,575,000	1.75%	21/6/2051	581,760	0.01%
Australia Government Bond	AUD600,000	4.75%	21/6/2054	406,868	0.01%
Australian Capital Territory	AUD200,000	4.50%	23/10/2034	127,188	0.00%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	134,346	0.00%
Bank of Queensland Ltd.	€200,000	1.84%	9/6/2027	204,924	0.01%
Bank of Queensland Ltd.	€750,000	3.30%	30/7/2029	804,995	0.02%
BHP Billiton Finance Ltd.	€200,000	1.50%	29/4/2030	189,901	0.01%
BHP Billiton Finance USA Ltd.	\$50,000	6.42%	1/3/2026	50,895	0.00%
BHP Billiton Finance USA Ltd.	\$50,000	4.75%	28/2/2028	49,666	0.00%
BHP Billiton Finance USA Ltd.	\$75,000	5.25%	8/9/2030	76,031	0.00%
BHP Billiton Finance USA Ltd.	\$50,000	4.90%	28/2/2033	49,016	0.00%
BHP Billiton Finance USA Ltd.	\$75,000	5.25%	8/9/2033	75,078	0.00%
BHP Billiton Finance USA Ltd.	\$250,000	5.00%	30/9/2043	233,802	0.01%
BHP Billiton Finance USA Ltd.	\$175,000	5.50%	8/9/2053	173,448	0.00%
CIMIC Finance USA Pty Ltd.	\$50,000	7.00%	25/3/2034	50,569	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	271,894	0.01%
Commonwealth Bank of Australia	AUD300,000	4.20%	18/8/2025	198,828	0.01%
Commonwealth Bank of Australia	\$100,000	1.13%	15/6/2026	92,658	0.00%
Commonwealth Bank of Australia	€1,000,000	0.50%	27/7/2026	1,010,475	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	313,753	0.01%
Commonwealth Bank of Australia	\$100,000	2.55%	14/3/2027	93,878	0.00%
Commonwealth Bank of Australia	AUD300,000	4.40%	18/8/2027	197,187	0.01%
Commonwealth Bank of Australia	€500,000	0.75%	28/2/2028	489,835	0.01%
Commonwealth Bank of Australia	\$175,000	3.90%	16/3/2028	169,773	0.00%
Commonwealth Bank of Australia	€100,000	0.88%	19/2/2029	96,228	0.00%
Commonwealth Bank of Australia	\$100,000	1.88%	15/9/2031	81,459	0.00%
Commonwealth Bank of Australia	\$200,000	3.78%	14/3/2032	175,107	0.00%
Commonwealth Bank of Australia	AUD200,000	6.70%	15/3/2038	139,971	0.00%
Commonwealth Bank of Australia	\$200,000	3.74%	12/9/2039	158,572	0.00%
Commonwealth Bank of Australia	\$100,000	3.31%	11/3/2041	72,579	0.00%
Commonwealth Bank of Australia	\$100,000	3.90%	12/7/2047	80,208	0.00%
ConnectEast Finance Pty Ltd.	AUD200,000	5.60%	27/6/2031	132,654	0.00%
CSL Finance plc	\$75,000	3.85%	27/4/2027	72,342	0.00%
CSL Finance plc	\$50,000	4.25%	27/4/2032	46,967	0.00%
CSL Finance plc	\$200,000	5.11%	3/4/2034	197,095	0.01%
CSL Finance plc	\$75,000	4.75%	27/4/2052	66,107	0.00%
CSL Finance plc	\$50,000	5.42%	3/4/2054	48,233	0.00%
CSL Finance plc	\$50,000	4.95%	27/4/2062	43,841	0.00%
Export Finance & Insurance Corp.	\$600,000	4.63%	26/10/2027	598,203	0.02%
Glencore Capital Finance DAC	€200,000	0.75%	1/3/2029	186,684	0.01%
Glencore Funding LLC	\$100,000	1.63%	1/9/2025	95,396	0.00%
Glencore Funding LLC	\$25,000	4.00%	27/3/2027	24,123	0.00%
Glencore Funding LLC	\$225,000	2.50%	1/9/2030	190,310	0.01%
Glencore Funding LLC	\$100,000	2.85%	27/4/2031	84,298	0.00%
Goodman US Finance Four LLC	\$15,000	4.50%	15/10/2037	12,888	0.00%
Housing Australia	AUD200,000	1.41%	29/6/2032	104,488	0.00%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	132,874	0.00%
Macquarie Bank Ltd.	\$50,000	5.21%	15/6/2026	49,914	0.00%
Macquarie Bank Ltd.	\$100,000	5.39%	7/12/2026	100,268	0.00%
Macquarie Bank Ltd.	AUD300,000	5.95%	1/3/2034	200,758	0.01%
Macquarie Bank Ltd.	\$250,000	3.05%	3/3/2036	208,051	0.01%
Macquarie Group Ltd.	\$100,000	5.11%	9/8/2026	99,445	0.00%
Macquarie Group Ltd.	\$700,000	1.34%	12/1/2027	655,329	0.02%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	99,191	0.00%
Macquarie Group Ltd.	€300,000	0.94%	19/1/2029	284,910	0.01%
Macquarie Group Ltd.	CAD340,000	2.72%	21/8/2029	227,489	0.01%
Macquarie Group Ltd.	\$100,000	5.49%	9/11/2033	99,219	0.00%
Macquarie Group Ltd.	\$250,000	5.89%	15/6/2034	252,736	0.01%
Macquarie Group Ltd.	\$100,000	6.26%	7/12/2034	103,601	0.00%
National Australia Bank Ltd.	\$250,000	2.50%	12/7/2026	237,397	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	158,466	0.00%
National Australia Bank Ltd.	\$250,000	5.09%	11/6/2027	250,498	0.01%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	130,895	0.00%
National Australia Bank Ltd.	€200,000	2.13%	24/5/2028	204,979	0.01%
National Australia Bank Ltd.	\$200,000	5.13%	28/11/2028	202,214	0.01%
National Australia Bank Ltd.	\$250,000	4.79%	10/1/2029	248,423	0.01%
National Australia Bank Ltd.	\$100,000	2.33%	21/8/2030	82,600	0.00%
National Australia Bank Ltd.	\$175,000	2.99%	21/5/2031	147,060	0.00%
National Australia Bank Ltd.	£100,000	1.70%	15/9/2031	115,312	0.00%
National Australia Bank Ltd.	AUD300,000	6.32%	3/8/2032	204,410	0.01%
National Australia Bank Ltd.	\$75,000	6.43%	12/1/2033	78,089	0.00%
National Australia Bank Ltd.	\$100,000	3.35%	12/1/2037	84,446	0.00%
National Australia Bank Ltd.	\$150,000	2.65%	14/1/2041	101,027	0.00%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	199,273	0.01%
NBN Co., Ltd.	\$400,000	5.75%	6/10/2028	411,247	0.01%
NBN Co., Ltd.	€245,000	4.13%	15/3/2029	270,302	0.01%
Network Finance Co. Pty Ltd.	AUD200,000	6.06%	19/6/2030	136,488	0.00%
New South Wales Treasury Corp.	AUD225,000	3.00%	20/5/2027	144,768	0.00%
New South Wales Treasury Corp.	AUD1,495,000	3.00%	20/3/2028	951,755	0.02%
New South Wales Treasury Corp.	AUD2,025,000	3.00%	20/2/2030	1,249,924	0.03%
New South Wales Treasury Corp.	AUD1,150,000	2.00%	20/3/2031	651,091	0.02%
New South Wales Treasury Corp.	AUD750,000	1.50%	20/2/2032	396,001	0.01%
New South Wales Treasury Corp.	AUD1,000,000	2.00%	8/3/2033	531,619	0.01%
New South Wales Treasury Corp.	AUD800,000	1.75%	20/3/2034	400,931	0.01%
New South Wales Treasury Corp.	AUD1,300,000	4.75%	20/2/2035	842,257	0.02%
New South Wales Treasury Corp.	AUD800,000	4.25%	20/2/2036	488,873	0.01%
New South Wales Treasury Corp.	AUD600,000	2.25%	20/11/2040	260,724	0.01%
Northern Star Resources Ltd.	\$50,000	6.13%	11/4/2033	50,475	0.00%
Northern Territory Treasury Corp.	AUD600,000	2.75%	21/4/2027	383,339	0.01%
Optus Finance Pty Ltd.	AUD200,000	2.50%	1/7/2030	112,506	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perth Airport Pty Ltd.	AUD200,000	5.60%	5/3/2031	133,194	0.00%
QIC Finance Town Centre Fund Pty Ltd.	AUD300,000	5.80%	21/5/2031	200,516	0.01%
Queensland Treasury Corp.	AUD770,000	3.25%	21/7/2026	502,867	0.01%
Queensland Treasury Corp.	AUD325,000	2.75%	20/8/2027	206,800	0.01%
Queensland Treasury Corp.	AUD650,000	2.50%	6/3/2029	399,003	0.01%
Queensland Treasury Corp.	AUD90,000	3.25%	21/8/2029	56,711	0.00%
Queensland Treasury Corp.	AUD1,000,000	3.50%	21/8/2030	628,678	0.02%
Queensland Treasury Corp.	AUD700,000	1.75%	21/8/2031	383,757	0.01%
Queensland Treasury Corp.	AUD1,000,000	1.50%	2/3/2032	526,960	0.01%
Queensland Treasury Corp.	AUD1,100,000	1.50%	20/8/2032	570,209	0.01%
Queensland Treasury Corp.	AUD200,000	4.50%	9/3/2033	129,875	0.00%
Queensland Treasury Corp.	AUD1,200,000	1.75%	20/7/2034	592,744	0.02%
Queensland Treasury Corp.	AUD150,000	2.25%	16/4/2040	66,199	0.00%
Region Retail Trust	AUD200,000	5.55%	5/3/2031	132,701	0.00%
Registry Finance Pty Ltd.	AUD700,000	5.47%	19/12/2031	464,152	0.01%
Registry Finance Pty Ltd.	AUD800,000	5.74%	19/6/2034	529,509	0.01%
Rio Tinto Finance USA Ltd.	\$150,000	2.75%	2/11/2051	92,935	0.00%
Rio Tinto Finance USA plc	\$50,000	5.00%	9/3/2033	49,774	0.00%
Rio Tinto Finance USA plc	\$100,000	4.75%	22/3/2042	92,425	0.00%
Rio Tinto Finance USA plc	\$215,000	4.13%	21/8/2042	182,023	0.00%
Rio Tinto Finance USA plc	\$50,000	5.13%	9/3/2053	47,053	0.00%
Santos Finance Ltd.	\$150,000	3.65%	29/4/2031	131,003	0.00%
Santos Finance Ltd.	\$70,000	6.88%	19/9/2033	73,981	0.00%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	122,001	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$50,000	3.75%	23/3/2027	47,913	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	96,773	0.00%
Scentre Group Trust 2	\$200,000	5.13%	24/9/2080	185,790	0.01%
South Australian Government Financing Authority	AUD500,000	3.00%	24/5/2028	316,950	0.01%
South Australian Government Financing Authority	AUD500,000	2.75%	24/5/2030	302,398	0.01%
South Australian Government Financing Authority	AUD900,000	2.00%	23/5/2036	422,049	0.01%
South32 Treasury Ltd.	\$100,000	4.35%	14/4/2032	90,288	0.00%
Stockland Trust	€500,000	1.63%	27/4/2026	510,246	0.01%
Sydney Airport Finance Co. Pty Ltd.	€200,000	4.13%	30/4/2036	215,272	0.01%
Tasmanian Public Finance Corp.	AUD700,000	4.75%	21/1/2031	469,049	0.01%
Telstra Corp., Ltd.	€400,000	1.38%	26/3/2029	391,974	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	133,014	0.00%
Telstra Group Ltd.	€100,000	3.75%	4/5/2031	108,806	0.00%
Telstra Group Ltd.	AUD300,000	5.25%	6/9/2031	199,844	0.01%
Telstra Group Ltd.	AUD200,000	5.65%	6/3/2034	134,678	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	132,520	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	132,129	0.00%
Toyota Finance Australia Ltd.	€100,000	2.28%	21/10/2027	103,315	0.00%
Toyota Finance Australia Ltd.	€500,000	0.44%	13/1/2028	483,619	0.01%
Treasury Corp. of Victoria	AUD800,000	1.25%	19/11/2027	481,334	0.01%
Treasury Corp. of Victoria	AUD615,000	3.00%	20/10/2028	387,549	0.01%
Treasury Corp. of Victoria	AUD250,000	2.50%	22/10/2029	150,951	0.00%
Treasury Corp. of Victoria	AUD1,650,000	1.50%	20/11/2030	909,318	0.02%
Treasury Corp. of Victoria	AUD720,000	1.50%	10/9/2031	384,872	0.01%
Treasury Corp. of Victoria	AUD1,750,000	4.25%	20/12/2032	1,114,034	0.03%
Treasury Corp. of Victoria	AUD1,300,000	2.25%	15/9/2033	690,346	0.02%
Treasury Corp. of Victoria	AUD580,000	2.25%	20/11/2034	297,224	0.01%
Treasury Corp. of Victoria	AUD1,000,000	4.75%	15/9/2036	632,545	0.02%
Treasury Corp. of Victoria	AUD550,000	2.00%	20/11/2037	246,455	0.01%
Treasury Corp. of Victoria	AUD450,000	2.25%	20/11/2041	187,543	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	265,623	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	199,133	0.01%
Wesfarmers Ltd.	AUD1,000,000	2.55%	23/6/2031	554,859	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	137,377	0.00%
Western Australian Treasury Corp.	AUD50,000	3.00%	21/10/2026	32,399	0.00%
Western Australian Treasury Corp.	AUD200,000	3.00%	21/10/2027	128,021	0.00%
Western Australian Treasury Corp.	AUD500,000	3.25%	20/7/2028	320,127	0.01%
Western Australian Treasury Corp.	AUD890,000	2.75%	24/7/2029	548,816	0.01%
Westpac Banking Corp.	\$200,000	2.00%	16/1/2025	196,261	0.01%
Westpac Banking Corp.	\$70,000	5.51%	17/11/2025	70,318	0.00%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	132,797	0.00%
Westpac Banking Corp.	€100,000	0.38%	2/4/2026	101,841	0.00%
Westpac Banking Corp.	\$70,000	5.20%	16/4/2026	70,030	0.00%
Westpac Banking Corp.	\$357,000	2.85%	13/5/2026	342,340	0.01%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	125,393	0.00%
Westpac Banking Corp.	€500,000	1.08%	5/4/2027	504,183	0.01%
Westpac Banking Corp.	\$200,000	3.40%	25/1/2028	190,162	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	AUD500,000	5.00%	19/9/2028	334,008	0.01%
Westpac Banking Corp.	\$70,000	5.54%	17/11/2028	71,608	0.00%
Westpac Banking Corp.	\$60,000	5.05%	16/4/2029	60,150	0.00%
Westpac Banking Corp.	\$40,000	2.65%	16/1/2030	35,622	0.00%
Westpac Banking Corp.	€150,000	0.77%	13/5/2031	150,055	0.00%
Westpac Banking Corp.	\$150,000	5.41%	10/8/2033	146,525	0.00%
Westpac Banking Corp.	\$50,000	6.82%	17/11/2033	53,723	0.00%
Westpac Banking Corp.	\$15,000	4.11%	24/7/2034	13,863	0.00%
Westpac Banking Corp.	\$100,000	2.67%	15/11/2035	82,595	0.00%
Westpac Banking Corp.	\$200,000	3.02%	18/11/2036	164,221	0.00%
Westpac Banking Corp.	AUD400,000	7.20%	15/11/2038	287,280	0.01%
Westpac Banking Corp.	\$50,000	4.42%	24/7/2039	44,107	0.00%
Westpac Banking Corp.	\$100,000	3.13%	18/11/2041	70,154	0.00%
Woodside Finance Ltd.	\$30,000	3.70%	15/3/2028	28,302	0.00%
Woodside Finance Ltd.	\$140,000	4.50%	4/3/2029	135,422	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	337,889	0.01%
				<b>76,588,516</b>	<b>1.90%</b>
<b>Austria 0.69% (30 June 2023: 0.66%)</b>					
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	0.00%	16/7/2027	97,941	0.00%
Erste Group Bank AG	€100,000	0.10%	15/1/2030	90,320	0.00%
Erste Group Bank AG	€500,000	2.50%	19/9/2030	513,884	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€400,000	0.01%	1/10/2026	397,667	0.01%
JAB Holdings BV	€500,000	2.50%	17/4/2027	520,090	0.01%
Oesterreichische Kontrollbank AG	\$100,000	0.38%	17/9/2025	94,492	0.00%
Oesterreichische Kontrollbank AG	€300,000	0.50%	15/12/2025	355,692	0.01%
Oesterreichische Kontrollbank AG	\$30,000	4.13%	20/1/2026	29,619	0.00%
Oesterreichische Kontrollbank AG	\$300,000	0.50%	2/2/2026	279,656	0.01%
Oesterreichische Kontrollbank AG	€371,000	4.25%	17/3/2026	465,104	0.01%
Oesterreichische Kontrollbank AG	€100,000	0.00%	8/10/2026	99,987	0.00%
Oesterreichische Kontrollbank AG	\$50,000	5.00%	23/10/2026	50,260	0.00%
Oesterreichische Kontrollbank AG	\$134,000	4.75%	21/5/2027	134,379	0.00%
Oesterreichische Kontrollbank AG	\$250,000	3.63%	9/9/2027	242,467	0.01%
Oesterreichische Kontrollbank AG	\$50,000	4.13%	18/1/2029	49,227	0.00%
OMV AG	€100,000	2.50%	Perpetual	102,407	0.00%
OMV AG	€20,000	0.00%	3/7/2025	20,690	0.00%
OMV AG	€200,000	2.00%	9/4/2028	204,875	0.01%
OMV AG	€20,000	1.00%	3/7/2034	16,790	0.00%
Raiffeisen Bank International AG	€400,000	5.75%	27/1/2028	452,478	0.01%
Raiffeisen Bank International AG	€500,000	4.63%	21/8/2029	533,721	0.01%
Raiffeisen Bank International AG	€400,000	4.50%	31/5/2030	433,478	0.01%
Republic of Austria Government Bond	€4,000,000	0.75%	20/10/2026	4,076,467	0.10%
Republic of Austria Government Bond	€1,013,000	0.50%	20/4/2027	1,014,239	0.03%
Republic of Austria Government Bond	€300,000	0.75%	20/2/2028	297,944	0.01%
Republic of Austria Government Bond	€100,000	0.50%	20/2/2029	96,229	0.00%
Republic of Austria Government Bond	€1,115,000	2.90%	23/5/2029	1,197,027	0.03%
Republic of Austria Government Bond	€22,000	0.00%	20/2/2030	20,050	0.00%
Republic of Austria Government Bond	€2,100,000	3.45%	20/10/2030	2,316,958	0.06%
Republic of Austria Government Bond	€2,350,000	0.00%	20/2/2031	2,075,640	0.05%
Republic of Austria Government Bond	€2,414,000	0.90%	20/2/2032	2,226,925	0.06%
Republic of Austria Government Bond	€1,699,000	2.90%	20/2/2033	1,804,350	0.05%
Republic of Austria Government Bond	€1,400,000	2.90%	20/2/2034	1,481,796	0.04%
Republic of Austria Government Bond	€113,000	2.40%	23/5/2034	114,529	0.00%
Republic of Austria Government Bond	€538,000	0.25%	20/10/2036	407,137	0.01%
Republic of Austria Government Bond	€837,000	4.15%	15/3/2037	986,639	0.03%
Republic of Austria Government Bond	€502,000	3.20%	15/7/2039	534,494	0.01%
Republic of Austria Government Bond	€824,000	0.00%	20/10/2040	524,217	0.01%
Republic of Austria Government Bond	€200,000	3.15%	20/6/2044	209,953	0.01%
Republic of Austria Government Bond	€689,000	1.50%	20/2/2047	530,633	0.01%
Republic of Austria Government Bond	€1,221,000	0.75%	20/3/2051	732,739	0.02%
Republic of Austria Government Bond	€530,000	3.15%	20/10/2053	549,699	0.02%
Republic of Austria Government Bond	€60,000	3.80%	26/1/2062	71,125	0.00%
Republic of Austria Government Bond	€624,000	0.70%	20/4/2071	287,324	0.01%
Republic of Austria Government Bond	€603,000	2.10%	20/9/2117	465,311	0.01%
Republic of Austria Government Bond	€251,000	0.85%	30/6/2120	114,149	0.00%
Republic of Austria Government International Bond	CAD5,000	5.38%	1/12/2034	3,956	0.00%
State of Lower Austria	€200,000	0.00%	16/11/2035	149,993	0.01%
UNIQA Insurance Group AG	€100,000	2.38%	9/12/2041	90,548	0.00%
Verbund AG	€200,000	0.90%	1/4/2041	138,965	0.00%
				<b>27,704,260</b>	<b>0.69%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Bahrain 0.01% (30 June 2023: 0.00%)</b>					
Gulf International Bank BSC	\$200,000	5.75%	5/6/2029	201,442	0.01%
				<b>201,442</b>	<b>0.01%</b>
<b>Belgium 1.07% (30 June 2023: 1.13%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$100,000	3.65%	1/2/2026	97,635	0.00%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.70%	1/2/2036	381,148	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,075,000	4.90%	1/2/2046	989,963	0.02%
Anheuser-Busch InBev Finance, Inc.	\$100,000	4.63%	1/2/2044	89,063	0.00%
Anheuser-Busch InBev Finance, Inc.	\$50,000	4.90%	1/2/2046	45,742	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD95,000	4.32%	15/5/2047	63,455	0.00%
Anheuser-Busch InBev SA	€100,000	1.13%	1/7/2027	100,826	0.00%
Anheuser-Busch InBev SA	€350,000	2.13%	2/12/2027	362,655	0.01%
Anheuser-Busch InBev SA	€400,000	2.88%	2/4/2032	411,374	0.01%
Anheuser-Busch InBev SA	€100,000	2.75%	17/3/2036	98,024	0.00%
Anheuser-Busch InBev SA	€734,000	3.95%	22/3/2044	772,870	0.02%
Anheuser-Busch InBev Worldwide, Inc.	AUD50,000	4.10%	6/9/2027	32,515	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$325,000	4.75%	23/1/2029	323,099	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$425,000	3.50%	1/6/2030	394,800	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$100,000	5.00%	15/6/2034	99,240	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	4.38%	15/4/2038	113,777	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$375,000	5.45%	23/1/2039	380,165	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$50,000	4.35%	1/6/2040	44,103	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$350,000	4.95%	15/1/2042	328,121	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$70,000	4.60%	15/4/2048	61,917	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	4.44%	6/10/2048	107,000	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$275,000	5.55%	23/1/2049	277,050	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$150,000	4.75%	15/4/2058	132,825	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	5.80%	23/1/2059	130,130	0.00%
Argenta Spaarbank NV	€200,000	1.00%	13/10/2026	206,503	0.01%
Argenta Spaarbank NV	€200,000	5.38%	29/11/2027	220,457	0.01%
Belfius Bank SA	€100,000	0.38%	13/2/2026	101,722	0.00%
Belfius Bank SA	€300,000	3.13%	11/5/2026	315,993	0.01%
Belfius Bank SA	€100,000	0.00%	28/8/2026	99,275	0.00%
Belfius Bank SA	€100,000	3.88%	12/6/2028	108,671	0.00%
Cofinimmo SA	€100,000	1.00%	24/1/2028	96,499	0.00%
Communaute Francaise de Belgique	€600,000	3.75%	22/6/2033	657,948	0.02%
Crelan SA	€300,000	6.00%	28/2/2030	341,788	0.01%
Euroclear Bank SA	€1,000,000	0.13%	7/7/2025	1,034,489	0.03%
Euroclear Investments SA	€200,000	1.13%	7/12/2026	203,607	0.01%
Euroclear Investments SA	€100,000	2.63%	11/4/2048	100,379	0.00%
FLUVIUS System Operator CV	€400,000	0.25%	14/6/2028	379,080	0.01%
FLUVIUS System Operator CV	€100,000	0.63%	24/11/2031	86,490	0.00%
FLUVIUS System Operator CV	€200,000	3.88%	2/5/2034	214,312	0.01%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	104,946	0.00%
KBC Group NV	\$500,000	5.80%	19/1/2029	503,559	0.01%
KBC Group NV	€100,000	4.38%	19/4/2030	109,838	0.00%
KBC Group NV	€200,000	3.00%	25/8/2030	205,330	0.01%
KBC Group NV	€100,000	4.38%	6/12/2031	111,432	0.00%
KBC Group NV	€300,000	4.75%	17/4/2035	324,212	0.01%
Kingdom of Belgium Government Bond	€7,800,000	0.80%	22/6/2027	7,878,622	0.20%
Kingdom of Belgium Government Bond	€2,782,000	0.00%	22/10/2027	2,717,698	0.07%
Kingdom of Belgium Government Bond	€1,256,000	5.50%	28/3/2028	1,471,207	0.04%
Kingdom of Belgium Government Bond	€1,248,000	0.80%	22/6/2028	1,237,604	0.03%
Kingdom of Belgium Government Bond	€1,032,500	2.70%	22/10/2029	1,098,356	0.03%
Kingdom of Belgium Government Bond	€1,650,000	0.10%	22/6/2030	1,503,369	0.04%
Kingdom of Belgium Government Bond	€760,000	1.00%	22/6/2031	716,978	0.02%
Kingdom of Belgium Government Bond	€905,522	0.00%	22/10/2031	785,024	0.02%
Kingdom of Belgium Government Bond	€818,029	0.35%	22/6/2032	713,832	0.02%
Kingdom of Belgium Government Bond	€393,000	1.25%	22/4/2033	365,062	0.01%
Kingdom of Belgium Government Bond	€1,284,000	1.45%	22/6/2037	1,112,875	0.03%
Kingdom of Belgium Government Bond	€503,630	1.90%	22/6/2038	454,798	0.01%
Kingdom of Belgium Government Bond	€351,700	2.75%	22/4/2039	350,644	0.01%
Kingdom of Belgium Government Bond	€700,295	0.40%	22/6/2040	476,142	0.01%
Kingdom of Belgium Government Bond	€931,000	4.25%	28/3/2041	1,102,219	0.03%
Kingdom of Belgium Government Bond	€1,832,000	3.45%	22/6/2043	1,955,243	0.05%
Kingdom of Belgium Government Bond	€665,000	3.75%	22/6/2045	739,587	0.02%
Kingdom of Belgium Government Bond	€800,000	1.60%	22/6/2047	601,729	0.02%
Kingdom of Belgium Government Bond	€780,000	1.70%	22/6/2050	575,498	0.01%
Kingdom of Belgium Government Bond	€2,100,000	3.30%	22/6/2054	2,118,627	0.05%
Kingdom of Belgium Government Bond	€350,000	2.25%	22/6/2057	279,802	0.01%
Kingdom of Belgium Government Bond	€938,000	2.15%	22/6/2066	721,526	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kingdom of Belgium Government Bond	€304,000	0.65%	22/6/2071	131,501	0.00%
Kingdom of Belgium Government International Bond	\$200,000	4.88%	10/6/2055	196,930	0.01%
Lonza Finance International NV	€100,000	1.63%	21/4/2027	101,901	0.00%
Ministeries Van de Vlaamse Gemeenschap	€500,000	0.01%	23/6/2027	488,748	0.01%
Ministeries Van de Vlaamse Gemeenschap	€200,000	0.30%	20/10/2031	174,111	0.00%
Ministeries Van de Vlaamse Gemeenschap	€700,000	4.00%	26/9/2042	782,471	0.02%
Ministeries Van de Vlaamse Gemeenschap	€100,000	0.88%	21/3/2046	62,435	0.00%
Ministeries Van de Vlaamse Gemeenschap	€100,000	1.00%	23/1/2051	58,295	0.00%
Proximus SADP	€300,000	3.75%	27/3/2034	321,549	0.01%
Region Wallonne Belgium	€200,000	1.38%	6/4/2032	185,387	0.00%
Region Wallonne Belgium	€200,000	0.50%	22/6/2037	145,413	0.00%
Region Wallonne Belgium	€100,000	1.05%	22/6/2040	72,085	0.00%
Region Wallonne Belgium	€200,000	0.65%	16/1/2051	100,019	0.00%
VGP NV	€100,000	1.63%	17/1/2027	98,988	0.00%
				<b>43,260,302</b>	<b>1.07%</b>
<b>Bermuda 0.01% (30 June 2023: 0.01%)</b>					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	226,201	0.01%
Athora Holding Ltd.	€100,000	5.88%	10/9/2034	105,399	0.00%
Bermuda Government International Bond	\$200,000	2.38%	20/8/2030	168,143	0.00%
Triton Container International Ltd.	\$50,000	3.15%	15/6/2031	41,616	0.00%
Triton Container International Ltd./TAL International Container Corp.	\$50,000	3.25%	15/3/2032	41,008	0.00%
				<b>582,367</b>	<b>0.01%</b>
<b>Brazil 0.04% (30 June 2023: 0.05%)</b>					
GUSAP III LP	\$200,000	4.25%	21/1/2030	187,248	0.01%
Suzano Austria GmbH	\$400,000	5.00%	15/1/2030	378,152	0.01%
Suzano Austria GmbH	\$150,000	3.13%	15/1/2032	122,452	0.00%
Suzano International Finance BV	\$150,000	5.50%	17/1/2027	148,947	0.00%
Vale Overseas Ltd.	\$250,000	3.75%	8/7/2030	224,943	0.01%
Vale Overseas Ltd.	\$100,000	6.13%	12/6/2033	100,556	0.00%
Vale Overseas Ltd.	\$225,000	8.25%	17/1/2034	263,179	0.01%
Vale Overseas Ltd.	\$50,000	6.88%	21/11/2036	53,383	0.00%
Vale Overseas Ltd.	\$50,000	6.88%	10/11/2039	53,247	0.00%
Yara International A.S.A	\$50,000	7.38%	14/11/2032	54,300	0.00%
				<b>1,586,407</b>	<b>0.04%</b>
<b>Bulgaria 0.04% (30 June 2023: 0.01%)</b>					
Bulgaria Government International Bond	€773,000	4.38%	13/5/2031	859,843	0.02%
Bulgaria Government International Bond	€160,000	4.50%	27/1/2033	178,170	0.00%
Bulgaria Government International Bond	€270,000	4.63%	23/9/2034	303,653	0.01%
Bulgaria Government International Bond	€274,000	4.88%	13/5/2036	310,249	0.01%
				<b>1,651,915</b>	<b>0.04%</b>
<b>Canada 4.04% (30 June 2023: 4.06%)</b>					
407 International, Inc.	CAD15,000	2.43%	4/5/2027	10,457	0.00%
407 International, Inc.	CAD150,000	4.22%	14/2/2028	108,632	0.00%
407 International, Inc.	CAD15,000	3.14%	6/3/2030	10,354	0.00%
407 International, Inc.	CAD30,000	2.59%	25/5/2032	19,153	0.00%
407 International, Inc.	CAD130,000	3.43%	1/6/2033	87,236	0.00%
407 International, Inc.	CAD5,000	5.75%	14/2/2036	3,877	0.00%
407 International, Inc.	CAD125,000	4.19%	25/4/2042	83,705	0.00%
407 International, Inc.	CAD10,000	3.65%	8/9/2044	6,155	0.00%
407 International, Inc.	CAD20,000	3.30%	27/3/2045	11,611	0.00%
407 International, Inc.	CAD30,000	3.83%	11/5/2046	18,842	0.00%
407 International, Inc.	CAD15,000	3.60%	21/5/2047	9,048	0.00%
407 International, Inc.	CAD15,000	3.72%	11/5/2048	9,191	0.00%
407 International, Inc.	CAD27,000	3.67%	8/3/2049	16,351	0.00%
407 International, Inc.	CAD195,000	2.84%	7/3/2050	100,577	0.00%
407 International, Inc.	CAD10,000	3.98%	11/9/2052	6,321	0.00%
55 Ontario School Board Trust	CAD5,000	5.90%	2/6/2033	4,037	0.00%
Aeroports de Montreal	CAD150,000	6.55%	11/10/2033	123,848	0.00%
Aeroports de Montreal	CAD5,000	5.17%	17/9/2035	3,754	0.00%
Aeroports de Montreal	CAD10,000	5.67%	16/10/2037	7,895	0.00%
Aeroports de Montreal	CAD50,000	3.03%	21/4/2050	27,157	0.00%
Aeroports de Montreal	CAD30,000	3.44%	26/4/2051	17,541	0.00%
AIMCo Realty Investors LP	CAD5,000	3.37%	1/6/2027	3,545	0.00%
AIMCo Realty Investors LP	CAD385,000	2.71%	1/6/2029	258,788	0.01%
Air Canada 2015-1 Class A Pass Through Trust	\$14,959	3.60%	15/3/2027	14,168	0.00%
Alberta Powerline LP	CAD147,547	4.07%	1/3/2054	93,419	0.00%
Alectra, Inc.	CAD95,000	1.75%	11/2/2031	58,979	0.00%
Alectra, Inc.	CAD5,000	5.30%	29/4/2041	3,828	0.00%
Alectra, Inc.	CAD10,000	3.96%	30/7/2042	6,515	0.00%
Alectra, Inc.	CAD20,000	5.23%	14/11/2052	15,484	0.00%
Algonquin Power & Utilities Corp.	\$100,000	5.37%	15/6/2026	99,523	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Algonquin Power Co.	CAD5,000	4.60%	29/1/2029	3,602	0.00%
Algonquin Power Co.	CAD40,000	2.85%	15/7/2031	25,530	0.00%
Alimentation Couche-Tard, Inc.	\$250,000	2.95%	25/1/2030	223,550	0.01%
Alimentation Couche-Tard, Inc.	\$100,000	3.44%	13/5/2041	75,425	0.00%
Alimentation Couche-Tard, Inc.	\$25,000	4.50%	26/7/2047	20,971	0.00%
Alimentation Couche-Tard, Inc.	\$25,000	3.80%	25/1/2050	18,680	0.00%
AltaGas Ltd.	CAD10,000	4.12%	7/4/2026	7,212	0.00%
AltaGas Ltd.	CAD80,000	2.17%	16/3/2027	54,645	0.00%
AltaGas Ltd.	CAD10,000	3.98%	4/10/2027	7,130	0.00%
AltaGas Ltd.	CAD65,000	2.08%	30/5/2028	42,984	0.00%
AltaGas Ltd.	CAD30,000	2.48%	30/11/2030	18,938	0.00%
AltaGas Ltd.	CAD5,000	4.50%	15/8/2044	3,114	0.00%
AltaGas Ltd.	CAD5,000	4.99%	4/10/2047	3,298	0.00%
AltaGas Ltd.	CAD35,000	5.60%	14/3/2054	25,083	0.00%
AltaLink LP	CAD115,000	2.75%	29/5/2026	81,391	0.00%
AltaLink LP	CAD20,000	1.51%	11/9/2030	12,395	0.00%
AltaLink LP	CAD50,000	4.87%	15/11/2040	36,663	0.00%
AltaLink LP	CAD30,000	4.46%	8/11/2041	20,945	0.00%
AltaLink LP	CAD10,000	3.99%	30/6/2042	6,567	0.00%
AltaLink LP	CAD60,000	4.92%	17/9/2043	44,300	0.00%
AltaLink LP	CAD12,000	4.05%	21/11/2044	7,889	0.00%
AltaLink LP	CAD23,000	4.09%	30/6/2045	15,165	0.00%
AltaLink LP	CAD45,000	3.72%	3/12/2046	27,913	0.00%
AltaLink LP	CAD40,000	4.45%	11/7/2053	27,567	0.00%
ARC Resources Ltd.	CAD45,000	3.47%	10/3/2031	30,124	0.00%
Athene Global Funding	CAD250,000	2.47%	9/6/2028	167,178	0.01%
Bank of Montreal	\$250,000	3.75%	25/7/2025	245,923	0.01%
Bank of Montreal	\$50,000	5.92%	25/9/2025	50,240	0.00%
Bank of Montreal	CAD85,000	1.76%	10/3/2026	59,400	0.00%
Bank of Montreal	€100,000	1.00%	5/4/2026	102,972	0.00%
Bank of Montreal	CAD145,000	1.55%	28/5/2026	100,336	0.00%
Bank of Montreal	\$250,000	5.30%	5/6/2026	249,794	0.01%
Bank of Montreal	€2,500,000	3.38%	4/7/2026	2,679,563	0.07%
Bank of Montreal	CAD190,000	2.70%	9/12/2026	133,721	0.00%
Bank of Montreal	\$100,000	0.95%	22/1/2027	93,413	0.00%
Bank of Montreal	\$100,000	2.65%	8/3/2027	93,761	0.00%
Bank of Montreal	CAD250,000	3.65%	1/4/2027	178,569	0.01%
Bank of Montreal	CAD300,000	4.31%	1/6/2027	217,817	0.01%
Bank of Montreal	CAD200,000	4.71%	7/12/2027	146,855	0.01%
Bank of Montreal	\$50,000	5.20%	1/2/2028	50,069	0.00%
Bank of Montreal	CAD100,000	3.19%	1/3/2028	70,487	0.00%
Bank of Montreal	CAD100,000	5.04%	29/5/2028	74,286	0.00%
Bank of Montreal	\$50,000	5.72%	25/9/2028	51,013	0.00%
Bank of Montreal	CAD125,000	4.54%	18/12/2028	91,111	0.00%
Bank of Montreal	\$60,000	5.51%	4/6/2031	60,637	0.00%
Bank of Montreal	CAD30,000	6.53%	27/10/2032	23,006	0.00%
Bank of Montreal	\$100,000	3.09%	10/1/2037	81,707	0.00%
Bank of Nova Scotia	\$301,000	4.50%	16/12/2025	296,282	0.01%
Bank of Nova Scotia	CAD1,000,000	5.50%	29/12/2025	738,206	0.02%
Bank of Nova Scotia	\$150,000	1.05%	2/3/2026	139,654	0.01%
Bank of Nova Scotia	\$305,000	2.70%	3/8/2026	288,937	0.01%
Bank of Nova Scotia	\$50,000	1.30%	15/9/2026	45,831	0.00%
Bank of Nova Scotia	\$250,000	1.19%	13/10/2026	229,580	0.01%
Bank of Nova Scotia	CAD125,000	1.85%	2/11/2026	85,905	0.00%
Bank of Nova Scotia	CAD55,000	2.62%	2/12/2026	38,645	0.00%
Bank of Nova Scotia	€120,000	0.01%	14/1/2027	118,366	0.00%
Bank of Nova Scotia	CAD600,000	2.95%	8/3/2027	420,768	0.01%
Bank of Nova Scotia	\$35,000	5.40%	4/6/2027	35,172	0.00%
Bank of Nova Scotia	CAD105,000	1.40%	1/11/2027	69,932	0.00%
Bank of Nova Scotia	CAD190,000	3.10%	2/2/2028	133,641	0.00%
Bank of Nova Scotia	€200,000	0.25%	1/11/2028	185,821	0.01%
Bank of Nova Scotia	\$30,000	5.45%	1/8/2029	30,288	0.00%
Bank of Nova Scotia	€100,000	0.01%	14/9/2029	90,786	0.00%
Bank of Nova Scotia	CAD90,000	3.93%	3/5/2032	64,092	0.00%
Bank of Nova Scotia	CAD310,000	5.68%	2/8/2033	232,391	0.01%
Bank of Nova Scotia	\$250,000	5.65%	1/2/2034	253,987	0.01%
Bank of Nova Scotia	\$115,000	4.59%	4/5/2037	103,647	0.00%
Barrick North America Finance LLC	\$100,000	5.75%	1/5/2043	99,378	0.00%
Barrick PD Australia Finance Pty Ltd.	\$150,000	5.95%	15/10/2039	152,623	0.01%
BCI QuadReal Realty	CAD230,000	1.75%	24/7/2030	143,624	0.01%
bcIMC Realty Corp.	CAD70,000	3.00%	31/3/2027	49,241	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	CAD15,000	3.55%	2/3/2026	10,760	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD70,000	1.65%	16/8/2027	47,210	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD40,000	3.60%	29/9/2027	28,367	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	3.80%	21/8/2028	35,394	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD160,000	2.90%	10/9/2029	107,414	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	4.55%	9/2/2030	36,179	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD90,000	2.50%	14/5/2030	58,367	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	3.00%	17/3/2031	49,269	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD210,000	5.85%	10/11/2032	162,289	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$250,000	5.10%	11/5/2033	245,116	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	5.15%	24/8/2034	102,551	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	6.17%	26/2/2037	39,278	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD135,000	4.75%	29/9/2044	89,796	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD25,000	4.35%	18/12/2045	15,675	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD25,000	4.45%	27/2/2047	15,872	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD115,000	3.50%	30/9/2050	61,284	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$150,000	3.65%	17/3/2051	107,683	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	4.05%	17/3/2051	29,429	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	5.15%	9/2/2053	34,908	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	5.55%	15/2/2054	193,754	0.01%
Bridging North America GP	CAD5,000	4.34%	31/8/2053	3,079	0.00%
British Columbia Ferry Services, Inc.	CAD10,000	5.02%	20/3/2037	7,475	0.00%
British Columbia Ferry Services, Inc.	CAD4,000	4.70%	23/10/2043	2,899	0.00%
British Columbia Ferry Services, Inc.	CAD55,000	4.29%	28/4/2044	37,727	0.00%
British Columbia Investment Management Corp.	CAD150,000	4.90%	2/6/2033	115,223	0.00%
Brookfield Corp.	CAD20,000	4.82%	28/1/2026	14,619	0.00%
Brookfield Corp.	CAD290,000	3.80%	16/3/2027	208,313	0.01%
Brookfield Finance II, Inc.	CAD90,000	5.43%	14/12/2032	66,939	0.00%
Brookfield Finance, Inc.	\$100,000	4.85%	29/3/2029	98,238	0.00%
Brookfield Finance, Inc.	\$50,000	4.35%	15/4/2030	47,370	0.00%
Brookfield Finance, Inc.	\$75,000	2.72%	15/4/2031	63,481	0.00%
Brookfield Finance, Inc.	\$100,000	6.35%	5/1/2034	104,867	0.00%
Brookfield Finance, Inc.	\$50,000	5.68%	15/1/2035	49,457	0.00%
Brookfield Finance, Inc.	\$74,000	4.70%	20/9/2047	62,611	0.00%
Brookfield Finance, Inc.	\$60,000	5.97%	4/3/2054	59,347	0.00%
Brookfield Infrastructure Finance ULC	CAD160,000	4.19%	11/9/2028	114,639	0.00%
Brookfield Infrastructure Finance ULC	CAD35,000	3.41%	9/10/2029	23,938	0.00%
Brookfield Infrastructure Finance ULC	CAD50,000	2.86%	1/9/2032	31,086	0.00%
Brookfield Infrastructure Finance ULC	CAD70,000	5.98%	14/2/2033	53,810	0.00%
Brookfield Infrastructure Finance ULC	CAD20,000	5.44%	25/4/2034	14,824	0.00%
Brookfield Infrastructure Finance ULC	CAD30,000	5.79%	25/4/2052	22,813	0.00%
Brookfield Renewable Partners ULC	CAD15,000	3.63%	15/1/2027	10,710	0.00%
Brookfield Renewable Partners ULC	CAD30,000	4.25%	15/1/2029	21,574	0.00%
Brookfield Renewable Partners ULC	CAD160,000	3.38%	15/1/2030	109,521	0.00%
Brookfield Renewable Partners ULC	CAD25,000	5.88%	9/11/2032	19,398	0.00%
Brookfield Renewable Partners ULC	CAD25,000	5.29%	28/10/2033	18,620	0.00%
Brookfield Renewable Partners ULC	CAD8,000	4.29%	5/11/2049	4,934	0.00%
Brookfield Renewable Partners ULC	CAD15,000	3.33%	13/8/2050	7,805	0.00%
Brookfield Renewable Partners ULC	CAD35,000	5.32%	10/1/2054	25,235	0.00%
Bruce Power LP	CAD60,000	3.97%	23/6/2026	43,299	0.00%
Bruce Power LP	CAD30,000	4.01%	21/6/2029	21,425	0.00%
Bruce Power LP	CAD80,000	4.00%	21/6/2030	56,508	0.00%
Bruce Power LP	CAD30,000	4.13%	21/6/2033	20,723	0.00%
Bruce Power LP	CAD35,000	4.75%	21/6/2049	24,260	0.00%
CAE, Inc.	CAD140,000	5.54%	12/6/2028	103,975	0.00%
Calgary Airport Authority	CAD100,000	3.55%	7/10/2051	59,428	0.00%
Cameco Corp.	CAD10,000	2.95%	21/10/2027	6,959	0.00%
Canada Government International Bond	\$150,000	0.75%	19/5/2026	139,211	0.01%
Canada Government International Bond	\$375,000	3.75%	26/4/2028	364,866	0.01%
Canada Government International Bond	\$155,000	4.63%	30/4/2029	156,186	0.01%
Canada Housing Trust No 1	CAD670,000	1.95%	15/12/2025	474,328	0.01%
Canada Housing Trust No 1	CAD55,000	2.25%	15/12/2025	39,105	0.00%
Canada Housing Trust No 1	CAD565,000	1.25%	15/6/2026	391,766	0.01%
Canada Housing Trust No 1	CAD850,000	1.90%	15/9/2026	594,709	0.02%
Canada Housing Trust No 1	CAD200,000	1.55%	15/12/2026	138,238	0.01%
Canada Housing Trust No 1	CAD200,000	1.10%	15/12/2026	136,713	0.01%
Canada Housing Trust No 1	CAD1,135,000	2.35%	15/6/2027	796,095	0.02%
Canada Housing Trust No 1	CAD200,000	3.60%	15/12/2027	145,362	0.01%
Canada Housing Trust No 1	CAD475,000	2.35%	15/3/2028	330,583	0.01%
Canada Housing Trust No 1	CAD120,000	2.65%	15/3/2028	84,417	0.00%
Canada Housing Trust No 1	CAD1,300,000	3.95%	15/6/2028	957,656	0.03%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canada Housing Trust No 1	CAD415,000	2.65%	15/12/2028	290,368	0.01%
Canada Housing Trust No 1	CAD250,000	4.25%	15/12/2028	186,772	0.01%
Canada Housing Trust No 1	CAD265,000	3.70%	15/6/2029	193,740	0.01%
Canada Housing Trust No 1	CAD500,000	2.10%	15/9/2029	338,084	0.01%
Canada Housing Trust No 1	CAD670,000	1.75%	15/6/2030	439,387	0.01%
Canada Housing Trust No 1	CAD460,000	1.40%	15/3/2031	290,091	0.01%
Canada Housing Trust No 1	CAD385,000	1.10%	15/3/2031	237,828	0.01%
Canada Housing Trust No 1	CAD55,000	1.90%	15/3/2031	35,867	0.00%
Canada Housing Trust No 1	CAD250,000	2.15%	15/12/2031	163,715	0.01%
Canada Housing Trust No 1	CAD250,000	1.60%	15/12/2031	157,152	0.01%
Canada Housing Trust No 1	CAD1,470,000	3.55%	15/9/2032	1,053,895	0.03%
Canada Housing Trust No 1	CAD1,100,000	3.65%	15/6/2033	791,030	0.02%
Canada Housing Trust No 1	CAD325,000	4.15%	15/6/2033	242,638	0.01%
Canada Housing Trust No 1	CAD1,100,000	4.25%	15/3/2034	826,806	0.02%
Canada Post Corp.	CAD35,000	4.36%	16/7/2040	25,651	0.00%
Canadian Government Bond	CAD3,790,000	3.50%	1/8/2025	2,745,989	0.07%
Canadian Government Bond	CAD1,455,000	0.50%	1/9/2025	1,019,046	0.03%
Canadian Government Bond	CAD675,000	3.00%	1/10/2025	486,012	0.01%
Canadian Government Bond	CAD1,160,000	4.50%	1/11/2025	850,882	0.02%
Canadian Government Bond	CAD1,620,000	4.50%	1/2/2026	1,191,068	0.03%
Canadian Government Bond	CAD3,770,000	4.00%	1/5/2026	2,756,020	0.07%
Canadian Government Bond	CAD810,000	1.50%	1/6/2026	566,319	0.02%
Canadian Government Bond	CAD415,000	1.00%	1/9/2026	285,679	0.01%
Canadian Government Bond	CAD1,360,000	1.25%	1/3/2027	933,302	0.02%
Canadian Government Bond	CAD25,000	3.25%	24/8/2027	18,074	0.00%
Canadian Government Bond	CAD1,955,000	2.75%	1/9/2027	1,392,269	0.04%
Canadian Government Bond	CAD1,025,000	3.50%	1/3/2028	747,424	0.02%
Canadian Government Bond	CAD25,000	2.00%	1/6/2028	17,288	0.00%
Canadian Government Bond	CAD634,000	3.25%	1/9/2028	458,467	0.01%
Canadian Government Bond	CAD1,200,000	4.00%	1/3/2029	895,918	0.02%
Canadian Government Bond	CAD14,000	2.25%	1/6/2029	9,711	0.00%
Canadian Government Bond	CAD3,685,000	1.25%	1/6/2030	2,380,527	0.06%
Canadian Government Bond	CAD1,255,000	0.50%	1/12/2030	763,328	0.02%
Canadian Government Bond	CAD2,345,000	1.50%	1/6/2031	1,507,996	0.04%
Canadian Government Bond	CAD2,370,000	1.50%	1/12/2031	1,508,970	0.04%
Canadian Government Bond	CAD1,665,000	2.00%	1/6/2032	1,092,611	0.03%
Canadian Government Bond	CAD2,075,000	2.50%	1/12/2032	1,407,787	0.04%
Canadian Government Bond	CAD1,170,000	2.75%	1/6/2033	807,027	0.02%
Canadian Government Bond	CAD484,000	5.75%	1/6/2033	413,459	0.01%
Canadian Government Bond	CAD1,176,000	3.25%	1/12/2033	843,106	0.02%
Canadian Government Bond	CAD525,000	3.50%	1/3/2034	384,826	0.01%
Canadian Government Bond	CAD1,656,000	3.00%	1/6/2034	1,161,445	0.03%
Canadian Government Bond	CAD968,000	5.00%	1/6/2037	816,870	0.02%
Canadian Government Bond	CAD921,000	4.00%	1/6/2041	719,101	0.02%
Canadian Government Bond	CAD1,098,000	3.50%	1/12/2045	810,138	0.02%
Canadian Government Bond	CAD650,000	2.75%	1/12/2048	423,730	0.01%
Canadian Government Bond	CAD2,350,000	2.00%	1/12/2051	1,290,269	0.03%
Canadian Government Bond	CAD2,352,000	1.75%	1/12/2053	1,197,855	0.03%
Canadian Government Bond	CAD1,345,000	2.75%	1/12/2055	864,774	0.02%
Canadian Government Bond	CAD1,985,000	2.75%	1/12/2064	1,279,159	0.03%
Canadian Imperial Bank of Commerce	CAD160,000	1.10%	19/1/2026	111,029	0.00%
Canadian Imperial Bank of Commerce	\$150,000	1.25%	22/6/2026	138,879	0.01%
Canadian Imperial Bank of Commerce	\$50,000	5.62%	17/7/2026	50,252	0.00%
Canadian Imperial Bank of Commerce	CAD85,000	2.25%	7/1/2027	58,735	0.00%
Canadian Imperial Bank of Commerce	\$200,000	1.85%	19/1/2027	185,237	0.01%
Canadian Imperial Bank of Commerce	\$100,000	3.45%	7/4/2027	95,690	0.00%
Canadian Imperial Bank of Commerce	\$50,000	5.24%	28/6/2027	49,925	0.00%
Canadian Imperial Bank of Commerce	CAD250,000	5.50%	14/1/2028	188,030	0.01%
Canadian Imperial Bank of Commerce	\$50,000	5.99%	3/10/2028	51,388	0.00%
Canadian Imperial Bank of Commerce	\$50,000	5.26%	8/4/2029	49,901	0.00%
Canadian Imperial Bank of Commerce	CAD510,000	2.01%	21/7/2030	361,275	0.01%
Canadian Imperial Bank of Commerce	CAD120,000	1.96%	21/4/2031	83,127	0.00%
Canadian Imperial Bank of Commerce	\$100,000	3.60%	7/4/2032	88,479	0.00%
Canadian Imperial Bank of Commerce	CAD130,000	5.33%	20/1/2033	96,139	0.00%
Canadian Imperial Bank of Commerce	CAD100,000	5.35%	20/4/2033	74,078	0.00%
Canadian Imperial Bank of Commerce	\$50,000	6.09%	3/10/2033	51,781	0.00%
Canadian Imperial Bank of Commerce	CAD120,000	5.30%	16/1/2034	88,779	0.00%
Canadian National Railway Co.	CAD5,000	2.80%	22/9/2025	3,569	0.00%
Canadian National Railway Co.	CAD15,000	3.20%	31/7/2028	10,536	0.00%
Canadian National Railway Co.	CAD285,000	3.00%	8/2/2029	197,258	0.01%
Canadian National Railway Co.	CAD10,000	3.95%	22/9/2045	6,387	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	\$25,000	3.20%	2/8/2046	18,020	0.00%
Canadian National Railway Co.	CAD20,000	3.60%	1/8/2047	12,016	0.00%
Canadian National Railway Co.	CAD10,000	3.60%	31/7/2048	5,964	0.00%
Canadian National Railway Co.	CAD10,000	3.60%	8/2/2049	5,967	0.00%
Canadian National Railway Co.	CAD10,000	3.05%	8/2/2050	5,316	0.00%
Canadian National Railway Co.	\$200,000	2.45%	1/5/2050	119,657	0.00%
Canadian National Railway Co.	\$95,000	4.40%	5/8/2052	81,600	0.00%
Canadian National Railway Co.	CAD100,000	4.70%	10/5/2053	70,696	0.00%
Canadian National Railway Co.	CAD60,000	5.10%	2/5/2054	45,146	0.00%
Canadian Natural Resources Ltd.	CAD20,000	3.42%	1/12/2026	14,253	0.00%
Canadian Natural Resources Ltd.	\$75,000	3.85%	1/6/2027	72,140	0.00%
Canadian Natural Resources Ltd.	CAD45,000	2.50%	17/1/2028	30,719	0.00%
Canadian Natural Resources Ltd.	\$150,000	2.95%	15/7/2030	131,450	0.00%
Canadian Natural Resources Ltd.	\$80,000	6.50%	15/2/2037	82,906	0.00%
Canadian Natural Resources Ltd.	\$100,000	6.25%	15/3/2038	102,474	0.00%
Canadian Natural Resources Ltd.	CAD15,000	4.85%	30/5/2047	10,170	0.00%
Canadian Natural Resources Ltd.	\$35,000	4.95%	1/6/2047	30,426	0.00%
Canadian Pacific Railway Co.	CAD35,000	3.15%	13/3/2029	24,256	0.00%
Canadian Pacific Railway Co.	\$50,000	2.45%	2/12/2031	45,433	0.00%
Canadian Pacific Railway Co.	CAD95,000	6.45%	17/11/2039	80,665	0.00%
Canadian Pacific Railway Co.	\$50,000	3.00%	2/12/2041	43,209	0.00%
Canadian Pacific Railway Co.	\$115,000	4.80%	1/8/2045	103,393	0.00%
Canadian Pacific Railway Co.	\$50,000	4.95%	15/8/2045	45,601	0.00%
Canadian Pacific Railway Co.	\$80,000	4.70%	1/5/2048	69,361	0.00%
Canadian Pacific Railway Co.	\$75,000	3.10%	2/12/2051	49,836	0.00%
Canadian Pacific Railway Co.	\$150,000	6.13%	15/9/2115	152,739	0.01%
Canadian Tire Corp., Ltd.	CAD15,000	6.50%	13/4/2028	11,507	0.00%
Canadian Tire Corp., Ltd.	CAD50,000	5.61%	4/9/2035	36,009	0.00%
Canadian Utilities Ltd.	CAD35,000	4.85%	3/6/2052	25,046	0.00%
Canadian Western Bank	CAD65,000	1.82%	16/12/2027	43,604	0.00%
Canadian Western Bank	CAD140,000	5.94%	22/12/2032	104,792	0.00%
Capital Power Corp.	CAD5,000	4.99%	23/1/2026	3,650	0.00%
Capital Power Corp.	CAD5,000	4.42%	8/2/2030	3,538	0.00%
Capital Power Corp.	CAD35,000	3.15%	1/10/2032	21,809	0.00%
Capital Power Corp.	CAD50,000	5.97%	25/1/2034	37,695	0.00%
CCL Industries, Inc.	\$50,000	3.25%	1/10/2026	47,324	0.00%
CCL Industries, Inc.	CAD2,000	3.86%	13/4/2028	1,409	0.00%
CDP Financial, Inc.	\$300,000	4.50%	13/2/2026	297,412	0.01%
CDP Financial, Inc.	€200,000	1.13%	6/4/2027	202,647	0.01%
CDP Financial, Inc.	€759,000	3.00%	11/4/2029	809,256	0.02%
Cenovus Energy, Inc.	CAD20,000	3.60%	10/3/2027	14,261	0.00%
Cenovus Energy, Inc.	\$100,000	4.25%	15/4/2027	97,193	0.00%
Cenovus Energy, Inc.	CAD73,000	3.50%	7/2/2028	51,427	0.00%
Cenovus Energy, Inc.	\$30,000	2.65%	15/1/2032	24,818	0.00%
Cenovus Energy, Inc.	\$10,000	5.25%	15/6/2037	9,526	0.00%
Cenovus Energy, Inc.	\$47,000	6.75%	15/11/2039	50,708	0.00%
Cenovus Energy, Inc.	\$18,000	5.40%	15/6/2047	16,553	0.00%
Cenovus Energy, Inc.	\$85,000	3.75%	15/2/2052	60,021	0.00%
Central 1 Credit Union	CAD210,000	4.65%	7/2/2028	151,738	0.01%
CGI, Inc.	\$100,000	1.45%	14/9/2026	91,642	0.00%
CGI, Inc.	CAD35,000	2.10%	18/9/2028	23,262	0.00%
Choice Properties	CAD25,000	2.85%	21/5/2027	17,395	0.00%
Choice Properties	CAD15,000	4.18%	8/3/2028	10,773	0.00%
Choice Properties	CAD100,000	3.53%	11/6/2029	68,969	0.00%
Choice Properties	CAD25,000	2.98%	4/3/2030	16,600	0.00%
Choice Properties	CAD75,000	6.00%	24/6/2032	57,785	0.00%
Choice Properties	CAD200,000	5.40%	1/3/2033	147,829	0.01%
CI Financial Corp.	\$257,000	3.20%	17/12/2030	202,667	0.01%
City of Calgary Canada	CAD195,000	4.20%	1/6/2034	141,569	0.01%
City of Greater Sudbury Canada	CAD15,000	2.42%	12/3/2050	7,290	0.00%
City of Montreal Canada	CAD1,590,000	3.00%	1/9/2025	1,143,383	0.03%
City of Montreal Canada	CAD30,000	3.00%	1/9/2027	21,282	0.00%
City of Montreal Canada	CAD45,000	3.15%	1/9/2028	31,872	0.00%
City of Montreal Canada	CAD185,000	2.30%	1/9/2029	124,785	0.00%
City of Montreal Canada	CAD65,000	1.75%	1/9/2030	41,604	0.00%
City of Montreal Canada	CAD175,000	4.25%	1/9/2033	127,044	0.00%
City of Montreal Canada	CAD15,000	4.10%	1/12/2034	10,689	0.00%
City of Montreal Canada	CAD35,000	3.15%	1/12/2036	22,225	0.00%
City of Montreal Canada	CAD70,000	3.50%	1/12/2038	45,233	0.00%
City of Montreal Canada	CAD45,000	2.40%	1/12/2041	24,136	0.00%
City of Montreal Canada	CAD25,000	4.70%	1/12/2041	18,389	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
City of Montreal Canada	CAD50,000	6.00%	1/6/2043	42,718	0.00%
City of Montreal Canada	CAD40,000	4.40%	1/12/2043	28,310	0.00%
City of Ottawa Ontario	CAD70,000	4.45%	4/6/2033	51,996	0.00%
City of Ottawa Ontario	CAD10,000	4.60%	14/7/2042	7,285	0.00%
City of Ottawa Ontario	CAD5,000	3.25%	10/11/2047	2,942	0.00%
City of Ottawa Ontario	CAD33,000	3.10%	27/7/2048	18,838	0.00%
City of Ottawa Ontario	CAD85,000	2.50%	11/5/2051	42,425	0.00%
City of Ottawa Ontario	CAD20,000	4.20%	30/7/2053	13,782	0.00%
City of Toronto Canada	CAD30,000	2.40%	7/6/2027	21,000	0.00%
City of Toronto Canada	CAD195,000	2.65%	9/11/2029	134,234	0.01%
City of Toronto Canada	CAD50,000	4.25%	11/7/2033	36,667	0.00%
City of Toronto Canada	CAD20,000	3.50%	2/6/2036	13,361	0.00%
City of Toronto Canada	CAD25,000	2.60%	24/9/2039	14,379	0.00%
City of Toronto Canada	CAD55,000	5.20%	1/6/2040	42,902	0.00%
City of Toronto Canada	CAD50,000	2.15%	25/8/2040	26,367	0.00%
City of Toronto Canada	CAD5,000	4.70%	10/6/2041	3,684	0.00%
City of Toronto Canada	CAD13,000	3.80%	13/12/2042	8,527	0.00%
City of Toronto Canada	CAD15,000	4.15%	10/3/2044	10,283	0.00%
City of Toronto Canada	CAD40,000	3.25%	24/6/2046	23,730	0.00%
City of Toronto Canada	CAD30,000	3.20%	1/8/2048	17,461	0.00%
City of Toronto Canada	CAD75,000	2.80%	22/11/2049	39,995	0.00%
City of Toronto Canada	CAD90,000	2.90%	29/4/2051	49,037	0.00%
City of Toronto Canada	CAD50,000	4.30%	1/6/2052	35,082	0.00%
City of Toronto Canada	CAD30,000	4.90%	15/5/2054	23,100	0.00%
City of Vancouver	CAD5,000	3.70%	18/10/2052	3,156	0.00%
City of Winnipeg Canada	CAD5,000	4.10%	1/6/2045	3,372	0.00%
City of Winnipeg Canada	CAD62,000	4.30%	15/11/2051	43,130	0.00%
Co.-operators Financial Services Ltd.	CAD5,000	3.33%	13/5/2030	3,285	0.00%
Cogeco Communications, Inc.	CAD30,000	2.99%	22/9/2031	19,175	0.00%
Cogeco Communications, Inc.	CAD20,000	5.30%	16/2/2033	14,657	0.00%
Connect Six GP	CAD100,000	6.11%	30/11/2046	79,773	0.00%
CPPIB Capital, Inc.	£491,000	4.38%	2/3/2026	616,686	0.02%
CPPIB Capital, Inc.	\$500,000	0.88%	9/9/2026	459,088	0.01%
CPPIB Capital, Inc.	€250,000	0.25%	6/4/2027	247,523	0.01%
CPPIB Capital, Inc.	\$270,000	3.25%	15/6/2027	258,943	0.01%
CPPIB Capital, Inc.	AUD810,000	4.45%	1/9/2027	537,610	0.01%
CPPIB Capital, Inc.	£300,000	1.25%	7/12/2027	340,070	0.01%
CPPIB Capital, Inc.	CAD500,000	3.25%	8/3/2028	357,861	0.01%
CPPIB Capital, Inc.	CAD270,000	3.00%	15/6/2028	191,281	0.01%
CPPIB Capital, Inc.	€1,407,000	3.13%	11/6/2029	1,509,874	0.04%
CPPIB Capital, Inc.	CAD60,000	1.95%	30/9/2029	39,956	0.00%
CPPIB Capital, Inc.	\$250,000	1.25%	28/1/2031	202,680	0.01%
CPPIB Capital, Inc.	CAD500,000	3.95%	2/6/2032	362,508	0.01%
Crombie	CAD10,000	3.68%	26/8/2026	7,130	0.00%
Crombie	CAD15,000	2.69%	31/3/2028	10,126	0.00%
Crombie	CAD50,000	3.21%	9/10/2030	32,785	0.00%
Crosslinx Transit Solutions GP	CAD9,517	4.65%	30/9/2046	6,323	0.00%
CT	CAD5,000	3.47%	16/6/2027	3,514	0.00%
CT	CAD25,000	3.87%	7/12/2027	17,656	0.00%
CT	CAD60,000	2.37%	6/1/2031	37,031	0.00%
CU, Inc.	CAD225,000	5.56%	30/10/2037	174,966	0.01%
CU, Inc.	CAD55,000	4.54%	24/10/2041	38,544	0.00%
CU, Inc.	CAD15,000	3.81%	10/9/2042	9,558	0.00%
CU, Inc.	CAD35,000	4.72%	9/9/2043	25,026	0.00%
CU, Inc.	CAD50,000	4.09%	2/9/2044	32,863	0.00%
CU, Inc.	CAD20,000	3.96%	27/7/2045	12,848	0.00%
CU, Inc.	CAD25,000	3.76%	19/11/2046	15,505	0.00%
CU, Inc.	CAD45,000	3.55%	22/11/2047	26,815	0.00%
CU, Inc.	CAD20,000	3.95%	23/11/2048	12,663	0.00%
CU, Inc.	CAD85,000	2.96%	7/9/2049	45,008	0.00%
CU, Inc.	CAD20,000	2.61%	28/9/2050	9,771	0.00%
CU, Inc.	CAD25,000	3.17%	5/9/2051	13,704	0.00%
CU, Inc.	CAD45,000	3.86%	14/11/2052	27,761	0.00%
CU, Inc.	CAD10,000	4.21%	29/10/2055	6,535	0.00%
Daimler Truck Finance Canada, Inc.	CAD175,000	5.77%	25/9/2028	133,261	0.00%
Dollarama, Inc.	CAD175,000	1.51%	20/9/2027	116,892	0.00%
Dollarama, Inc.	CAD50,000	2.44%	9/7/2029	33,204	0.00%
Dream Industrial	CAD60,000	2.06%	17/6/2027	40,412	0.00%
Dream Summit Industrial LP	CAD55,000	2.25%	12/1/2027	37,668	0.00%
Element Fleet Management Corp.	\$75,000	6.27%	26/6/2026	75,807	0.00%
Element Fleet Management Corp.	\$50,000	6.32%	4/12/2028	51,690	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Emera US Finance LP	\$95,000	4.75%	15/6/2046	78,138	0.00%
Empire Life Insurance Co.	CAD145,000	5.50%	13/1/2033	107,113	0.00%
Empower Finance 2020 LP	\$50,000	1.36%	17/9/2027	44,330	0.00%
Enbridge Gas, Inc.	CAD15,000	3.31%	11/9/2025	10,774	0.00%
Enbridge Gas, Inc.	CAD5,000	2.81%	1/6/2026	3,534	0.00%
Enbridge Gas, Inc.	CAD185,000	2.88%	22/11/2027	128,922	0.00%
Enbridge Gas, Inc.	CAD50,000	2.37%	9/8/2029	33,281	0.00%
Enbridge Gas, Inc.	CAD55,000	2.90%	1/4/2030	37,095	0.00%
Enbridge Gas, Inc.	CAD50,000	4.15%	17/8/2032	35,336	0.00%
Enbridge Gas, Inc.	CAD15,000	5.46%	11/9/2036	11,521	0.00%
Enbridge Gas, Inc.	CAD10,000	4.50%	23/11/2043	6,894	0.00%
Enbridge Gas, Inc.	CAD6,000	4.20%	2/6/2044	3,967	0.00%
Enbridge Gas, Inc.	CAD5,000	4.00%	22/8/2044	3,211	0.00%
Enbridge Gas, Inc.	CAD10,000	3.80%	1/6/2046	6,179	0.00%
Enbridge Gas, Inc.	CAD20,000	3.59%	22/11/2047	11,912	0.00%
Enbridge Gas, Inc.	CAD5,000	3.51%	29/11/2047	2,930	0.00%
Enbridge Gas, Inc.	CAD80,000	3.01%	9/8/2049	42,284	0.00%
Enbridge Gas, Inc.	CAD50,000	3.65%	1/4/2050	29,740	0.00%
Enbridge Gas, Inc.	CAD10,000	4.95%	22/11/2050	7,311	0.00%
Enbridge Gas, Inc.	CAD35,000	3.20%	15/9/2051	18,966	0.00%
Enbridge Gas, Inc.	CAD50,000	4.55%	17/8/2052	34,344	0.00%
Enbridge Gas, Inc.	CAD55,000	5.67%	6/10/2053	44,591	0.00%
Enbridge Pipelines, Inc.	CAD80,000	3.45%	29/9/2025	57,461	0.00%
Enbridge Pipelines, Inc.	CAD30,000	3.00%	10/8/2026	21,227	0.00%
Enbridge Pipelines, Inc.	CAD141,000	3.52%	22/2/2029	98,281	0.00%
Enbridge Pipelines, Inc.	CAD15,000	4.55%	17/8/2043	9,769	0.00%
Enbridge Pipelines, Inc.	CAD15,000	4.55%	29/9/2045	9,702	0.00%
Enbridge Pipelines, Inc.	CAD65,000	4.13%	9/8/2046	39,358	0.00%
Enbridge Pipelines, Inc.	CAD70,000	4.33%	22/2/2049	43,435	0.00%
Enbridge Pipelines, Inc.	CAD35,000	4.20%	12/5/2051	21,077	0.00%
Enbridge, Inc.	\$50,000	5.90%	15/11/2026	50,570	0.00%
Enbridge, Inc.	\$60,000	5.25%	5/4/2027	60,010	0.00%
Enbridge, Inc.	CAD75,000	3.20%	8/6/2027	52,773	0.00%
Enbridge, Inc.	\$100,000	3.70%	15/7/2027	95,808	0.00%
Enbridge, Inc.	CAD50,000	5.70%	9/11/2027	37,733	0.00%
Enbridge, Inc.	\$50,000	6.00%	15/11/2028	51,486	0.00%
Enbridge, Inc.	\$60,000	5.30%	5/4/2029	60,098	0.00%
Enbridge, Inc.	CAD110,000	2.99%	3/10/2029	74,268	0.00%
Enbridge, Inc.	\$125,000	3.13%	15/11/2029	112,899	0.00%
Enbridge, Inc.	\$50,000	6.20%	15/11/2030	52,497	0.00%
Enbridge, Inc.	CAD70,000	6.10%	9/11/2032	54,869	0.00%
Enbridge, Inc.	\$140,000	5.70%	8/3/2033	141,129	0.01%
Enbridge, Inc.	\$90,000	5.63%	5/4/2034	89,862	0.00%
Enbridge, Inc.	CAD200,000	5.75%	2/9/2039	149,486	0.01%
Enbridge, Inc.	CAD75,000	4.24%	27/8/2042	46,890	0.00%
Enbridge, Inc.	CAD35,000	4.57%	11/3/2044	22,798	0.00%
Enbridge, Inc.	\$30,000	4.50%	10/6/2044	24,793	0.00%
Enbridge, Inc.	CAD30,000	4.87%	21/11/2044	20,225	0.00%
Enbridge, Inc.	\$110,000	5.50%	1/12/2046	105,748	0.00%
Enbridge, Inc.	\$260,000	4.00%	15/11/2049	196,679	0.01%
Enbridge, Inc.	\$90,000	3.40%	1/8/2051	60,841	0.00%
Enbridge, Inc.	CAD50,000	4.10%	21/9/2051	29,414	0.00%
Enbridge, Inc.	\$115,000	6.70%	15/11/2053	125,630	0.00%
Enbridge, Inc.	\$60,000	5.95%	5/4/2054	59,546	0.00%
Enbridge, Inc.	\$25,000	7.20%	27/6/2054	25,156	0.00%
Enbridge, Inc.	\$50,000	7.38%	15/3/2055	50,119	0.00%
Energir LP	CAD40,000	4.83%	2/6/2053	29,158	0.00%
Energir, Inc.	CAD135,000	2.10%	16/4/2027	92,707	0.00%
Energir, Inc.	CAD5,000	3.53%	16/5/2047	2,994	0.00%
ENMAX Corp.	CAD20,000	3.88%	18/10/2029	13,861	0.00%
EPCOR Utilities, Inc.	CAD55,000	2.41%	30/6/2031	35,252	0.00%
EPCOR Utilities, Inc.	CAD40,000	6.65%	15/4/2038	34,380	0.00%
EPCOR Utilities, Inc.	CAD40,000	5.75%	24/11/2039	31,941	0.00%
EPCOR Utilities, Inc.	CAD55,000	4.55%	28/2/2042	38,629	0.00%
EPCOR Utilities, Inc.	CAD15,000	3.55%	27/11/2047	8,969	0.00%
EPCOR Utilities, Inc.	CAD25,000	3.95%	26/11/2048	15,861	0.00%
EPCOR Utilities, Inc.	CAD35,000	3.11%	8/7/2049	19,143	0.00%
EPCOR Utilities, Inc.	CAD25,000	2.90%	19/5/2050	13,057	0.00%
EPCOR Utilities, Inc.	CAD15,000	3.29%	28/6/2051	8,389	0.00%
EPCOR Utilities, Inc.	CAD25,000	4.73%	2/9/2052	17,903	0.00%
EPCOR Utilities, Inc.	CAD30,000	5.33%	3/10/2053	23,569	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equitable Bank	CAD80,000	1.88%	26/11/2025	55,939	0.00%
Export Development Canada	\$200,000	3.38%	26/8/2025	196,201	0.01%
Export Development Canada	\$200,000	4.38%	29/6/2026	198,276	0.01%
Export Development Canada	€300,000	0.50%	25/2/2027	300,523	0.01%
Export Development Canada	\$175,000	3.00%	25/5/2027	167,310	0.01%
Export Development Canada	\$100,000	3.88%	14/2/2028	97,731	0.00%
Export Development Canada	€500,000	2.63%	18/1/2029	527,116	0.01%
Export Development Canada	\$250,000	4.13%	13/2/2029	246,320	0.01%
Export Development Canada	\$60,000	4.75%	5/6/2034	61,229	0.00%
Fair Hydro Trust	CAD165,000	3.36%	15/5/2033	112,248	0.00%
Fair Hydro Trust	CAD5,000	3.52%	15/5/2038	3,296	0.00%
Fairfax Financial Holdings Ltd.	CAD15,000	4.70%	16/12/2026	10,949	0.00%
Fairfax Financial Holdings Ltd.	CAD25,000	4.25%	6/12/2027	17,964	0.00%
Fairfax Financial Holdings Ltd.	CAD130,000	4.23%	14/6/2029	92,541	0.00%
Fairfax Financial Holdings Ltd.	\$100,000	3.38%	3/3/2031	86,986	0.00%
Fairfax Financial Holdings Ltd.	CAD85,000	3.95%	3/3/2031	58,575	0.00%
Fairfax Financial Holdings Ltd.	\$100,000	5.63%	16/8/2032	98,803	0.00%
Fairfax Financial Holdings Ltd.	\$50,000	6.00%	7/12/2033	50,783	0.00%
Fairfax Financial Holdings Ltd.	\$75,000	6.35%	22/3/2054	75,084	0.00%
Fairfax Financial Holdings Ltd.	\$50,000	6.10%	15/3/2055	48,319	0.00%
Federation des Caisses Desjardins du Quebec	\$200,000	4.40%	23/8/2025	197,669	0.01%
Federation des Caisses Desjardins du Quebec	CAD135,000	1.09%	21/1/2026	93,644	0.00%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	229,571	0.01%
Federation des Caisses Desjardins du Quebec	CAD50,000	4.41%	19/5/2027	36,374	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	293,494	0.01%
Federation des Caisses Desjardins du Quebec	€100,000	0.05%	26/11/2027	96,143	0.00%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	202,094	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	5.25%	26/4/2029	199,470	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	5.04%	23/8/2032	73,297	0.00%
Financement-Quebec	CAD85,000	5.25%	1/6/2034	67,031	0.00%
Finning International, Inc.	CAD50,000	5.08%	13/6/2042	34,729	0.00%
First Capital	CAD15,000	3.60%	6/5/2026	10,679	0.00%
First Capital	CAD20,000	3.46%	22/1/2027	14,071	0.00%
First Capital	CAD15,000	3.75%	12/7/2027	10,571	0.00%
First Nations Finance Authority	CAD10,000	3.05%	1/6/2028	7,083	0.00%
First Nations Finance Authority	CAD50,000	4.10%	1/6/2034	35,960	0.00%
Ford Credit Canada Co.	CAD90,000	6.78%	15/9/2025	66,966	0.00%
Ford Credit Canada Co.	CAD35,000	7.00%	10/2/2026	26,271	0.00%
Ford Credit Canada Co.	CAD45,000	2.96%	16/9/2026	31,465	0.00%
Ford Credit Canada Co.	CAD120,000	5.44%	9/2/2029	88,641	0.00%
FortisAlberta, Inc.	CAD10,000	4.27%	22/9/2045	6,713	0.00%
FortisAlberta, Inc.	CAD20,000	3.34%	21/9/2046	11,581	0.00%
FortisAlberta, Inc.	CAD10,000	3.67%	9/9/2047	6,089	0.00%
FortisAlberta, Inc.	CAD5,000	3.73%	18/9/2048	3,073	0.00%
FortisAlberta, Inc.	CAD85,000	2.63%	8/6/2051	41,604	0.00%
FortisBC Energy, Inc.	CAD8,000	6.95%	21/9/2029	6,488	0.00%
FortisBC Energy, Inc.	CAD150,000	5.80%	13/5/2038	119,035	0.00%
FortisBC Energy, Inc.	CAD5,000	3.67%	9/4/2046	3,083	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,220	0.00%
FortisBC Energy, Inc.	CAD10,000	3.69%	30/10/2047	6,151	0.00%
FortisBC Energy, Inc.	CAD10,000	3.85%	7/12/2048	6,271	0.00%
FortisBC Energy, Inc.	CAD125,000	2.54%	13/7/2050	60,559	0.00%
Gibson Energy, Inc.	CAD5,000	2.85%	14/7/2027	3,463	0.00%
Gibson Energy, Inc.	CAD43,000	3.60%	17/9/2029	29,769	0.00%
Gibson Energy, Inc.	CAD65,000	5.75%	12/7/2033	49,525	0.00%
Government of Newfoundland & Labrador	CAD100,000	1.75%	2/6/2030	64,447	0.00%
Government of Newfoundland & Labrador	CAD110,000	2.05%	2/6/2031	70,518	0.00%
Government of Newfoundland & Labrador	CAD50,000	4.15%	2/6/2033	36,142	0.00%
Government of Newfoundland & Labrador	CAD100,000	4.50%	17/4/2037	72,548	0.00%
Government of Newfoundland & Labrador	CAD25,000	4.65%	17/10/2040	18,208	0.00%
Government of Newfoundland & Labrador	CAD150,000	3.30%	17/10/2046	88,633	0.00%
Government of Newfoundland & Labrador	CAD170,000	3.70%	17/10/2048	106,751	0.00%
Government of Newfoundland & Labrador	CAD155,000	2.65%	17/10/2050	79,281	0.00%
Government of Newfoundland & Labrador	CAD35,000	3.15%	2/12/2052	19,719	0.00%
Government of Newfoundland & Labrador	CAD20,000	4.10%	17/10/2054	13,401	0.00%
Granite Holdings LP	CAD130,000	2.38%	18/12/2030	81,163	0.00%
Greater Toronto Airports Authority	CAD30,000	1.54%	3/5/2028	19,882	0.00%
Greater Toronto Airports Authority	CAD90,000	2.73%	3/4/2029	61,815	0.00%
Greater Toronto Airports Authority	CAD3,894	6.45%	30/7/2029	2,955	0.00%
Greater Toronto Airports Authority	CAD175,000	3.26%	1/6/2037	109,623	0.00%
Greater Toronto Airports Authority	CAD30,000	2.75%	17/10/2039	17,172	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Greater Toronto Airports Authority	CAD10,000	5.30%	25/2/2041	7,735	0.00%
Greater Toronto Airports Authority	CAD150,000	3.15%	5/10/2051	83,646	0.00%
Great-West Lifeco Finance Delaware LP	\$50,000	4.15%	3/6/2047	39,684	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	24,752	0.00%
Great-West Lifeco, Inc.	CAD30,000	2.38%	14/5/2030	19,828	0.00%
Great-West Lifeco, Inc.	CAD10,000	6.00%	16/11/2039	8,128	0.00%
Great-West Lifeco, Inc.	CAD125,000	2.98%	8/7/2050	66,259	0.00%
H&R	CAD105,000	2.63%	19/2/2027	71,971	0.00%
HomeEquity Bank	CAD215,000	7.11%	11/12/2026	160,982	0.01%
Honda Canada Finance, Inc.	CAD30,000	1.34%	17/3/2026	20,757	0.00%
Honda Canada Finance, Inc.	CAD80,000	1.65%	25/2/2028	52,960	0.00%
Honda Canada Finance, Inc.	CAD120,000	4.90%	21/2/2029	88,766	0.00%
Hospital for Sick Children	CAD5,000	3.42%	7/12/2057	2,844	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD2,546	5.44%	31/1/2045	1,875	0.00%
HSBC Bank Canada	€800,000	0.01%	14/9/2026	798,649	0.02%
Hydro One Ltd.	CAD85,000	1.41%	15/10/2027	56,857	0.00%
Hydro One, Inc.	CAD55,000	2.77%	24/2/2026	39,105	0.00%
Hydro One, Inc.	CAD290,000	4.91%	27/1/2028	216,105	0.01%
Hydro One, Inc.	CAD85,000	3.02%	5/4/2029	58,873	0.00%
Hydro One, Inc.	CAD35,000	2.16%	28/2/2030	22,841	0.00%
Hydro One, Inc.	CAD60,000	6.35%	31/1/2034	49,252	0.00%
Hydro One, Inc.	CAD80,000	5.49%	16/7/2040	62,412	0.00%
Hydro One, Inc.	CAD35,000	4.59%	9/10/2043	24,819	0.00%
Hydro One, Inc.	CAD25,000	4.17%	6/6/2044	16,680	0.00%
Hydro One, Inc.	CAD25,000	3.91%	23/2/2046	15,957	0.00%
Hydro One, Inc.	CAD30,000	3.72%	18/11/2047	18,465	0.00%
Hydro One, Inc.	CAD40,000	3.63%	25/6/2049	24,120	0.00%
Hydro One, Inc.	CAD60,000	2.71%	28/2/2050	30,227	0.00%
Hydro One, Inc.	CAD107,000	3.64%	5/4/2050	64,489	0.00%
Hydro One, Inc.	CAD20,000	3.10%	15/9/2051	10,802	0.00%
Hydro One, Inc.	CAD50,000	4.00%	22/12/2051	32,024	0.00%
Hydro One, Inc.	CAD30,000	4.46%	27/1/2053	20,622	0.00%
Hydro One, Inc.	CAD70,000	4.85%	30/11/2054	51,242	0.00%
Hydro One, Inc.	CAD25,000	3.79%	31/7/2062	14,859	0.00%
Hydro Ottawa Holding, Inc.	CAD5,000	3.99%	14/5/2043	3,215	0.00%
Hydro-Quebec	CAD155,000	2.00%	1/9/2028	105,404	0.00%
Hydro-Quebec	CAD80,000	3.40%	1/9/2029	57,256	0.00%
Hydro-Quebec	CAD85,000	6.00%	15/8/2031	69,728	0.00%
Hydro-Quebec	CAD20,000	6.50%	16/1/2035	17,304	0.00%
Hydro-Quebec	CAD345,000	6.50%	15/2/2035	300,055	0.01%
Hydro-Quebec	CAD260,000	6.00%	15/2/2040	224,322	0.01%
Hydro-Quebec	CAD335,000	5.00%	15/2/2045	263,584	0.01%
Hydro-Quebec	CAD425,000	5.00%	15/2/2050	341,201	0.01%
Hydro-Quebec	CAD605,000	4.00%	15/2/2055	416,384	0.01%
Hydro-Quebec	CAD635,000	2.10%	15/2/2060	280,148	0.01%
Hydro-Quebec	CAD495,000	4.00%	15/2/2063	341,861	0.01%
Hyundai Capital Canada, Inc.	CAD55,000	3.20%	16/2/2027	38,756	0.00%
Hyundai Capital Canada, Inc.	CAD35,000	5.57%	8/3/2028	26,288	0.00%
Hyundai Capital Canada, Inc.	CAD120,000	4.90%	31/1/2029	88,352	0.00%
iA Financial Corp., Inc.	CAD15,000	3.07%	24/9/2031	10,553	0.00%
IGM Financial, Inc.	CAD10,000	3.44%	26/1/2027	7,099	0.00%
IGM Financial, Inc.	CAD10,000	4.56%	25/1/2047	6,830	0.00%
IGM Financial, Inc.	CAD75,000	4.12%	9/12/2047	47,833	0.00%
IGM Financial, Inc.	CAD5,000	4.17%	13/7/2048	3,207	0.00%
IGM Financial, Inc.	CAD60,000	4.21%	21/3/2050	38,470	0.00%
Intact Financial Corp.	CAD15,000	2.85%	7/6/2027	10,517	0.00%
Intact Financial Corp.	CAD50,000	2.18%	18/5/2028	33,829	0.00%
Intact Financial Corp.	CAD79,000	5.16%	16/6/2042	59,723	0.00%
Intact Financial Corp.	CAD25,000	5.28%	14/9/2054	19,534	0.00%
Inter Pipeline Ltd.	CAD7,000	3.48%	16/12/2026	4,944	0.00%
Inter Pipeline Ltd.	CAD140,000	4.23%	1/6/2027	100,053	0.00%
Inter Pipeline Ltd.	CAD45,000	5.76%	17/2/2028	33,612	0.00%
Inter Pipeline Ltd.	CAD50,000	5.71%	29/5/2030	37,151	0.00%
Inter Pipeline Ltd.	CAD150,000	3.98%	25/11/2031	99,037	0.00%
Inter Pipeline Ltd.	CAD50,000	5.85%	18/5/2032	36,813	0.00%
Inter Pipeline Ltd.	CAD35,000	6.38%	17/2/2033	26,578	0.00%
Inter Pipeline Ltd.	CAD25,000	4.64%	30/5/2044	15,064	0.00%
Inter Pipeline Ltd.	CAD15,000	5.09%	27/11/2051	9,462	0.00%
Keyera Corp.	CAD4,000	3.93%	21/6/2028	2,843	0.00%
Keyera Corp.	CAD35,000	3.96%	29/5/2030	24,419	0.00%
Keyera Corp.	CAD20,000	5.02%	28/3/2032	14,522	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kinross Gold Corp.	\$50,000	6.25%	15/7/2033	52,172	0.00%
Labrador-Island Link Funding Trust	CAD30,000	3.76%	1/6/2033	21,349	0.00%
Labrador-Island Link Funding Trust	CAD100,000	3.86%	1/12/2045	68,346	0.00%
Labrador-Island Link Funding Trust	CAD10,000	3.85%	1/12/2053	6,791	0.00%
Laurentian Bank of Canada	CAD85,000	4.60%	2/9/2025	61,755	0.00%
Liberty Utilities Finance GP 1	\$35,000	2.05%	15/9/2030	28,554	0.00%
Loblaw Cos Ltd.	CAD15,000	4.49%	11/12/2028	10,960	0.00%
Loblaw Cos Ltd.	CAD5,000	6.50%	22/1/2029	3,896	0.00%
Loblaw Cos Ltd.	CAD135,000	2.28%	7/5/2030	87,821	0.00%
Loblaw Cos Ltd.	CAD5,000	5.90%	18/1/2036	3,864	0.00%
Loblaw Cos Ltd.	CAD150,000	5.34%	13/9/2052	112,389	0.00%
Lower Mattagami Energy LP	CAD165,000	2.43%	14/5/2031	106,827	0.00%
Lower Mattagami Energy LP	CAD150,000	5.14%	18/5/2041	113,862	0.00%
Lower Mattagami Energy LP	CAD5,000	4.94%	21/9/2043	3,718	0.00%
Lower Mattagami Energy LP	CAD10,000	4.18%	23/2/2046	6,703	0.00%
Magna International, Inc.	\$100,000	5.05%	14/3/2029	99,852	0.00%
Magna International, Inc.	\$100,000	2.45%	15/6/2030	86,261	0.00%
Magna International, Inc.	CAD90,000	4.95%	31/1/2031	66,467	0.00%
Manulife Finance Delaware LP	CAD5,000	5.06%	15/12/2041	3,583	0.00%
Manulife Financial Corp.	\$30,000	4.15%	4/3/2026	29,375	0.00%
Manulife Financial Corp.	\$50,000	4.06%	24/2/2032	47,902	0.00%
Manulife Financial Corp.	CAD195,000	2.82%	13/5/2035	127,943	0.00%
Manulife Financial Corp.	\$50,000	5.38%	4/3/2046	48,149	0.00%
Maritime Link Financing Trust	CAD70,154	3.50%	1/12/2052	47,234	0.00%
Metro, Inc.	CAD455,000	3.39%	6/12/2027	321,316	0.01%
Metro, Inc.	CAD10,000	5.97%	15/10/2035	7,887	0.00%
Metro, Inc.	CAD45,000	5.03%	1/12/2044	32,320	0.00%
Metro, Inc.	CAD10,000	4.27%	4/12/2047	6,449	0.00%
Metro, Inc.	CAD10,000	3.41%	28/2/2050	5,518	0.00%
Municipal Finance Authority of British Columbia	CAD15,000	2.50%	19/4/2026	10,654	0.00%
Municipal Finance Authority of British Columbia	CAD285,000	3.35%	1/6/2027	204,981	0.01%
Municipal Finance Authority of British Columbia	CAD15,000	4.95%	1/12/2027	11,325	0.00%
Municipal Finance Authority of British Columbia	CAD40,000	3.05%	23/10/2028	28,317	0.00%
Municipal Finance Authority of British Columbia	CAD420,000	4.50%	3/12/2028	314,962	0.01%
Municipal Finance Authority of British Columbia	CAD85,000	2.30%	15/4/2031	55,920	0.00%
Municipal Finance Authority of British Columbia	CAD70,000	2.50%	27/9/2041	38,836	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD5,000	3.83%	1/6/2037	3,496	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD160,000	3.86%	1/12/2048	108,661	0.00%
National Bank of Canada	CAD115,000	1.53%	15/6/2026	79,502	0.00%
National Bank of Canada	CAD25,000	1.57%	18/8/2026	17,621	0.00%
National Bank of Canada	CAD550,000	2.24%	4/11/2026	381,329	0.01%
National Bank of Canada	\$500,000	5.60%	18/12/2028	504,868	0.01%
National Bank of Canada	CAD120,000	5.02%	1/2/2029	89,171	0.00%
National Bank of Canada	CAD120,000	5.28%	15/2/2034	88,651	0.00%
NAV Canada	CAD70,000	2.06%	29/5/2030	45,342	0.00%
NAV Canada	CAD5,000	3.53%	23/2/2046	3,118	0.00%
NAV Canada	CAD20,000	3.21%	29/9/2050	11,547	0.00%
NAV Canada	CAD40,000	2.92%	29/9/2051	21,668	0.00%
Newfoundland & Labrador Hydro	CAD75,000	6.65%	27/8/2031	63,200	0.00%
Newfoundland & Labrador Hydro	CAD22,000	3.60%	1/12/2045	13,636	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD35,000	3.20%	24/4/2026	24,983	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD5,000	2.80%	1/6/2027	3,493	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD34,000	4.25%	1/6/2029	24,665	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD110,000	2.80%	1/6/2031	71,635	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD20,000	4.15%	1/6/2033	13,975	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD10,000	3.65%	1/6/2035	6,527	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD30,000	4.75%	1/6/2037	21,415	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD215,000	4.35%	10/1/2039	145,979	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD20,000	3.70%	23/2/2043	12,237	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD50,000	4.05%	22/7/2044	31,931	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD35,000	3.75%	1/6/2051	20,750	0.00%
Northern Courier Pipeline LP	CAD19,600	3.37%	30/6/2042	12,629	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD20,000	3.94%	31/12/2038	12,488	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD4,974	4.11%	31/3/2042	3,220	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD69,534	4.12%	30/6/2042	44,851	0.00%
Nova Scotia Power, Inc.	CAD15,000	5.61%	15/6/2040	11,304	0.00%
Nova Scotia Power, Inc.	CAD5,000	4.15%	6/3/2042	3,168	0.00%
Nova Scotia Power, Inc.	CAD45,000	4.50%	20/7/2043	29,695	0.00%
Nova Scotia Power, Inc.	CAD85,000	3.61%	1/5/2045	48,871	0.00%
Nova Scotia Power, Inc.	CAD20,000	3.57%	5/4/2049	11,149	0.00%
Nova Scotia Power, Inc.	CAD15,000	3.31%	25/4/2050	7,922	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nutrien Ltd.	\$50,000	5.95%	7/11/2025	50,288	0.00%
Nutrien Ltd.	\$50,000	5.20%	21/6/2027	49,949	0.00%
Nutrien Ltd.	\$175,000	4.90%	27/3/2028	172,963	0.01%
Nutrien Ltd.	\$75,000	4.20%	1/4/2029	71,744	0.00%
Nutrien Ltd.	\$50,000	5.40%	21/6/2034	49,252	0.00%
Nutrien Ltd.	\$325,000	4.13%	15/3/2035	290,031	0.01%
Nutrien Ltd.	\$205,000	5.88%	1/12/2036	210,135	0.01%
Nutrien Ltd.	\$25,000	5.00%	1/4/2049	22,009	0.00%
Nutrien Ltd.	\$125,000	5.80%	27/3/2053	123,266	0.00%
OMERS Finance Trust	\$250,000	1.10%	26/3/2026	233,704	0.01%
OMERS Finance Trust	\$250,000	4.00%	20/4/2028	243,142	0.01%
OMERS Finance Trust	€512,000	3.13%	25/1/2029	544,770	0.02%
OMERS Finance Trust	CAD60,000	2.60%	14/5/2029	41,185	0.00%
OMERS Realty Corp.	CAD15,000	3.24%	4/10/2027	10,566	0.00%
OMERS Realty Corp.	CAD300,000	5.38%	14/11/2028	226,297	0.01%
OMERS Realty Corp.	CAD50,000	4.54%	9/4/2029	36,587	0.00%
OMERS Realty Corp.	CAD130,000	3.63%	5/6/2030	90,313	0.00%
Ontario Electricity Financial Corp.	CAD55,000	8.25%	22/6/2026	43,305	0.00%
Ontario Infrastructure & Lands Corp.	CAD5,000	4.70%	1/6/2037	3,690	0.00%
Ontario Power Generation, Inc.	CAD35,000	2.98%	13/9/2029	23,919	0.00%
Ontario Power Generation, Inc.	CAD75,000	3.22%	8/4/2030	51,340	0.00%
Ontario Power Generation, Inc.	CAD10,000	3.84%	22/6/2048	6,092	0.00%
Ontario Power Generation, Inc.	CAD64,000	4.25%	18/1/2049	41,568	0.00%
Ontario Power Generation, Inc.	CAD40,000	3.65%	13/9/2050	23,315	0.00%
Ontario Power Generation, Inc.	CAD45,000	2.95%	21/2/2051	22,840	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	\$200,000	3.88%	20/3/2027	193,250	0.01%
Ontario Teachers' Finance Trust	£200,000	1.13%	15/5/2026	236,195	0.01%
Ontario Teachers' Finance Trust	€490,000	0.10%	19/5/2028	465,318	0.01%
Ontario Teachers' Finance Trust	\$400,000	4.63%	10/4/2029	398,698	0.01%
Ontario Teachers' Finance Trust	CAD60,000	4.15%	1/11/2029	44,283	0.00%
Ontario Teachers' Finance Trust	\$250,000	1.25%	27/9/2030	203,219	0.01%
Ontario Teachers' Finance Trust	€100,000	0.95%	24/11/2051	57,835	0.00%
OPB Finance Trust	CAD15,000	2.95%	2/2/2026	10,725	0.00%
OPB Finance Trust	CAD295,000	2.98%	25/1/2027	209,035	0.01%
OPB Finance Trust	CAD30,000	3.89%	4/7/2042	19,938	0.00%
Ottawa MacDonald-Cartier International Airport Authority	CAD4,488	3.93%	9/6/2045	2,887	0.00%
Pembina Pipeline Corp.	CAD35,000	3.71%	11/8/2026	25,089	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	108,427	0.00%
Pembina Pipeline Corp.	CAD155,000	4.02%	27/3/2028	110,785	0.00%
Pembina Pipeline Corp.	CAD40,000	3.62%	3/4/2029	27,870	0.00%
Pembina Pipeline Corp.	CAD20,000	3.31%	1/2/2030	13,591	0.00%
Pembina Pipeline Corp.	CAD125,000	5.02%	12/1/2032	91,067	0.00%
Pembina Pipeline Corp.	CAD95,000	5.21%	12/1/2034	69,551	0.00%
Pembina Pipeline Corp.	CAD20,000	4.75%	30/4/2043	13,184	0.00%
Pembina Pipeline Corp.	CAD27,000	4.81%	25/3/2044	17,900	0.00%
Pembina Pipeline Corp.	CAD30,000	4.74%	21/1/2047	19,520	0.00%
Pembina Pipeline Corp.	CAD75,000	4.75%	26/3/2048	48,709	0.00%
Pembina Pipeline Corp.	CAD40,000	4.54%	3/4/2049	25,104	0.00%
Pembina Pipeline Corp.	CAD70,000	4.67%	28/5/2050	44,683	0.00%
Pembina Pipeline Corp.	CAD35,000	4.49%	10/12/2051	21,614	0.00%
Pembina Pipeline Corp.	CAD45,000	5.67%	12/1/2054	33,184	0.00%
Power Corp. of Canada	CAD25,000	4.46%	27/7/2048	17,098	0.00%
Province of Alberta Canada	€100,000	0.63%	16/1/2026	102,934	0.00%
Province of Alberta Canada	CAD235,000	2.20%	1/6/2026	165,991	0.01%
Province of Alberta Canada	CAD390,000	2.55%	1/6/2027	274,780	0.01%
Province of Alberta Canada	\$125,000	3.30%	15/3/2028	119,162	0.00%
Province of Alberta Canada	CAD130,000	2.90%	1/12/2028	91,550	0.00%
Province of Alberta Canada	\$101,000	4.50%	26/6/2029	100,577	0.00%
Province of Alberta Canada	CAD125,000	2.90%	20/9/2029	87,432	0.00%
Province of Alberta Canada	CAD580,000	2.05%	1/6/2030	383,841	0.01%
Province of Alberta Canada	\$350,000	1.30%	22/7/2030	288,809	0.01%
Province of Alberta Canada	CAD225,000	1.65%	1/6/2031	141,872	0.01%
Province of Alberta Canada	CAD95,000	3.50%	1/6/2031	67,617	0.00%
Province of Alberta Canada	CAD150,000	4.15%	1/6/2033	109,819	0.00%
Province of Alberta Canada	CAD100,000	3.90%	1/12/2033	71,654	0.00%
Province of Alberta Canada	\$100,000	4.50%	24/1/2034	97,950	0.00%
Province of Alberta Canada	€674,000	3.13%	16/10/2034	711,811	0.02%
Province of Alberta Canada	CAD290,000	4.50%	1/12/2040	215,294	0.01%
Province of Alberta Canada	CAD219,000	3.45%	1/12/2043	140,570	0.01%
Province of Alberta Canada	CAD425,000	3.30%	1/12/2046	262,767	0.01%
Province of Alberta Canada	CAD525,000	3.05%	1/12/2048	307,807	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Alberta Canada	CAD630,000	3.10%	1/6/2050	371,938	0.01%
Province of Alberta Canada	CAD185,000	2.95%	1/6/2052	105,653	0.00%
Province of Alberta Canada	CAD180,000	4.45%	1/12/2054	134,671	0.01%
Province of British Columbia Canada	€100,000	0.88%	8/10/2025	103,920	0.00%
Province of British Columbia Canada	CAD85,000	2.30%	18/6/2026	60,125	0.00%
Province of British Columbia Canada	\$100,000	0.90%	20/7/2026	92,298	0.00%
Province of British Columbia Canada	CAD215,000	2.55%	18/6/2027	151,434	0.01%
Province of British Columbia Canada	\$100,000	4.80%	15/11/2028	100,699	0.00%
Province of British Columbia Canada	CAD85,000	2.95%	18/12/2028	59,977	0.00%
Province of British Columbia Canada	\$300,000	4.90%	24/4/2029	303,572	0.01%
Province of British Columbia Canada	CAD570,000	5.70%	18/6/2029	451,978	0.01%
Province of British Columbia Canada	CAD270,000	2.20%	18/6/2030	179,910	0.01%
Province of British Columbia Canada	CAD410,000	1.55%	18/6/2031	256,228	0.01%
Province of British Columbia Canada	CAD350,000	3.20%	18/6/2032	240,778	0.01%
Province of British Columbia Canada	CAD325,000	3.55%	18/6/2033	226,859	0.01%
Province of British Columbia Canada	\$100,000	4.20%	6/7/2033	95,867	0.00%
Province of British Columbia Canada	\$243,000	4.75%	12/6/2034	241,885	0.01%
Province of British Columbia Canada	CAD180,000	4.15%	18/6/2034	130,995	0.00%
Province of British Columbia Canada	€100,000	3.00%	24/7/2034	104,828	0.00%
Province of British Columbia Canada	CAD100,000	5.40%	18/6/2035	80,462	0.00%
Province of British Columbia Canada	CAD90,000	4.70%	18/6/2037	68,170	0.00%
Province of British Columbia Canada	CAD120,000	4.95%	18/6/2040	93,301	0.00%
Province of British Columbia Canada	CAD250,000	4.30%	18/6/2042	180,182	0.01%
Province of British Columbia Canada	CAD195,000	3.20%	18/6/2044	119,747	0.00%
Province of British Columbia Canada	CAD330,000	2.80%	18/6/2048	184,510	0.01%
Province of British Columbia Canada	CAD20,000	4.90%	18/6/2048	15,690	0.00%
Province of British Columbia Canada	CAD550,000	2.95%	18/6/2050	313,790	0.01%
Province of British Columbia Canada	CAD490,000	2.75%	18/6/2052	266,634	0.01%
Province of British Columbia Canada	CAD260,000	4.25%	18/12/2053	187,213	0.01%
Province of British Columbia Canada	CAD90,000	4.45%	18/12/2055	67,056	0.00%
Province of Manitoba Canada	CAD65,000	7.75%	22/12/2025	49,823	0.00%
Province of Manitoba Canada	CAD230,000	2.55%	2/6/2026	163,471	0.01%
Province of Manitoba Canada	CAD25,000	2.60%	2/6/2027	17,630	0.00%
Province of Manitoba Canada	CAD90,000	3.00%	2/6/2028	63,771	0.00%
Province of Manitoba Canada	CAD55,000	2.75%	2/6/2029	38,269	0.00%
Province of Manitoba Canada	CAD20,000	3.25%	5/9/2029	14,203	0.00%
Province of Manitoba Canada	CAD200,000	2.05%	2/6/2030	132,115	0.00%
Province of Manitoba Canada	CAD5,000	6.30%	5/3/2031	4,147	0.00%
Province of Manitoba Canada	CAD185,000	2.05%	2/6/2031	119,586	0.00%
Province of Manitoba Canada	CAD150,000	3.90%	2/12/2032	107,963	0.00%
Province of Manitoba Canada	CAD100,000	3.80%	2/6/2033	70,985	0.00%
Province of Manitoba Canada	\$75,000	4.30%	27/7/2033	72,434	0.00%
Province of Manitoba Canada	\$55,000	4.90%	31/5/2034	55,358	0.00%
Province of Manitoba Canada	CAD10,000	4.65%	5/3/2040	7,438	0.00%
Province of Manitoba Canada	CAD30,000	4.10%	5/3/2041	20,901	0.00%
Province of Manitoba Canada	CAD45,000	4.40%	5/3/2042	32,442	0.00%
Province of Manitoba Canada	CAD35,000	3.35%	5/3/2043	21,870	0.00%
Province of Manitoba Canada	CAD85,000	4.05%	5/9/2045	58,237	0.00%
Province of Manitoba Canada	CAD125,000	2.85%	5/9/2046	70,295	0.00%
Province of Manitoba Canada	CAD165,000	3.40%	5/9/2048	101,287	0.00%
Province of Manitoba Canada	CAD170,000	3.20%	5/3/2050	100,556	0.00%
Province of Manitoba Canada	CAD20,000	4.70%	5/3/2050	15,135	0.00%
Province of Manitoba Canada	CAD235,000	3.15%	5/9/2052	136,305	0.01%
Province of Manitoba Canada	CAD260,000	2.05%	5/9/2052	117,447	0.00%
Province of Manitoba Canada	CAD135,000	3.80%	5/9/2053	88,229	0.00%
Province of Manitoba Canada	CAD30,000	4.40%	5/9/2055	21,750	0.00%
Province of New Brunswick Canada	CAD45,000	1.80%	14/8/2025	31,984	0.00%
Province of New Brunswick Canada	CAD35,000	2.60%	14/8/2026	24,840	0.00%
Province of New Brunswick Canada	CAD115,000	2.35%	14/8/2027	80,293	0.00%
Province of New Brunswick Canada	CAD145,000	3.10%	14/8/2028	102,934	0.00%
Province of New Brunswick Canada	CAD100,000	2.55%	14/8/2031	66,506	0.00%
Province of New Brunswick Canada	CAD50,000	3.95%	14/8/2032	36,134	0.00%
Province of New Brunswick Canada	CAD195,000	5.50%	27/1/2034	156,817	0.01%
Province of New Brunswick Canada	CAD65,000	4.55%	26/3/2037	48,262	0.00%
Province of New Brunswick Canada	CAD145,000	4.80%	3/6/2041	109,857	0.00%
Province of New Brunswick Canada	CAD150,000	3.55%	3/6/2043	96,618	0.00%
Province of New Brunswick Canada	CAD70,000	3.80%	14/8/2045	46,356	0.00%
Province of New Brunswick Canada	CAD65,000	3.10%	14/8/2048	37,889	0.00%
Province of New Brunswick Canada	CAD140,000	3.05%	14/8/2050	80,333	0.00%
Province of New Brunswick Canada	CAD55,000	2.90%	14/8/2052	30,486	0.00%
Province of New Brunswick Canada	CAD30,000	5.00%	14/8/2054	24,033	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of New Brunswick Canada	CAD35,000	3.55%	3/6/2055	21,801	0.00%
Province of Newfoundland & Labrador Canada	CAD165,000	3.00%	2/6/2026	118,145	0.00%
Province of Newfoundland & Labrador Canada	CAD35,000	2.85%	2/6/2028	24,573	0.00%
Province of Newfoundland & Labrador Canada	CAD112,000	2.85%	2/6/2029	77,913	0.00%
Province of Nova Scotia Canada	CAD75,000	2.10%	1/6/2027	52,157	0.00%
Province of Nova Scotia Canada	CAD215,000	2.00%	1/9/2030	141,010	0.01%
Province of Nova Scotia Canada	CAD120,000	2.40%	1/12/2031	78,625	0.00%
Province of Nova Scotia Canada	CAD100,000	4.05%	1/6/2033	72,391	0.00%
Province of Nova Scotia Canada	CAD45,000	4.50%	1/6/2037	33,275	0.00%
Province of Nova Scotia Canada	CAD55,000	4.70%	1/6/2041	41,269	0.00%
Province of Nova Scotia Canada	CAD110,000	4.40%	1/6/2042	79,582	0.00%
Province of Nova Scotia Canada	CAD65,000	3.45%	1/6/2045	40,859	0.00%
Province of Nova Scotia Canada	CAD135,000	3.15%	1/12/2051	78,972	0.00%
Province of Nova Scotia Canada	CAD190,000	3.50%	2/6/2062	116,172	0.00%
Province of Ontario Canada	CAD750,000	1.75%	8/9/2025	532,040	0.01%
Province of Ontario Canada	\$200,000	0.63%	21/1/2026	186,959	0.01%
Province of Ontario Canada	\$25,000	2.50%	27/4/2026	23,938	0.00%
Province of Ontario Canada	CAD400,000	2.40%	2/6/2026	283,616	0.01%
Province of Ontario Canada	\$150,000	2.30%	15/6/2026	142,719	0.01%
Province of Ontario Canada	£500,000	0.25%	15/12/2026	566,435	0.02%
Province of Ontario Canada	CAD375,000	1.85%	1/2/2027	260,522	0.01%
Province of Ontario Canada	\$490,000	3.10%	19/5/2027	468,618	0.01%
Province of Ontario Canada	\$100,000	1.05%	21/5/2027	90,196	0.00%
Province of Ontario Canada	CAD750,000	7.60%	2/6/2027	604,095	0.02%
Province of Ontario Canada	CAD575,000	2.60%	2/6/2027	405,712	0.01%
Province of Ontario Canada	CAD100,000	1.05%	8/9/2027	67,042	0.00%
Province of Ontario Canada	CAD250,000	3.60%	8/3/2028	181,242	0.01%
Province of Ontario Canada	CAD595,000	2.90%	2/6/2028	420,538	0.01%
Province of Ontario Canada	CAD335,000	3.40%	8/9/2028	241,144	0.01%
Province of Ontario Canada	\$150,000	4.20%	18/1/2029	147,411	0.01%
Province of Ontario Canada	CAD220,000	6.50%	8/3/2029	179,165	0.01%
Province of Ontario Canada	CAD840,000	2.70%	2/6/2029	583,727	0.02%
Province of Ontario Canada	\$60,000	2.00%	2/10/2029	52,750	0.00%
Province of Ontario Canada	CAD340,000	1.55%	1/11/2029	221,564	0.01%
Province of Ontario Canada	CAD945,000	2.05%	2/6/2030	625,276	0.02%
Province of Ontario Canada	€300,000	0.01%	25/11/2030	263,294	0.01%
Province of Ontario Canada	CAD590,000	1.35%	2/12/2030	369,435	0.01%
Province of Ontario Canada	\$100,000	1.60%	25/2/2031	82,711	0.00%
Province of Ontario Canada	CAD530,000	2.15%	2/6/2031	345,742	0.01%
Province of Ontario Canada	CAD600,000	2.25%	2/12/2031	389,779	0.01%
Province of Ontario Canada	\$500,000	2.13%	21/1/2032	420,224	0.01%
Province of Ontario Canada	CAD300,000	4.05%	2/2/2032	219,987	0.01%
Province of Ontario Canada	CAD850,000	3.75%	2/6/2032	608,740	0.02%
Province of Ontario Canada	CAD275,000	4.10%	4/3/2033	200,944	0.01%
Province of Ontario Canada	CAD525,000	5.85%	8/3/2033	430,980	0.01%
Province of Ontario Canada	CAD1,080,000	3.65%	2/6/2033	761,238	0.02%
Province of Ontario Canada	\$128,000	5.05%	24/4/2034	130,776	0.00%
Province of Ontario Canada	CAD185,000	4.15%	2/6/2034	134,961	0.01%
Province of Ontario Canada	CAD540,000	5.60%	2/6/2035	441,405	0.01%
Province of Ontario Canada	CAD630,000	4.70%	2/6/2037	478,112	0.01%
Province of Ontario Canada	CAD725,000	4.60%	2/6/2039	543,517	0.02%
Province of Ontario Canada	CAD1,085,000	4.65%	2/6/2041	818,827	0.02%
Province of Ontario Canada	CAD1,005,000	3.50%	2/6/2043	652,114	0.02%
Province of Ontario Canada	CAD1,130,000	3.45%	2/6/2045	721,285	0.02%
Province of Ontario Canada	CAD1,152,000	2.90%	2/12/2046	665,185	0.02%
Province of Ontario Canada	CAD1,040,000	2.80%	2/6/2048	584,444	0.02%
Province of Ontario Canada	CAD925,000	2.90%	2/6/2049	526,922	0.01%
Province of Ontario Canada	CAD925,000	2.65%	2/12/2050	498,506	0.01%
Province of Ontario Canada	CAD1,045,000	1.90%	2/12/2051	471,233	0.01%
Province of Ontario Canada	CAD640,000	2.55%	2/12/2052	334,629	0.01%
Province of Ontario Canada	CAD970,000	3.75%	2/12/2053	644,027	0.02%
Province of Ontario Canada	CAD785,000	4.15%	2/12/2054	559,057	0.02%
Province of Ontario Canada	CAD120,000	4.60%	2/12/2055	92,232	0.00%
Province of Prince Edward Island Canada	CAD45,000	4.60%	19/5/2041	33,018	0.00%
Province of Prince Edward Island Canada	CAD25,000	2.65%	1/12/2051	12,986	0.00%
Province of Prince Edward Island Canada	CAD45,000	3.60%	17/1/2053	28,064	0.00%
Province of Quebec Canada	CAD125,000	2.60%	6/7/2025	89,786	0.00%
Province of Quebec Canada	\$400,000	0.60%	23/7/2025	381,153	0.01%
Province of Quebec Canada	CAD525,000	2.75%	1/9/2025	376,967	0.01%
Province of Quebec Canada	\$150,000	2.50%	20/4/2026	143,707	0.01%
Province of Quebec Canada	CAD1,620,000	2.50%	1/9/2026	1,147,680	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Quebec Canada	\$25,000	2.75%	12/4/2027	23,727	0.00%
Province of Quebec Canada	CAD275,000	2.75%	1/9/2027	194,569	0.01%
Province of Quebec Canada	CAD300,000	2.75%	1/9/2028	210,450	0.01%
Province of Quebec Canada	\$220,000	4.50%	3/4/2029	218,896	0.01%
Province of Quebec Canada	CAD360,000	2.30%	1/9/2029	244,692	0.01%
Province of Quebec Canada	\$75,000	7.50%	15/9/2029	84,737	0.00%
Province of Quebec Canada	€100,000	0.00%	15/10/2029	91,082	0.00%
Province of Quebec Canada	CAD585,000	1.90%	1/9/2030	381,571	0.01%
Province of Quebec Canada	\$300,000	1.90%	21/4/2031	252,139	0.01%
Province of Quebec Canada	€200,000	0.25%	5/5/2031	176,390	0.01%
Province of Quebec Canada	CAD685,000	1.50%	1/9/2031	424,316	0.01%
Province of Quebec Canada	€300,000	0.50%	25/1/2032	264,000	0.01%
Province of Quebec Canada	CAD150,000	3.65%	20/5/2032	106,983	0.00%
Province of Quebec Canada	CAD230,000	6.25%	1/6/2032	192,363	0.01%
Province of Quebec Canada	CAD655,000	3.25%	1/9/2032	451,657	0.01%
Province of Quebec Canada	CAD610,000	3.60%	1/9/2033	427,284	0.01%
Province of Quebec Canada	\$100,000	4.50%	8/9/2033	98,051	0.00%
Province of Quebec Canada	€1,317,000	3.13%	27/3/2034	1,396,366	0.04%
Province of Quebec Canada	CAD325,000	0.00%	1/4/2035	146,570	0.01%
Province of Quebec Canada	CAD495,000	5.75%	1/12/2036	411,794	0.01%
Province of Quebec Canada	CAD280,000	5.00%	1/12/2038	218,219	0.01%
Province of Quebec Canada	CAD732,000	5.00%	1/12/2041	573,651	0.02%
Province of Quebec Canada	CAD720,000	4.25%	1/12/2043	515,740	0.01%
Province of Quebec Canada	CAD840,000	3.50%	1/12/2045	537,319	0.01%
Province of Quebec Canada	CAD720,000	3.50%	1/12/2048	456,538	0.01%
Province of Quebec Canada	CAD1,075,000	3.10%	1/12/2051	630,961	0.02%
Province of Quebec Canada	CAD800,000	2.85%	1/12/2053	441,876	0.01%
Province of Quebec Canada	CAD1,140,000	4.40%	1/12/2055	844,236	0.02%
Province of Saskatchewan Canada	CAD135,000	0.80%	2/9/2025	94,748	0.00%
Province of Saskatchewan Canada	CAD175,000	2.55%	2/6/2026	124,403	0.00%
Province of Saskatchewan Canada	CAD20,000	2.65%	2/6/2027	14,130	0.00%
Province of Saskatchewan Canada	CAD105,000	3.05%	2/12/2028	74,368	0.00%
Province of Saskatchewan Canada	CAD135,000	2.20%	2/6/2030	90,042	0.00%
Province of Saskatchewan Canada	CAD130,000	2.15%	2/6/2031	84,719	0.00%
Province of Saskatchewan Canada	CAD140,000	3.90%	2/6/2033	100,500	0.00%
Province of Saskatchewan Canada	CAD60,000	5.80%	5/9/2033	49,275	0.00%
Province of Saskatchewan Canada	€396,000	3.30%	8/5/2034	424,627	0.01%
Province of Saskatchewan Canada	CAD165,000	5.60%	5/9/2035	134,755	0.01%
Province of Saskatchewan Canada	CAD70,000	4.75%	1/6/2040	53,423	0.00%
Province of Saskatchewan Canada	CAD50,000	3.40%	3/2/2042	32,062	0.00%
Province of Saskatchewan Canada	CAD110,000	3.90%	2/6/2045	74,913	0.00%
Province of Saskatchewan Canada	CAD155,000	2.75%	2/12/2046	87,210	0.00%
Province of Saskatchewan Canada	CAD175,000	3.30%	2/6/2048	107,503	0.00%
Province of Saskatchewan Canada	CAD170,000	3.10%	2/6/2050	99,999	0.00%
Province of Saskatchewan Canada	CAD130,000	2.80%	2/12/2052	71,515	0.00%
Province of Saskatchewan Canada	CAD75,000	3.75%	5/3/2054	49,565	0.00%
Province of Saskatchewan Canada	CAD100,000	4.20%	2/12/2054	71,522	0.00%
PSP Capital, Inc.	CAD30,000	3.00%	5/11/2025	21,551	0.00%
PSP Capital, Inc.	\$500,000	1.00%	29/6/2026	462,948	0.01%
PSP Capital, Inc.	\$250,000	3.50%	29/6/2027	241,319	0.01%
PSP Capital, Inc.	CAD390,000	2.05%	15/1/2030	259,446	0.01%
PSP Capital, Inc.	CAD500,000	4.15%	1/6/2033	365,118	0.01%
Regional Municipality of Peel Ontario	CAD174,000	5.10%	29/6/2040	134,121	0.00%
Regional Municipality of Peel Ontario	CAD5,000	3.85%	30/10/2042	3,301	0.00%
Regional Municipality of Peel Ontario	CAD50,000	2.50%	16/6/2051	24,864	0.00%
Regional Municipality of York	CAD130,000	2.35%	9/6/2027	90,876	0.00%
Regional Municipality of York	CAD15,000	2.65%	18/4/2029	10,382	0.00%
Regional Municipality of York	CAD35,000	1.70%	27/5/2030	22,622	0.00%
Regional Municipality of York	CAD10,000	4.00%	31/5/2032	7,254	0.00%
Regional Municipality of York	CAD85,000	3.65%	13/5/2033	59,546	0.00%
Regional Municipality of York	CAD100,000	4.05%	1/5/2034	71,638	0.00%
Reliance LP	CAD5,000	3.75%	15/3/2026	3,587	0.00%
Reliance LP	CAD70,000	2.68%	1/12/2027	47,701	0.00%
Reliance LP	CAD65,000	2.67%	1/8/2028	43,528	0.00%
Rio Tinto Alcan, Inc.	\$100,000	6.13%	15/12/2033	105,973	0.00%
Rio Tinto Alcan, Inc.	\$25,000	5.75%	1/6/2035	26,035	0.00%
RioCan	CAD150,000	2.36%	10/3/2027	102,689	0.00%
RioCan	CAD105,000	5.47%	1/3/2030	77,388	0.00%
Rogers Communications, Inc.	CAD20,000	3.80%	1/3/2027	14,289	0.00%
Rogers Communications, Inc.	CAD310,000	3.65%	31/3/2027	220,593	0.01%
Rogers Communications, Inc.	CAD15,000	4.40%	2/11/2028	10,832	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rogers Communications, Inc.	CAD110,000	3.75%	15/4/2029	77,038	0.00%
Rogers Communications, Inc.	CAD75,000	3.25%	1/5/2029	51,292	0.00%
Rogers Communications, Inc.	CAD75,000	3.30%	10/12/2029	51,012	0.00%
Rogers Communications, Inc.	CAD100,000	2.90%	9/12/2030	65,313	0.00%
Rogers Communications, Inc.	\$300,000	3.80%	15/3/2032	268,104	0.01%
Rogers Communications, Inc.	CAD80,000	4.25%	15/4/2032	55,515	0.00%
Rogers Communications, Inc.	CAD75,000	5.90%	21/9/2033	57,892	0.00%
Rogers Communications, Inc.	CAD20,000	6.68%	4/11/2039	16,284	0.00%
Rogers Communications, Inc.	CAD105,000	6.75%	9/11/2039	86,029	0.00%
Rogers Communications, Inc.	CAD50,000	6.11%	25/8/2040	38,601	0.00%
Rogers Communications, Inc.	CAD20,000	6.56%	22/3/2041	16,145	0.00%
Rogers Communications, Inc.	\$200,000	4.50%	15/3/2042	169,228	0.01%
Rogers Communications, Inc.	\$120,000	4.30%	15/2/2048	94,942	0.00%
Rogers Communications, Inc.	\$25,000	4.35%	1/5/2049	19,887	0.00%
Rogers Communications, Inc.	\$135,000	3.70%	15/11/2049	95,394	0.00%
Rogers Communications, Inc.	CAD90,000	4.25%	9/12/2049	54,401	0.00%
Rogers Communications, Inc.	\$200,000	4.55%	15/3/2052	163,078	0.01%
Rogers Communications, Inc.	CAD50,000	5.25%	15/4/2052	35,310	0.00%
Royal Bank of Canada	CAD55,000	4.93%	16/7/2025	40,289	0.00%
Royal Bank of Canada	\$409,000	4.65%	27/1/2026	403,392	0.01%
Royal Bank of Canada	\$50,000	1.20%	27/4/2026	46,460	0.00%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	267,328	0.01%
Royal Bank of Canada	CAD200,000	1.78%	20/5/2026	139,184	0.01%
Royal Bank of Canada	€100,000	0.05%	19/6/2026	100,578	0.00%
Royal Bank of Canada	\$200,000	4.85%	14/12/2026	199,307	0.01%
Royal Bank of Canada	CAD270,000	2.33%	28/1/2027	187,016	0.01%
Royal Bank of Canada	\$250,000	2.60%	24/3/2027	235,296	0.01%
Royal Bank of Canada	\$50,000	6.00%	1/11/2027	51,249	0.00%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	125,845	0.00%
Royal Bank of Canada	CAD350,000	4.63%	1/5/2028	256,727	0.01%
Royal Bank of Canada	CAD260,000	1.83%	31/7/2028	173,145	0.01%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	338,263	0.01%
Royal Bank of Canada	\$60,000	4.95%	1/2/2029	59,745	0.00%
Royal Bank of Canada	€703,000	1.75%	8/6/2029	704,122	0.02%
Royal Bank of Canada	CAD95,000	5.23%	24/6/2030	71,868	0.00%
Royal Bank of Canada	\$400,000	2.30%	3/11/2031	331,152	0.01%
Royal Bank of Canada	CAD200,000	2.94%	3/5/2032	138,887	0.01%
Royal Bank of Canada	CAD60,000	1.67%	28/1/2033	39,563	0.00%
Royal Bank of Canada	CAD105,000	5.01%	1/2/2033	77,087	0.00%
Royal Bank of Canada	\$200,000	5.00%	2/5/2033	197,197	0.01%
Royal Bank of Canada	\$60,000	5.15%	1/2/2034	59,583	0.00%
Royal Office Finance LP	CAD11,355	5.21%	12/11/2032	8,649	0.00%
Sagen MI Canada, Inc.	CAD50,000	5.91%	19/5/2028	36,841	0.00%
Saputo, Inc.	CAD5,000	3.60%	14/8/2025	3,601	0.00%
Saputo, Inc.	CAD65,000	1.42%	19/6/2026	44,653	0.00%
Saputo, Inc.	CAD35,000	2.24%	16/6/2027	23,964	0.00%
Saputo, Inc.	CAD25,000	5.25%	29/11/2029	18,753	0.00%
Saputo, Inc.	CAD90,000	5.49%	20/11/2030	68,150	0.00%
SEC LP & Arci Ltd.	CAD5,807	5.19%	29/8/2033	4,015	0.00%
SmartCentres	CAD5,000	3.44%	28/8/2026	3,537	0.00%
SmartCentres	CAD15,000	3.19%	11/6/2027	10,404	0.00%
SmartCentres	CAD10,000	3.83%	21/12/2027	7,013	0.00%
SmartCentres	CAD40,000	2.31%	18/12/2028	25,915	0.00%
SmartCentres	CAD110,000	3.53%	20/12/2029	73,841	0.00%
SmartCentres	CAD50,000	3.65%	11/12/2030	33,132	0.00%
South Coast British Columbia Transportation Authority	CAD30,000	3.25%	23/11/2028	21,407	0.00%
South Coast British Columbia Transportation Authority	CAD10,000	4.65%	20/6/2041	7,324	0.00%
South Coast British Columbia Transportation Authority	CAD15,000	3.15%	16/11/2048	8,617	0.00%
South Coast British Columbia Transportation Authority	CAD15,000	2.65%	29/10/2050	7,721	0.00%
South Coast British Columbia Transportation Authority	CAD65,000	3.85%	9/2/2052	42,213	0.00%
South Coast British Columbia Transportation Authority	CAD105,000	4.15%	12/12/2053	71,564	0.00%
Stantec, Inc.	CAD120,000	5.39%	27/6/2030	89,472	0.00%
Sun Life Capital Trust	CAD65,000	7.09%	30/6/2052	52,367	0.00%
Sun Life Financial, Inc.	CAD145,000	2.58%	10/5/2032	100,110	0.00%
Sun Life Financial, Inc.	CAD30,000	2.80%	21/11/2033	20,275	0.00%
Sun Life Financial, Inc.	CAD35,000	4.78%	10/8/2034	25,609	0.00%
Sun Life Financial, Inc.	CAD65,000	5.50%	4/7/2035	49,189	0.00%
Sun Life Financial, Inc.	CAD40,000	2.06%	1/10/2035	24,924	0.00%
Sun Life Financial, Inc.	CAD70,000	3.15%	18/11/2036	45,491	0.00%
Sun Life Financial, Inc.	CAD20,000	5.40%	29/5/2042	14,935	0.00%
Suncor Energy, Inc.	\$25,000	5.95%	1/12/2034	25,536	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suncor Energy, Inc.	\$100,000	6.80%	15/5/2038	106,717	0.00%
Suncor Energy, Inc.	\$70,000	6.50%	15/6/2038	73,323	0.00%
Suncor Energy, Inc.	\$45,000	6.85%	1/6/2039	48,465	0.00%
Suncor Energy, Inc.	CAD22,000	4.34%	13/9/2046	14,090	0.00%
Suncor Energy, Inc.	\$75,000	4.00%	15/11/2047	56,300	0.00%
Suncor Energy, Inc.	\$140,000	3.75%	4/3/2051	100,482	0.00%
Suncor Energy, Inc.	CAD45,000	3.95%	4/3/2051	26,643	0.00%
Teck Resources Ltd.	\$150,000	3.90%	15/7/2030	139,168	0.01%
Teck Resources Ltd.	\$50,000	6.13%	1/10/2035	51,061	0.00%
Teck Resources Ltd.	\$50,000	5.20%	1/3/2042	44,601	0.00%
TELUS Corp.	CAD5,000	2.75%	8/7/2026	3,521	0.00%
TELUS Corp.	CAD50,000	2.35%	27/1/2028	33,855	0.00%
TELUS Corp.	CAD30,000	3.63%	1/3/2028	21,185	0.00%
TELUS Corp.	CAD275,000	3.30%	2/5/2029	189,260	0.01%
TELUS Corp.	CAD25,000	3.15%	19/2/2030	16,848	0.00%
TELUS Corp.	CAD115,000	2.05%	7/10/2030	71,937	0.00%
TELUS Corp.	\$225,000	3.40%	13/5/2032	195,340	0.01%
TELUS Corp.	CAD100,000	5.25%	15/11/2032	74,192	0.00%
TELUS Corp.	CAD80,000	4.40%	1/4/2043	50,708	0.00%
TELUS Corp.	CAD50,000	5.15%	26/11/2043	34,741	0.00%
TELUS Corp.	CAD70,000	4.85%	5/4/2044	46,737	0.00%
TELUS Corp.	CAD10,000	4.75%	17/1/2045	6,579	0.00%
TELUS Corp.	CAD40,000	4.40%	29/1/2046	25,056	0.00%
TELUS Corp.	CAD35,000	4.70%	6/3/2048	22,754	0.00%
TELUS Corp.	CAD50,000	3.95%	16/2/2050	28,832	0.00%
TELUS Corp.	CAD60,000	4.10%	5/4/2051	35,123	0.00%
TELUS Corp.	CAD100,000	5.65%	13/9/2052	74,146	0.00%
TELUS Corp.	CAD35,000	5.95%	8/9/2053	27,099	0.00%
Teranet Holdings LP	CAD100,000	3.72%	23/2/2029	67,988	0.00%
Teranet Holdings LP	CAD55,000	5.75%	17/12/2040	38,549	0.00%
Teranet Holdings LP	CAD2,000	6.10%	17/6/2041	1,461	0.00%
Thomson Reuters Corp.	\$50,000	3.35%	15/5/2026	48,204	0.00%
Thomson Reuters Corp.	\$25,000	5.65%	23/11/2043	24,570	0.00%
TMX Group Ltd.	CAD65,000	4.97%	16/2/2034	48,336	0.00%
Toronto Hydro Corp.	CAD10,000	2.52%	25/8/2026	7,024	0.00%
Toronto Hydro Corp.	CAD20,000	2.43%	11/12/2029	13,358	0.00%
Toronto Hydro Corp.	CAD80,000	1.50%	15/10/2030	49,680	0.00%
Toronto Hydro Corp.	CAD60,000	4.61%	14/6/2033	44,089	0.00%
Toronto Hydro Corp.	CAD45,000	4.08%	16/9/2044	30,000	0.00%
Toronto Hydro Corp.	CAD10,000	3.55%	28/7/2045	6,122	0.00%
Toronto Hydro Corp.	CAD5,000	3.49%	28/2/2048	2,983	0.00%
Toronto Hydro Corp.	CAD10,000	2.99%	10/12/2049	5,380	0.00%
Toronto Hydro Corp.	CAD30,000	3.27%	18/10/2051	16,853	0.00%
Toronto Hydro Corp.	CAD20,000	4.95%	13/10/2052	14,970	0.00%
Toronto Hydro Corp.	CAD68,000	3.96%	9/4/2063	42,589	0.00%
Toronto-Dominion Bank	\$200,000	3.82%	25/7/2025	196,856	0.01%
Toronto-Dominion Bank	CAD200,000	2.67%	9/9/2025	142,470	0.01%
Toronto-Dominion Bank	\$400,000	0.75%	11/9/2025	378,565	0.01%
Toronto-Dominion Bank	CAD365,000	1.13%	9/12/2025	254,214	0.01%
Toronto-Dominion Bank	\$200,000	5.10%	9/1/2026	199,240	0.01%
Toronto-Dominion Bank	CAD100,000	4.34%	27/1/2026	72,587	0.00%
Toronto-Dominion Bank	€1,000,000	3.88%	13/3/2026	1,081,137	0.03%
Toronto-Dominion Bank	\$100,000	1.20%	3/6/2026	92,623	0.00%
Toronto-Dominion Bank	\$200,000	4.70%	5/6/2026	198,508	0.01%
Toronto-Dominion Bank	\$80,000	5.53%	17/7/2026	80,240	0.00%
Toronto-Dominion Bank	\$50,000	5.26%	11/12/2026	49,946	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	138,310	0.01%
Toronto-Dominion Bank	\$50,000	1.95%	12/1/2027	46,412	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	198,236	0.01%
Toronto-Dominion Bank	€200,000	0.86%	24/3/2027	200,810	0.01%
Toronto-Dominion Bank	\$60,000	4.98%	5/4/2027	59,695	0.00%
Toronto-Dominion Bank	CAD150,000	4.21%	1/6/2027	108,597	0.00%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	194,074	0.01%
Toronto-Dominion Bank	€500,000	2.55%	3/8/2027	519,493	0.01%
Toronto-Dominion Bank	\$200,000	5.16%	10/1/2028	199,814	0.01%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	126,909	0.00%
Toronto-Dominion Bank	CAD220,000	4.48%	18/1/2028	160,489	0.01%
Toronto-Dominion Bank	CAD150,000	1.89%	8/3/2028	100,710	0.00%
Toronto-Dominion Bank	\$80,000	5.52%	17/7/2028	80,950	0.00%
Toronto-Dominion Bank	CAD95,000	1.90%	11/9/2028	63,048	0.00%
Toronto-Dominion Bank	\$250,000	5.14%	13/9/2028	252,725	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	AUD1,000,000	4.95%	15/9/2028	666,334	0.02%
Toronto-Dominion Bank	CAD320,000	4.68%	8/1/2029	234,792	0.01%
Toronto-Dominion Bank	\$60,000	4.99%	5/4/2029	59,459	0.00%
Toronto-Dominion Bank	CAD45,000	4.86%	4/3/2031	32,819	0.00%
Toronto-Dominion Bank	\$50,000	3.63%	15/9/2031	47,587	0.00%
Toronto-Dominion Bank	CAD120,000	3.06%	26/1/2032	83,851	0.00%
Toronto-Dominion Bank	\$300,000	4.46%	8/6/2032	282,710	0.01%
Toronto-Dominion Bank	CAD125,000	5.18%	9/4/2034	92,068	0.00%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	138,439	0.01%
TransCanada PipeLines Ltd.	CAD150,000	3.30%	17/7/2025	107,905	0.00%
TransCanada PipeLines Ltd.	CAD175,000	3.80%	5/4/2027	125,462	0.00%
TransCanada PipeLines Ltd.	CAD10,000	3.39%	15/3/2028	7,029	0.00%
TransCanada PipeLines Ltd.	\$435,000	4.25%	15/5/2028	420,664	0.01%
TransCanada PipeLines Ltd.	CAD40,000	5.65%	20/6/2029	29,975	0.00%
TransCanada PipeLines Ltd.	CAD100,000	3.00%	18/9/2029	68,067	0.00%
TransCanada PipeLines Ltd.	\$100,000	4.10%	15/4/2030	94,341	0.00%
TransCanada PipeLines Ltd.	CAD35,000	2.97%	9/6/2031	23,207	0.00%
TransCanada PipeLines Ltd.	\$60,000	2.50%	12/10/2031	50,277	0.00%
TransCanada PipeLines Ltd.	CAD45,000	5.33%	12/5/2032	33,733	0.00%
TransCanada PipeLines Ltd.	\$80,000	4.63%	1/3/2034	75,045	0.00%
TransCanada PipeLines Ltd.	\$20,000	5.60%	31/3/2034	20,064	0.00%
TransCanada PipeLines Ltd.	\$50,000	5.85%	15/3/2036	50,281	0.00%
TransCanada PipeLines Ltd.	\$60,000	6.20%	15/10/2037	61,975	0.00%
TransCanada PipeLines Ltd.	\$25,000	4.75%	15/5/2038	22,868	0.00%
TransCanada PipeLines Ltd.	\$75,000	7.63%	15/1/2039	87,448	0.00%
TransCanada PipeLines Ltd.	CAD80,000	8.05%	17/2/2039	73,523	0.00%
TransCanada PipeLines Ltd.	\$50,000	6.10%	1/6/2040	50,916	0.00%
TransCanada PipeLines Ltd.	CAD125,000	4.55%	15/11/2041	82,344	0.00%
TransCanada PipeLines Ltd.	\$40,000	5.00%	16/10/2043	35,869	0.00%
TransCanada PipeLines Ltd.	CAD90,000	4.35%	6/6/2046	56,876	0.00%
TransCanada PipeLines Ltd.	CAD55,000	4.33%	16/9/2047	34,518	0.00%
TransCanada PipeLines Ltd.	\$155,000	4.88%	15/5/2048	136,366	0.01%
TransCanada PipeLines Ltd.	CAD117,000	4.18%	3/7/2048	71,543	0.00%
TransCanada PipeLines Ltd.	\$65,000	5.10%	15/3/2049	59,076	0.00%
TransCanada PipeLines Ltd.	CAD70,000	4.34%	15/10/2049	43,826	0.00%
TriSummit Utilities, Inc.	CAD20,000	3.15%	6/4/2026	14,187	0.00%
TriSummit Utilities, Inc.	CAD125,000	4.26%	5/12/2028	89,136	0.00%
Vancouver Airport Authority	CAD15,000	3.86%	10/11/2045	9,702	0.00%
Vancouver Airport Authority	CAD150,000	2.87%	18/10/2049	80,494	0.00%
Vancouver Airport Authority	CAD20,000	2.80%	21/9/2050	10,486	0.00%
VW Credit Canada, Inc.	CAD140,000	5.73%	20/9/2028	106,095	0.00%
Waste Connections, Inc.	\$300,000	2.20%	15/1/2032	244,080	0.01%
Waste Connections, Inc.	\$200,000	3.20%	1/6/2032	173,719	0.01%
Westcoast Energy, Inc.	CAD45,000	3.77%	8/12/2025	32,377	0.00%
Westcoast Energy, Inc.	CAD5,000	6.75%	15/12/2027	3,819	0.00%
Westcoast Energy, Inc.	CAD20,000	4.79%	28/10/2041	13,903	0.00%
WSP Global, Inc.	CAD35,000	2.41%	19/4/2028	23,552	0.00%
WSP Global, Inc.	CAD35,000	5.55%	22/11/2030	26,443	0.00%
				<b>163,130,421</b>	<b>4.04%</b>
<b>Chile 0.21% (30 June 2023: 0.23%)</b>					
AES Andes SA	\$200,000	6.30%	15/3/2029	200,764	0.01%
Alfa Desarrollo SpA	\$198,588	4.55%	27/9/2051	149,252	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP310,000,000	4.50%	1/3/2026	332,464	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP115,000,000	0.00%	6/5/2027	104,786	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP190,000,000	5.00%	1/10/2028	197,410	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP250,000,000	4.70%	1/9/2030	251,529	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP175,000,000	6.00%	1/4/2033	186,043	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP295,000,000	7.00%	1/5/2034	334,718	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP120,000,000	5.80%	1/10/2034	125,273	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP285,000,000	5.00%	1/3/2035	281,442	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP120,000,000	5.30%	1/11/2037	117,984	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP180,000,000	6.00%	1/1/2043	187,997	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP125,000,000	5.10%	15/7/2050	118,365	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	187,090	0.01%
Cencosud SA	\$200,000	4.38%	17/7/2027	192,112	0.01%
Chile Electricity Lux MPC Sarl	\$300,000	6.01%	20/1/2033	303,300	0.01%
Chile Government International Bond	€600,000	0.10%	26/1/2027	586,155	0.01%
Chile Government International Bond	€150,000	0.56%	21/1/2029	140,723	0.00%
Chile Government International Bond	\$200,000	4.85%	22/1/2029	197,507	0.01%
Chile Government International Bond	\$200,000	2.55%	27/7/2033	162,030	0.00%
Chile Government International Bond	€101,182	4.13%	5/7/2034	109,856	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chile Government International Bond	\$200,000	4.95%	5/1/2036	191,684	0.01%
Chile Government International Bond	€100,000	1.30%	26/7/2036	80,809	0.00%
Chile Government International Bond	\$200,000	4.34%	7/3/2042	172,385	0.00%
Chile Government International Bond	\$150,000	3.63%	30/10/2042	116,070	0.00%
Chile Government International Bond	€100,000	1.25%	22/1/2051	59,691	0.00%
Chile Government International Bond	\$200,000	4.00%	31/1/2052	154,253	0.00%
Chile Government International Bond	\$200,000	5.33%	5/1/2054	188,352	0.01%
Chile Government International Bond	\$200,000	3.10%	22/1/2061	123,419	0.00%
Chile Government International Bond	\$100,000	3.25%	21/9/2071	61,690	0.00%
Corp. Nacional del Cobre de Chile	\$325,000	3.63%	1/8/2027	307,228	0.01%
Corp. Nacional del Cobre de Chile	\$200,000	3.15%	14/1/2030	176,752	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.75%	15/1/2031	178,355	0.00%
Corp. Nacional del Cobre de Chile	\$100,000	5.63%	21/9/2035	97,644	0.00%
Corp. Nacional del Cobre de Chile	\$100,000	6.15%	24/10/2036	100,880	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	5.63%	18/10/2043	184,555	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	4.88%	4/11/2044	166,608	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.70%	30/1/2050	135,406	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.15%	15/1/2051	123,511	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	4.70%	7/5/2050	161,818	0.00%
Empresa Nacional del Petroleo	\$200,000	3.75%	5/8/2026	191,119	0.01%
Empresa Nacional del Petroleo	\$200,000	5.25%	6/11/2029	194,924	0.01%
Enel Chile SA	\$200,000	4.88%	12/6/2028	193,378	0.01%
Engie Energia Chile SA	\$200,000	6.38%	17/4/2034	202,278	0.01%
GNL Quintero SA	\$129,440	4.63%	31/7/2029	126,383	0.00%
Inversiones CMPC SA	\$300,000	6.13%	26/2/2034	304,958	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	3.50%	10/9/2051	133,304	0.00%
				<b>8,594,254</b>	<b>0.21%</b>
<b>China 0.98% (30 June 2023: 1.06%)</b>					
Agricultural Bank of China Ltd.	\$200,000	2.00%	18/1/2027	185,682	0.00%
Agricultural Development Bank of China	CNY400,000	4.00%	12/11/2025	56,659	0.00%
Agricultural Development Bank of China	CNY13,200,000	2.60%	1/12/2025	1,836,179	0.05%
Agricultural Development Bank of China	CNY8,000,000	2.87%	14/5/2027	1,128,668	0.03%
Agricultural Development Bank of China	CNY800,000	3.75%	25/1/2029	118,057	0.00%
Agricultural Development Bank of China	CNY1,000,000	3.74%	12/7/2029	148,291	0.00%
Agricultural Development Bank of China	CNY3,000,000	3.30%	5/11/2031	441,760	0.01%
Agricultural Development Bank of China	CNY3,850,000	3.06%	6/6/2032	559,168	0.01%
Alibaba Group Holding Ltd.	\$200,000	2.13%	9/2/2031	165,463	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	184,336	0.00%
Alibaba Group Holding Ltd.	\$250,000	3.15%	9/2/2051	159,153	0.00%
Alibaba Group Holding Ltd.	\$200,000	3.25%	9/2/2061	121,692	0.00%
Amipeace Ltd.	\$200,000	1.50%	22/10/2025	190,121	0.01%
Amipeace Ltd.	\$200,000	2.25%	22/10/2030	170,377	0.00%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	187,800	0.00%
Baidu, Inc.	\$200,000	2.38%	23/8/2031	165,700	0.00%
Bank of China Ltd.	\$200,000	3.50%	20/4/2027	192,329	0.01%
BOC Aviation Ltd.	\$200,000	3.88%	27/4/2026	194,529	0.01%
BOC Aviation USA Corp.	\$300,000	5.25%	14/1/2030	298,799	0.01%
BOCOM International Blossom Ltd.	\$200,000	1.75%	28/6/2026	185,559	0.00%
CCCI Treasure Ltd.	\$200,000	3.43%	Perpetual	196,902	0.01%
China Cinda 2020 I Management Ltd.	\$300,000	3.13%	18/3/2030	262,485	0.01%
China Construction Bank Corp.	\$341,000	1.25%	4/8/2025	326,136	0.01%
China Construction Bank Corp.	\$200,000	2.85%	21/1/2032	188,598	0.00%
China Development Bank	CNY2,000,000	3.68%	26/2/2026	283,463	0.01%
China Development Bank	CNY5,000,000	3.50%	13/8/2026	711,012	0.02%
China Development Bank	\$200,000	3.38%	24/1/2027	193,547	0.01%
China Development Bank	CNY6,000,000	3.39%	10/7/2027	860,473	0.02%
China Development Bank	CNY3,000,000	2.68%	13/9/2029	424,246	0.01%
China Development Bank	CNY6,000,000	3.70%	20/10/2030	898,689	0.02%
China Development Bank	CNY3,950,000	3.66%	1/3/2031	592,371	0.01%
China Development Bank	CNY3,000,000	3.00%	17/1/2032	434,237	0.01%
China Development Bank	CNY100,000	4.01%	9/1/2037	16,221	0.00%
China Development Bank	CNY6,000,000	3.90%	3/8/2040	985,394	0.02%
China Government Bond	CNY3,000,000	3.02%	22/10/2025	420,608	0.01%
China Government Bond	CNY400,000	3.22%	6/12/2025	56,350	0.00%
China Government Bond	CNY2,000,000	3.25%	6/6/2026	283,953	0.01%
China Government Bond	CNY6,000,000	2.44%	15/10/2027	840,795	0.02%
China Government Bond	CNY3,000,000	3.28%	3/12/2027	434,101	0.01%
China Government Bond	CNY15,000,000	2.64%	15/1/2028	2,116,501	0.05%
China Government Bond	CNY2,000,000	3.01%	13/5/2028	286,857	0.01%
China Government Bond	CNY2,000,000	2.91%	14/10/2028	285,946	0.01%
China Government Bond	CNY2,750,000	2.55%	15/10/2028	387,537	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government Bond	CNY3,000,000	2.80%	24/3/2029	428,081	0.01%
China Government Bond	CNY3,000,000	2.75%	15/6/2029	427,850	0.01%
China Government Bond	CNY5,600,000	2.75%	17/2/2032	801,698	0.02%
China Government Bond	CNY3,000,000	2.69%	15/8/2032	427,602	0.01%
China Government Bond	CNY7,500,000	2.60%	1/9/2032	1,061,822	0.03%
China Government Bond	CNY5,500,000	2.80%	15/11/2032	790,864	0.02%
China Government Bond	CNY3,530,000	2.67%	25/5/2033	502,825	0.01%
China Government Bond	CNY3,300,000	2.67%	25/11/2033	470,631	0.01%
China Government Bond	CNY600,000	4.08%	22/10/2048	107,196	0.00%
China Government Bond	CNY800,000	3.86%	22/7/2049	138,800	0.00%
China Government Bond	CNY2,500,000	3.39%	16/3/2050	403,610	0.01%
China Government Bond	CNY2,000,000	3.81%	14/9/2050	345,984	0.01%
China Government Bond	CNY1,000,000	3.72%	12/4/2051	171,030	0.00%
China Government Bond	CNY2,000,000	3.12%	25/10/2052	311,470	0.01%
China Government Bond	CNY1,320,000	3.00%	15/10/2053	203,570	0.01%
China Government Bond	CNY300,000	3.73%	25/5/2070	55,370	0.00%
China Government Bond	CNY2,000,000	3.40%	15/7/2072	345,178	0.01%
China Government International Bond	€100,000	0.13%	12/11/2026	99,373	0.00%
China Government International Bond	\$200,000	1.20%	21/10/2030	165,583	0.00%
China Government International Bond	\$200,000	1.75%	26/10/2031	168,075	0.00%
China Government International Bond	\$300,000	2.50%	26/10/2051	198,741	0.01%
China Huadian Overseas Development 2018 Ltd.	\$200,000	3.38%	Perpetual	195,565	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$225,000	3.08%	Perpetual	217,389	0.01%
China Merchants Finance Co., Ltd.	\$200,000	4.75%	3/8/2025	198,197	0.01%
China Overseas Finance Cayman III Ltd.	\$200,000	6.38%	29/10/2043	199,655	0.01%
China Taiping Insurance Holdings Co., Ltd.	\$200,000	6.40%	Perpetual	207,305	0.01%
Chinalco Capital Holdings Ltd.	\$200,000	2.95%	24/2/2027	188,600	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$300,000	2.00%	26/1/2026	284,881	0.01%
CITIC Ltd.	\$200,000	3.70%	14/6/2026	193,888	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	2.00%	22/9/2025	191,442	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	5.13%	14/3/2028	198,112	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	3.88%	19/6/2029	186,720	0.00%
CNOOC Finance 2013 Ltd.	\$200,000	3.30%	30/9/2049	146,112	0.00%
CNOOC Finance 2015 USA LLC	\$200,000	4.38%	2/5/2028	197,168	0.01%
CNOOC Petroleum North America ULC	\$200,000	6.40%	15/5/2037	227,768	0.01%
Contemporary Ruiding Development Ltd.	\$200,000	1.88%	17/9/2025	191,424	0.01%
ENN Energy Holdings Ltd.	\$200,000	2.63%	17/9/2030	173,746	0.00%
Export-Import Bank of China	\$200,000	2.88%	26/4/2026	192,981	0.01%
Export-Import Bank of China	CNY5,000,000	3.74%	16/11/2030	750,084	0.02%
Export-Import Bank of China	\$300,000	4.00%	28/11/2047	255,966	0.01%
Foxconn Far East Ltd.	\$200,000	2.50%	28/10/2030	171,137	0.00%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	6.30%	6/12/2025	201,341	0.01%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	2.31%	17/9/2030	166,084	0.00%
Horse Gallop Finance Ltd.	\$200,000	1.70%	28/7/2025	191,689	0.01%
Huarong Finance II Co., Ltd.	\$200,000	4.63%	3/6/2026	192,552	0.01%
ICBCIL Finance Co., Ltd.	\$400,000	2.25%	2/11/2026	373,115	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	1.20%	9/9/2025	190,433	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	4.88%	21/9/2025	198,480	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	1.63%	28/10/2026	184,882	0.00%
Industrial & Commercial Bank of China Ltd.	\$250,000	3.54%	8/11/2027	238,577	0.01%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	182,093	0.00%
Joy Treasure Assets Holdings, Inc.	\$200,000	2.75%	17/11/2030	167,618	0.00%
Lenovo Group Ltd.	\$200,000	6.54%	27/7/2032	209,362	0.01%
Meituan	\$200,000	2.13%	28/10/2025	191,007	0.01%
Midea Investment Development Co., Ltd.	\$200,000	2.88%	24/2/2027	188,051	0.00%
Minmetals Bounteous Finance BVI Ltd.	\$350,000	4.75%	30/7/2025	347,204	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd.	\$200,000	3.08%	Perpetual	191,388	0.01%
Prosus NV	€200,000	1.54%	3/8/2028	192,240	0.01%
Prosus NV	\$200,000	3.68%	21/1/2030	176,939	0.00%
Prosus NV	\$200,000	4.19%	19/1/2032	176,108	0.00%
Prosus NV	€100,000	1.99%	13/7/2033	84,388	0.00%
Prosus NV	\$200,000	4.99%	19/1/2052	156,037	0.00%
SF Holding Investment 2021 Ltd.	\$200,000	3.13%	17/11/2031	174,772	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.50%	23/9/2026	183,582	0.00%
Sinochem Offshore Capital Co., Ltd.	\$400,000	2.25%	24/11/2026	371,545	0.01%
Sinopec Group Overseas Development 2012 Ltd.	\$200,000	4.88%	17/5/2042	191,286	0.01%
Sinopec Group Overseas Development 2016 Ltd.	\$200,000	2.75%	29/9/2026	190,084	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.95%	8/8/2029	183,895	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$400,000	2.70%	13/5/2030	358,539	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.30%	8/1/2031	173,103	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	3.44%	12/11/2049	149,726	0.00%
SPIC MTN Co., Ltd.	\$200,000	1.63%	27/7/2025	191,932	0.01%
State Grid Overseas Investment BVI Ltd.	€150,000	0.80%	5/8/2026	151,562	0.00%
State Grid Overseas Investment BVI Ltd.	\$200,000	3.50%	4/5/2027	192,219	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	4.00%	4/5/2047	170,365	0.00%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	200,660	0.01%
Tencent Holdings Ltd.	\$200,000	3.60%	19/1/2028	189,939	0.00%
Tencent Holdings Ltd.	\$200,000	3.98%	11/4/2029	189,879	0.00%
Tencent Holdings Ltd.	\$200,000	2.39%	3/6/2030	171,749	0.00%
Tencent Holdings Ltd.	\$200,000	4.53%	11/4/2049	165,903	0.00%
Tencent Holdings Ltd.	\$400,000	3.24%	3/6/2050	261,173	0.01%
Tencent Music Entertainment Group	\$200,000	2.00%	3/9/2030	165,342	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	2.15%	22/9/2030	172,076	0.00%
Weibo Corp.	\$200,000	3.38%	8/7/2030	174,839	0.00%
Yieldking Investment Ltd.	\$200,000	2.80%	18/8/2026	186,909	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	190,552	0.01%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	190,518	0.01%
				<b>39,511,974</b>	<b>0.98%</b>
<b>Colombia 0.14% (30 June 2023: 0.12%)</b>					
Colombian TES	COP1,350,000,000	6.25%	26/11/2025	316,322	0.01%
Colombian TES	COP2,275,000,000	7.50%	26/8/2026	528,979	0.01%
Colombian TES	COP1,700,000,000	5.75%	3/11/2027	363,191	0.01%
Colombian TES	COP2,640,500,000	6.00%	28/4/2028	557,959	0.01%
Colombian TES	COP1,600,000,000	7.75%	18/9/2030	342,142	0.01%
Colombian TES	COP2,350,000,000	7.00%	26/3/2031	474,637	0.01%
Colombian TES	COP1,955,000,000	7.00%	30/6/2032	382,220	0.01%
Colombian TES	COP2,055,000,000	13.25%	9/2/2033	563,283	0.01%
Colombian TES	COP2,195,000,000	7.25%	18/10/2034	414,498	0.01%
Colombian TES	COP1,195,000,000	6.25%	9/7/2036	198,473	0.01%
Colombian TES	COP3,434,000,000	9.25%	28/5/2042	690,158	0.02%
Colombian TES	COP2,489,000,000	7.25%	26/10/2050	389,474	0.01%
Grupo Energia Bogota SA ESP	\$500,000	7.85%	9/11/2033	551,134	0.01%
				<b>5,772,470</b>	<b>0.14%</b>
<b>Croatia 0.03% (30 June 2023: 0.03%)</b>					
Croatia Government International Bond	€300,000	1.13%	19/6/2029	289,921	0.01%
Croatia Government International Bond	€403,000	1.50%	17/6/2031	385,044	0.01%
Croatia Government International Bond	€200,000	1.13%	4/3/2033	178,567	0.01%
Croatia Government International Bond	€161,000	4.00%	14/6/2035	177,800	0.00%
Croatia Government International Bond	€100,000	1.75%	4/3/2041	80,302	0.00%
				<b>1,111,634</b>	<b>0.03%</b>
<b>Cyprus 0.01% (30 June 2023: 0.02%)</b>					
Cyprus Government International Bond	€522,000	3.25%	27/6/2031	558,868	0.01%
				<b>558,868</b>	<b>0.01%</b>
<b>Czech Republic 0.25% (30 June 2023: 0.20%)</b>					
CEZ A.S.	€100,000	0.88%	2/12/2026	100,019	0.00%
CEZ A.S.	€800,000	4.25%	11/6/2032	854,300	0.02%
Czech Republic Government Bond	CZK16,400,000	6.00%	26/2/2026	723,265	0.02%
Czech Republic Government Bond	CZK8,500,000	1.00%	26/6/2026	342,245	0.01%
Czech Republic Government Bond	CZK27,930,000	0.25%	10/2/2027	1,082,592	0.03%
Czech Republic Government Bond	CZK13,000,000	5.50%	12/12/2028	588,759	0.01%
Czech Republic Government Bond	CZK15,000,000	5.75%	29/3/2029	687,984	0.02%
Czech Republic Government Bond	CZK16,000,000	2.75%	23/7/2029	644,289	0.02%
Czech Republic Government Bond	CZK13,300,000	0.95%	15/5/2030	477,963	0.01%
Czech Republic Government Bond	CZK25,800,000	5.00%	30/9/2030	1,159,184	0.03%
Czech Republic Government Bond	CZK13,500,000	1.20%	13/3/2031	481,634	0.01%
Czech Republic Government Bond	CZK6,110,000	4.50%	11/11/2032	267,594	0.01%
Czech Republic Government Bond	CZK2,910,000	2.00%	13/10/2033	104,200	0.00%
Czech Republic Government Bond	CZK31,200,000	4.90%	14/4/2034	1,406,826	0.04%
Czech Republic Government Bond	CZK13,300,000	3.50%	30/5/2035	533,089	0.01%
Czech Republic Government Bond	CZK1,090,000	4.20%	4/12/2036	46,642	0.00%
Czech Republic Government Bond	CZK4,030,000	1.95%	30/7/2037	132,724	0.00%
Czech Republic Government Bond	CZK5,600,000	1.50%	24/4/2040	163,122	0.00%
EPH Financing International A.S.	€100,000	6.65%	13/11/2028	110,996	0.00%
EPH Financing International A.S.	€209,000	5.88%	30/11/2029	224,978	0.01%
				<b>10,132,405</b>	<b>0.25%</b>
<b>Denmark 0.37% (30 June 2023: 0.41%)</b>					
AP Moller-Maersk A/S	€600,000	1.75%	16/3/2026	623,110	0.02%
AP Moller-Maersk A/S	€131,000	0.75%	25/11/2031	114,494	0.00%
AP Moller-Maersk A/S	\$75,000	5.88%	14/9/2033	76,371	0.00%
Danfoss Finance II BV	€300,000	4.13%	2/12/2029	327,595	0.01%
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	87,412	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danske Bank A/S	€500,000	4.00%	12/1/2027	538,111	0.01%
Danske Bank A/S	£313,000	4.63%	13/4/2027	392,146	0.01%
Danske Bank A/S	€100,000	0.75%	22/11/2027	98,748	0.00%
Danske Bank A/S	\$200,000	4.30%	1/4/2028	193,569	0.01%
Danske Bank A/S	\$200,000	5.71%	1/3/2030	200,533	0.01%
Danske Bank A/S	€300,000	4.75%	21/6/2030	334,447	0.01%
Danske Bank A/S	€500,000	4.13%	10/1/2031	547,775	0.02%
Danske Bank A/S	€291,000	4.63%	14/5/2034	315,168	0.01%
Danske Mortgage Bank plc	€600,000	0.01%	24/11/2026	595,770	0.02%
Denmark Government Bond	DKK3,000,000	1.75%	15/11/2025	424,372	0.01%
Denmark Government Bond	DKK2,500,000	0.50%	15/11/2027	336,150	0.01%
Denmark Government Bond	DKK6,800,000	0.50%	15/11/2029	884,168	0.02%
Denmark Government Bond	DKK24,000,000	0.00%	15/11/2031	2,893,568	0.07%
Denmark Government Bond	DKK8,562,000	2.25%	15/11/2033	1,205,181	0.03%
Denmark Government Bond	DKK4,500,000	4.50%	15/11/2039	790,450	0.02%
Denmark Government Bond	DKK1,000,000	0.25%	15/11/2052	75,713	0.00%
Denmark Government International Bond	\$100,000	5.00%	14/11/2025	99,982	0.00%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	97,376	0.00%
ISS Global A/S	€100,000	0.88%	18/6/2026	101,360	0.00%
ISS Global A/S	€416,000	3.88%	5/6/2029	447,437	0.01%
Jyske Bank A/S	€100,000	5.00%	26/10/2028	110,436	0.00%
Kommunekredit	€100,000	0.75%	18/5/2027	100,534	0.00%
Kommunekredit	€140,000	0.00%	3/3/2031	123,362	0.00%
Nordea Kredit Realkreditaktieselskab	DKK5,000,000	1.00%	1/4/2027	680,276	0.02%
Novo Nordisk Finance Netherlands BV	€597,000	3.38%	21/5/2034	637,862	0.02%
Nykredit Realkredit A/S	DKK4,146,000	1.00%	1/7/2026	571,343	0.02%
Nykredit Realkredit A/S	€100,000	0.75%	20/1/2027	99,778	0.00%
Nykredit Realkredit A/S	€300,000	0.38%	17/1/2028	285,316	0.01%
Orsted A/S	£100,000	2.13%	17/5/2027	115,815	0.00%
Orsted A/S	€100,000	2.25%	14/6/2028	102,190	0.00%
Orsted A/S	€100,000	2.88%	14/6/2033	99,983	0.00%
Orsted A/S	£100,000	2.50%	18/2/3021	90,699	0.00%
Pandora A/S	€100,000	3.88%	31/5/2030	106,792	0.00%
				<b>14,925,392</b>	<b>0.37%</b>
<b>Estonia 0.01% (30 June 2023: 0.01%)</b>					
Luminor Bank A.S.	€300,000	0.54%	23/9/2026	305,335	0.01%
				<b>305,335</b>	<b>0.01%</b>
<b>Finland 0.39% (30 June 2023: 0.41%)</b>					
Aktia Bank OYJ	€800,000	3.00%	22/10/2029	853,295	0.02%
Castellum Helsinki Finance Holding Abp	€300,000	0.88%	17/9/2029	265,065	0.01%
Finland Government Bond	€100,000	0.50%	15/4/2026	102,448	0.00%
Finland Government Bond	€4,000,000	0.00%	15/9/2026	4,016,553	0.10%
Finland Government Bond	€700,000	0.50%	15/9/2027	696,864	0.02%
Finland Government Bond	€250,000	0.00%	15/9/2030	224,265	0.01%
Finland Government Bond	€250,000	0.75%	15/4/2031	232,533	0.01%
Finland Government Bond	€418,000	0.13%	15/9/2031	366,842	0.01%
Finland Government Bond	€256,000	1.50%	15/9/2032	244,997	0.01%
Finland Government Bond	€700,000	3.00%	15/9/2033	747,904	0.02%
Finland Government Bond	€150,000	0.13%	15/4/2036	113,320	0.00%
Finland Government Bond	€510,000	2.75%	15/4/2038	516,667	0.01%
Finland Government Bond	€822,000	0.25%	15/9/2040	551,486	0.01%
Finland Government Bond	€990,000	0.13%	15/4/2052	474,794	0.01%
Finland Government Bond	€925,000	2.95%	15/4/2055	929,319	0.02%
Finnvera OYJ	€100,000	0.50%	13/4/2026	102,187	0.00%
Finnvera OYJ	\$200,000	1.13%	27/10/2026	183,880	0.00%
Finnvera OYJ	€1,000,000	0.75%	7/8/2028	982,522	0.02%
Fortum OYJ	€100,000	1.63%	27/2/2026	103,462	0.00%
Kuntarahoitus OYJ	\$200,000	0.63%	20/3/2026	185,837	0.00%
Kuntarahoitus OYJ	\$200,000	0.88%	2/9/2026	183,950	0.00%
Kuntarahoitus OYJ	\$200,000	4.25%	31/1/2029	197,613	0.01%
Kuntarahoitus OYJ	€100,000	1.50%	17/5/2029	100,177	0.00%
Kuntarahoitus OYJ	€200,000	0.00%	2/3/2031	176,145	0.00%
Nokia OYJ	€126,000	4.38%	21/8/2031	136,751	0.00%
Nordea Bank Abp	\$200,000	1.50%	30/9/2026	183,647	0.00%
Nordea Bank Abp	\$300,000	5.00%	19/3/2027	299,230	0.01%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	327,569	0.01%
Nordea Bank Abp	€200,000	0.63%	18/8/2031	200,405	0.01%
Nordea Bank Abp	€200,000	2.88%	24/8/2032	203,513	0.01%
Nordea Bank Abp	£100,000	1.63%	9/12/2032	110,464	0.00%
Nordea Bank Abp	\$25,000	4.63%	13/9/2033	23,744	0.00%
OP Corporate Bank plc	€200,000	0.50%	12/8/2025	207,251	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OP Corporate Bank plc	€300,000	0.38%	8/12/2028	278,791	0.01%
Sampo OYJ	€300,000	2.50%	3/9/2052	276,692	0.01%
S-Pankki OYJ	€500,000	3.00%	16/4/2030	529,946	0.01%
Teollisuuden Voima OYJ	€266,000	4.25%	22/5/2031	285,126	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	188,444	0.01%
UPM-Kymmene OYJ	\$50,000	7.45%	26/11/2027	52,236	0.00%
				<b>15,855,934</b>	<b>0.39%</b>
<b>France 5.84% (30 June 2023: 6.07%)</b>					
Action Logement Services	€200,000	0.38%	5/10/2031	173,274	0.00%
Action Logement Services	€400,000	4.13%	3/10/2038	438,952	0.01%
Action Logement Services	€100,000	3.63%	25/5/2043	101,596	0.00%
Aeroports de Paris SA	€200,000	1.50%	2/7/2032	183,400	0.00%
Aeroports de Paris SA	€200,000	1.13%	18/6/2034	168,853	0.00%
Agence Francaise de Developpement EPIC	€200,000	0.50%	31/10/2025	205,922	0.01%
Agence Francaise de Developpement EPIC	€800,000	4.38%	16/3/2026	1,002,512	0.03%
Agence Francaise de Developpement EPIC	\$600,000	4.00%	21/9/2027	584,885	0.01%
Agence Francaise de Developpement EPIC	€200,000	0.01%	25/11/2028	185,275	0.00%
Agence Francaise de Developpement EPIC	€400,000	0.50%	25/5/2030	364,310	0.01%
Agence Francaise de Developpement EPIC	€200,000	0.13%	29/9/2031	169,855	0.00%
Agence Francaise de Developpement EPIC	€700,000	3.38%	25/5/2033	746,653	0.02%
Agence Francaise de Developpement EPIC	€400,000	1.13%	2/3/2037	319,039	0.01%
Agence France Locale	€100,000	0.00%	20/9/2027	96,185	0.00%
Air Liquide Finance SA	\$100,000	2.50%	27/9/2026	94,334	0.00%
Airbus SE	€200,000	2.13%	29/10/2029	202,405	0.01%
Airbus SE	€1,000,000	1.63%	9/6/2030	963,442	0.02%
Alstom SA	€200,000	0.25%	14/10/2026	198,380	0.01%
Alstom SA	€100,000	0.00%	11/1/2029	91,066	0.00%
Altarea SCA	€100,000	1.75%	16/1/2030	89,162	0.00%
APRR SA	€100,000	0.13%	18/1/2029	92,556	0.00%
APRR SA	€100,000	1.50%	25/1/2030	96,432	0.00%
Arkea Home Loans SFH SA	€100,000	1.50%	1/6/2033	92,881	0.00%
Arkema SA	€100,000	0.75%	3/12/2029	92,356	0.00%
Arkema SA	€200,000	3.50%	23/1/2031	211,076	0.01%
Arval Service Lease SA	€300,000	4.13%	13/4/2026	322,418	0.01%
Autoroutes du Sud de la France SA	€200,000	2.75%	2/9/2032	201,431	0.01%
Autoroutes du Sud de la France SA	€200,000	3.25%	19/1/2033	207,884	0.01%
AXA SA	€200,000	3.88%	Perpetual	210,733	0.01%
AXA SA	€100,000	1.13%	15/5/2028	100,209	0.00%
AXA SA	€312,000	3.75%	12/10/2030	340,644	0.01%
AXA SA	\$127,000	8.60%	15/12/2030	149,380	0.00%
AXA SA	€100,000	3.38%	31/5/2034	105,386	0.00%
AXA SA	€100,000	4.25%	10/3/2043	104,189	0.00%
AXA SA	€106,000	5.50%	11/7/2043	119,782	0.00%
AXA SA	€300,000	3.25%	28/5/2049	306,039	0.01%
Ayvens SA	€100,000	4.25%	18/1/2027	108,539	0.00%
Ayvens SA	€100,000	4.00%	5/7/2027	108,098	0.00%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/7/2025	208,053	0.01%
Banque Federative du Credit Mutuel SA	€100,000	5.00%	19/1/2026	125,939	0.00%
Banque Federative du Credit Mutuel SA	€600,000	4.94%	26/1/2026	594,878	0.02%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	208,955	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	202,955	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	5.90%	13/7/2026	201,602	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.00%	16/7/2026	232,836	0.01%
Banque Federative du Credit Mutuel SA	€100,000	1.50%	7/10/2026	116,551	0.00%
Banque Federative du Credit Mutuel SA	€400,000	2.63%	31/3/2027	414,962	0.01%
Banque Federative du Credit Mutuel SA	€300,000	3.13%	14/9/2027	316,573	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	5.79%	13/7/2028	203,482	0.01%
Banque Federative du Credit Mutuel SA	€500,000	0.25%	19/7/2028	464,380	0.01%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	13/3/2029	327,808	0.01%
Banque Federative du Credit Mutuel SA	€200,000	4.38%	2/5/2030	218,961	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.50%	15/5/2031	529,393	0.01%
Banque Federative du Credit Mutuel SA	€300,000	1.13%	19/1/2032	264,071	0.01%
Banque Federative du Credit Mutuel SA	€200,000	3.88%	16/6/2032	211,371	0.01%
Banque Federative du Credit Mutuel SA	€300,000	4.00%	26/1/2033	322,039	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.75%	1/2/2033	534,787	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.13%	14/6/2033	109,926	0.00%
Banque Federative du Credit Mutuel SA	€300,000	4.38%	11/1/2034	314,333	0.01%
BNP Paribas SA	€300,000	1.63%	23/2/2026	312,217	0.01%
BNP Paribas SA	\$200,000	1.32%	13/1/2027	186,744	0.01%
BNP Paribas SA	€100,000	2.13%	23/1/2027	104,286	0.00%
BNP Paribas SA	\$75,000	4.63%	13/3/2027	72,983	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA	\$200,000	2.59%	20/1/2028	185,822	0.01%
BNP Paribas SA	€100,000	2.75%	25/7/2028	103,835	0.00%
BNP Paribas SA	€200,000	0.50%	1/9/2028	193,341	0.01%
BNP Paribas SA	\$150,000	1.90%	30/9/2028	133,873	0.00%
BNP Paribas SA	€300,000	4.38%	13/1/2029	327,078	0.01%
BNP Paribas SA	\$300,000	5.13%	13/1/2029	297,409	0.01%
BNP Paribas SA	AUD600,000	5.29%	15/2/2029	398,807	0.01%
BNP Paribas SA	CAD40,000	2.54%	13/7/2029	26,641	0.00%
BNP Paribas SA	\$200,000	5.18%	9/1/2030	197,897	0.01%
BNP Paribas SA	€200,000	3.88%	10/1/2031	215,981	0.01%
BNP Paribas SA	\$300,000	3.05%	13/1/2031	262,733	0.01%
BNP Paribas SA	£100,000	2.00%	24/5/2031	117,362	0.00%
BNP Paribas SA	€200,000	1.13%	15/1/2032	197,162	0.01%
BNP Paribas SA	€300,000	2.10%	7/4/2032	282,946	0.01%
BNP Paribas SA	\$200,000	2.87%	19/4/2032	167,836	0.00%
BNP Paribas SA	£300,000	5.75%	13/6/2032	385,863	0.01%
BNP Paribas SA	€300,000	4.75%	13/11/2032	335,480	0.01%
BNP Paribas SA	€100,000	0.63%	3/12/2032	82,214	0.00%
BNP Paribas SA	\$100,000	4.38%	1/3/2033	94,359	0.00%
BNP Paribas SA	€200,000	4.13%	24/5/2033	221,719	0.01%
BNP Paribas SA	\$200,000	5.74%	20/2/2035	199,135	0.01%
BNP Paribas SA	\$300,000	2.59%	12/8/2035	245,185	0.01%
BNP Paribas SA	\$200,000	2.82%	26/1/2041	135,456	0.00%
Bouygues SA	€200,000	3.88%	17/7/2031	217,754	0.01%
Bouygues SA	€100,000	4.63%	7/6/2032	113,589	0.00%
Bouygues SA	€100,000	3.25%	30/6/2037	100,024	0.00%
BPCE SA	AUD300,000	5.20%	29/9/2025	199,852	0.01%
BPCE SA	\$275,000	1.65%	6/10/2026	260,184	0.01%
BPCE SA	\$550,000	5.98%	18/1/2027	550,343	0.01%
BPCE SA	€500,000	1.75%	26/4/2027	510,466	0.01%
BPCE SA	€100,000	0.50%	15/9/2027	99,477	0.00%
BPCE SA	\$250,000	6.61%	19/10/2027	253,764	0.01%
BPCE SA	€500,000	3.88%	11/1/2029	535,916	0.01%
BPCE SA	£300,000	6.13%	24/5/2029	386,929	0.01%
BPCE SA	\$250,000	6.71%	19/10/2029	259,305	0.01%
BPCE SA	\$250,000	5.72%	18/1/2030	249,516	0.01%
BPCE SA	£400,000	4.88%	22/10/2030	498,604	0.01%
BPCE SA	€200,000	0.25%	14/1/2031	172,194	0.00%
BPCE SA	€100,000	0.75%	3/3/2031	87,689	0.00%
BPCE SA	\$100,000	3.12%	19/10/2032	81,754	0.00%
BPCE SA	€200,000	4.00%	29/11/2032	217,593	0.01%
BPCE SA	€400,000	5.75%	1/6/2033	449,326	0.01%
BPCE SA	\$250,000	5.75%	19/7/2033	246,943	0.01%
BPCE SA	€100,000	4.75%	14/6/2034	112,598	0.00%
BPCE SA	€100,000	5.13%	25/1/2035	109,344	0.00%
BPCE SA	€100,000	4.88%	26/2/2036	108,177	0.00%
BPCE SFH SA	€1,900,000	3.13%	20/7/2027	2,031,352	0.05%
BPCE SFH SA	€300,000	0.01%	10/11/2027	289,228	0.01%
BPCE SFH SA	€700,000	3.00%	15/1/2031	740,034	0.02%
BPCE SFH SA	€1,200,000	0.01%	18/3/2031	1,039,603	0.03%
BPCE SFH SA	€500,000	3.13%	22/5/2034	530,918	0.01%
Bpifrance SACA	€100,000	0.05%	26/9/2029	90,784	0.00%
Bpifrance SACA	€100,000	2.88%	25/11/2029	105,190	0.00%
Bpifrance SACA	€500,000	2.88%	31/1/2032	520,529	0.01%
Bureau Veritas SA	€100,000	3.50%	22/5/2036	104,321	0.00%
Caisse d'Amortissement de la Dette Sociale	\$200,000	0.38%	23/9/2025	188,709	0.01%
Caisse d'Amortissement de la Dette Sociale	\$190,000	4.00%	25/1/2026	187,016	0.01%
Caisse d'Amortissement de la Dette Sociale	\$400,000	0.63%	18/2/2026	372,642	0.01%
Caisse d'Amortissement de la Dette Sociale	\$210,000	4.88%	19/9/2026	210,115	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	1.25%	28/10/2026	184,495	0.00%
Caisse d'Amortissement de la Dette Sociale	\$200,000	4.25%	24/1/2027	197,385	0.01%
Caisse d'Amortissement de la Dette Sociale	€500,000	1.75%	25/11/2027	511,319	0.01%
Caisse d'Amortissement de la Dette Sociale	\$525,000	3.75%	24/5/2028	508,404	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,300,000	3.00%	25/5/2028	1,383,431	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,300,000	2.75%	25/2/2029	1,367,293	0.03%
Caisse d'Amortissement de la Dette Sociale	\$300,000	4.50%	22/5/2029	298,716	0.01%
Caisse d'Amortissement de la Dette Sociale	€500,000	3.13%	1/3/2030	534,842	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	1.00%	21/10/2030	160,935	0.00%
Caisse d'Amortissement de la Dette Sociale	\$450,000	1.38%	20/1/2031	368,162	0.01%
Caisse d'Amortissement de la Dette Sociale	€100,000	0.00%	25/5/2031	86,299	0.00%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.13%	15/9/2031	345,249	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Caisse d'Amortissement de la Dette Sociale	€300,000	0.45%	19/1/2032	262,699	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	2.13%	26/1/2032	168,474	0.00%
Caisse d'Amortissement de la Dette Sociale	€600,000	2.75%	25/11/2032	619,448	0.02%
Caisse de Refinancement de l'Habitat SA	€1,500,000	3.13%	3/6/2036	1,578,658	0.04%
Caisse des Depots et Consignations	€100,000	3.13%	25/5/2033	105,252	0.00%
Caisse Francaise de Financement Local	€100,000	0.01%	27/4/2029	92,066	0.00%
Caisse Francaise de Financement Local	€300,000	0.01%	18/3/2031	259,780	0.01%
Caisse Francaise de Financement Local	€400,000	0.63%	20/1/2042	274,216	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	2.13%	16/9/2029	96,932	0.00%
Capgemini SE	€100,000	1.63%	15/4/2026	103,847	0.00%
Capgemini SE	€100,000	1.13%	23/6/2030	94,061	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	103,938	0.00%
Carrefour SA	€100,000	4.13%	12/10/2028	109,138	0.00%
Carrefour SA	€400,000	2.38%	30/10/2029	402,623	0.01%
CCF SFH SACA	€600,000	2.50%	28/6/2028	623,736	0.02%
Cie de Financement Foncier SA	€1,500,000	3.13%	18/5/2027	1,602,161	0.04%
Cie de Financement Foncier SA	€100,000	0.88%	11/9/2028	97,574	0.00%
Cie de Financement Foncier SA	€1,000,000	2.38%	15/3/2030	1,026,879	0.03%
Cie de Financement Foncier SA	€1,400,000	3.13%	6/6/2030	1,494,729	0.04%
Cie de Saint-Gobain SA	€400,000	1.63%	10/8/2025	419,212	0.01%
Cie de Saint-Gobain SA	€500,000	3.88%	29/11/2030	540,696	0.01%
Cie de Saint-Gobain SA	€100,000	1.88%	15/3/2031	95,832	0.00%
Cie de Saint-Gobain SA	€100,000	2.63%	10/8/2032	99,223	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.00%	2/11/2028	93,056	0.00%
CNP Assurances SACA	€200,000	5.25%	18/7/2053	219,379	0.01%
Covivio Hotels SACA	€100,000	1.00%	27/7/2029	92,305	0.00%
Credit Agricole Assurances SA	€400,000	4.50%	Perpetual	424,905	0.01%
Credit Agricole Assurances SA	€100,000	2.00%	17/7/2030	92,927	0.00%
Credit Agricole Assurances SA	€100,000	1.50%	6/10/2031	87,498	0.00%
Credit Agricole Home Loan SFH SA	€100,000	0.75%	5/5/2027	100,003	0.00%
Credit Agricole Home Loan SFH SA	€500,000	3.38%	4/9/2028	539,329	0.01%
Credit Agricole Home Loan SFH SA	€500,000	0.38%	1/2/2033	422,403	0.01%
Credit Agricole Home Loan SFH SA	€400,000	3.25%	8/6/2033	428,847	0.01%
Credit Agricole Home Loan SFH SA	€1,000,000	2.88%	12/1/2034	1,040,212	0.03%
Credit Agricole SA	€300,000	0.38%	21/10/2025	308,082	0.01%
Credit Agricole SA	\$350,000	1.91%	16/6/2026	336,925	0.01%
Credit Agricole SA	€300,000	4.00%	12/10/2026	322,041	0.01%
Credit Agricole SA	\$100,000	4.13%	10/1/2027	96,651	0.00%
Credit Agricole SA	\$250,000	1.25%	26/1/2027	233,123	0.01%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	250,061	0.01%
Credit Agricole SA	AUD800,000	5.41%	18/1/2029	534,617	0.01%
Credit Agricole SA	€300,000	4.25%	11/7/2029	325,828	0.01%
Credit Agricole SA	€700,000	2.50%	29/8/2029	710,914	0.02%
Credit Agricole SA	\$50,000	4.00%	10/1/2033	46,417	0.00%
Credit Agricole SA	€200,000	4.00%	18/1/2033	218,986	0.01%
Credit Agricole SA	€300,000	4.38%	27/11/2033	332,159	0.01%
Credit Agricole SA	\$200,000	6.25%	10/1/2035	201,266	0.01%
Credit Agricole SA	\$250,000	2.81%	11/1/2041	168,879	0.00%
Credit Mutuel Arkea SA	€500,000	0.01%	28/1/2026	506,324	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	212,773	0.01%
Credit Mutuel Arkea SA	€100,000	3.38%	11/3/2031	100,423	0.00%
Credit Mutuel Arkea SA	€100,000	0.88%	25/10/2031	86,874	0.00%
Credit Mutuel Home Loan SFH SA	€900,000	0.75%	15/9/2027	892,597	0.02%
Danone SA	\$200,000	2.95%	2/11/2026	189,570	0.01%
Danone SA	€100,000	3.48%	3/5/2030	107,214	0.00%
Danone SA	€100,000	3.47%	22/5/2031	107,083	0.00%
Dexia SA	€800,000	0.00%	21/1/2028	768,440	0.02%
Edenred SE	€300,000	3.63%	13/12/2026	321,365	0.01%
Edenred SE	€200,000	1.38%	18/6/2029	193,208	0.01%
Edenred SE	€200,000	3.63%	13/6/2031	211,692	0.01%
Electricite de France SA	\$25,000	3.63%	13/10/2025	24,370	0.00%
Electricite de France SA	€100,000	1.00%	13/10/2026	100,967	0.00%
Electricite de France SA	€400,000	3.75%	5/6/2027	430,288	0.01%
Electricite de France SA	\$200,000	5.70%	23/5/2028	201,799	0.01%
Electricite de France SA	\$300,000	4.50%	21/9/2028	289,316	0.01%
Electricite de France SA	CAD100,000	5.99%	23/5/2030	76,523	0.00%
Electricite de France SA	€100,000	4.13%	17/6/2031	108,008	0.00%
Electricite de France SA	£25,000	5.88%	18/7/2031	32,211	0.00%
Electricite de France SA	\$200,000	6.25%	23/5/2033	206,886	0.01%
Electricite de France SA	€200,000	1.00%	29/11/2033	163,844	0.00%
Electricite de France SA	£100,000	6.13%	2/6/2034	128,345	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Electricite de France SA	£100,000	5.50%	25/1/2035	121,568	0.00%
Electricite de France SA	£100,000	5.50%	27/3/2037	119,601	0.00%
Electricite de France SA	\$80,000	6.95%	26/1/2039	86,817	0.00%
Electricite de France SA	\$50,000	5.60%	27/1/2040	48,567	0.00%
Electricite de France SA	£200,000	5.50%	17/10/2041	233,643	0.01%
Electricite de France SA	€200,000	4.63%	25/1/2043	212,289	0.01%
Electricite de France SA	€100,000	4.75%	17/6/2044	107,274	0.00%
Electricite de France SA	\$100,000	4.95%	13/10/2045	85,949	0.00%
Electricite de France SA	\$200,000	5.00%	21/9/2048	171,735	0.00%
Electricite de France SA	€100,000	2.00%	9/12/2049	66,102	0.00%
Electricite de France SA	£100,000	5.63%	25/1/2053	113,516	0.00%
Electricite de France SA	CAD70,000	5.78%	17/5/2054	51,246	0.00%
Electricite de France SA	\$25,000	5.25%	13/10/2055	21,574	0.00%
Electricite de France SA	\$200,000	4.50%	4/12/2069	144,328	0.00%
Electricite de France SA	€100,000	6.00%	23/1/2114	115,892	0.00%
Engie SA	€300,000	5.13%	Perpetual	319,128	0.01%
Engie SA	€200,000	1.50%	Perpetual	189,541	0.01%
Engie SA	€100,000	4.75%	Perpetual	106,449	0.00%
Engie SA	€100,000	0.00%	4/3/2027	97,758	0.00%
Engie SA	€100,000	1.75%	27/3/2028	100,433	0.00%
Engie SA	€400,000	1.38%	22/6/2028	394,754	0.01%
Engie SA	£100,000	7.00%	30/10/2028	135,870	0.00%
Engie SA	€100,000	0.38%	26/10/2029	90,864	0.00%
Engie SA	€300,000	0.50%	24/10/2030	265,807	0.01%
Engie SA	€100,000	1.88%	19/9/2033	91,338	0.00%
Engie SA	€200,000	4.50%	6/9/2042	216,641	0.01%
Engie SA	€100,000	4.25%	11/1/2043	104,927	0.00%
Engie SA	£100,000	5.63%	3/4/2053	121,442	0.00%
EssilorLuxottica SA	€100,000	0.75%	27/11/2031	89,864	0.00%
French Republic Government Bond OAT	€260,000	6.00%	25/10/2025	288,215	0.01%
French Republic Government Bond OAT	€1,177,090	1.00%	25/11/2025	1,223,468	0.03%
French Republic Government Bond OAT	€3,300,000	0.00%	25/2/2026	3,359,103	0.08%
French Republic Government Bond OAT	€8,400,000	0.50%	25/5/2026	8,573,694	0.21%
French Republic Government Bond OAT	€4,900,000	2.50%	24/9/2026	5,182,147	0.13%
French Republic Government Bond OAT	€2,900,000	0.00%	25/2/2027	2,869,235	0.07%
French Republic Government Bond OAT	€2,079,000	1.00%	25/5/2027	2,103,697	0.05%
French Republic Government Bond OAT	€10,700,000	2.50%	24/9/2027	11,276,504	0.28%
French Republic Government Bond OAT	€2,200,000	2.75%	25/10/2027	2,335,869	0.06%
French Republic Government Bond OAT	€3,200,000	0.75%	25/2/2028	3,163,723	0.08%
French Republic Government Bond OAT	€4,284,370	0.75%	25/5/2028	4,215,582	0.10%
French Republic Government Bond OAT	€3,400,000	0.75%	25/11/2028	3,308,970	0.08%
French Republic Government Bond OAT	€388,000	2.75%	25/2/2029	410,646	0.01%
French Republic Government Bond OAT	€363,000	5.50%	25/4/2029	430,806	0.01%
French Republic Government Bond OAT	€7,780,000	0.50%	25/5/2029	7,393,277	0.18%
French Republic Government Bond OAT	€3,973,000	0.00%	25/11/2029	3,627,495	0.09%
French Republic Government Bond OAT	€1,096,834	2.75%	25/2/2030	1,156,773	0.03%
French Republic Government Bond OAT	€3,298,844	2.50%	25/5/2030	3,434,692	0.09%
French Republic Government Bond OAT	€4,257,000	0.00%	25/11/2030	3,764,430	0.09%
French Republic Government Bond OAT	€2,946,000	1.50%	25/5/2031	2,854,431	0.07%
French Republic Government Bond OAT	€3,696,000	0.00%	25/11/2031	3,161,409	0.08%
French Republic Government Bond OAT	€6,400,000	0.00%	25/5/2032	5,380,830	0.13%
French Republic Government Bond OAT	€2,443,000	5.75%	25/10/2032	3,102,970	0.08%
French Republic Government Bond OAT	€2,473,623	2.00%	25/11/2032	2,426,358	0.06%
French Republic Government Bond OAT	€8,700,000	3.00%	25/5/2033	9,179,398	0.23%
French Republic Government Bond OAT	€2,000,000	3.50%	25/11/2033	2,187,401	0.05%
French Republic Government Bond OAT	€3,447,968	1.25%	25/5/2034	3,074,692	0.08%
French Republic Government Bond OAT	€860,000	4.75%	25/4/2035	1,040,144	0.03%
French Republic Government Bond OAT	€524,000	1.25%	25/5/2036	446,168	0.01%
French Republic Government Bond OAT	€9,913,263	1.25%	25/5/2038	8,046,031	0.20%
French Republic Government Bond OAT	€927,000	4.00%	25/10/2038	1,052,305	0.03%
French Republic Government Bond OAT	€996,877	1.75%	25/6/2039	856,498	0.02%
French Republic Government Bond OAT	€2,556,578	0.50%	25/5/2040	1,744,561	0.04%
French Republic Government Bond OAT	€1,630,000	4.50%	25/4/2041	1,956,585	0.05%
French Republic Government Bond OAT	€2,555,438	2.50%	25/5/2043	2,324,953	0.06%
French Republic Government Bond OAT	€1,538,000	0.50%	25/6/2044	933,995	0.02%
French Republic Government Bond OAT	€1,454,320	3.25%	25/5/2045	1,478,157	0.04%
French Republic Government Bond OAT	€1,092,938	2.00%	25/5/2048	867,580	0.02%
French Republic Government Bond OAT	€2,508,000	3.00%	25/6/2049	2,410,721	0.06%
French Republic Government Bond OAT	€1,877,000	1.50%	25/5/2050	1,294,712	0.03%
French Republic Government Bond OAT	€2,083,000	0.75%	25/5/2052	1,116,822	0.03%
French Republic Government Bond OAT	€1,139,602	0.75%	25/5/2053	595,775	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
French Republic Government Bond OAT	€2,474,000	3.00%	25/5/2054	2,308,172	0.06%
French Republic Government Bond OAT	€1,400,000	4.00%	25/4/2055	1,577,329	0.04%
French Republic Government Bond OAT	€3,201,669	3.25%	25/5/2055	3,121,624	0.08%
French Republic Government Bond OAT	€927,594	4.00%	25/4/2060	1,053,925	0.03%
French Republic Government Bond OAT	€1,102,000	1.75%	25/5/2066	725,630	0.02%
French Republic Government Bond OAT	€945,000	0.50%	25/5/2072	353,828	0.01%
Gecina SA	€100,000	0.88%	25/1/2033	84,035	0.00%
Gestion Securite de Stocks Securite SA	€500,000	3.50%	25/11/2029	537,660	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€400,000	3.75%	30/4/2029	429,189	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	2.50%	4/5/2027	207,180	0.01%
HSBC Continental Europe SA	€100,000	0.10%	3/9/2027	96,843	0.00%
ICADE	€100,000	1.00%	19/1/2030	90,681	0.00%
ICADE	€200,000	0.63%	18/1/2031	169,492	0.00%
Ile-de-France Mobilites	€100,000	3.05%	3/2/2033	103,776	0.00%
Ile-de-France Mobilites	€100,000	0.20%	16/11/2035	73,246	0.00%
Ile-de-France Mobilites	€100,000	3.40%	25/5/2043	99,914	0.00%
Ile-de-France Mobilites	€100,000	3.45%	25/6/2049	99,552	0.00%
JCDecaux SE	€300,000	5.00%	11/1/2029	334,974	0.01%
Kering SA	£500,000	5.13%	23/11/2026	632,504	0.02%
Kering SA	€400,000	3.88%	5/9/2035	429,332	0.01%
Klepierre SA	€200,000	2.00%	12/5/2029	198,134	0.01%
Klepierre SA	€100,000	1.63%	13/12/2032	89,799	0.00%
Klepierre SA	€200,000	3.88%	23/9/2033	209,660	0.01%
La Banque Postale Home Loan SFH SA	€200,000	0.63%	23/6/2027	198,877	0.01%
La Banque Postale Home Loan SFH SA	€100,000	0.25%	12/2/2035	78,347	0.00%
La Banque Postale SA	€300,000	4.38%	17/1/2030	326,873	0.01%
La Poste SA	€400,000	3.75%	12/6/2030	431,560	0.01%
La Poste SA	€100,000	3.13%	14/3/2033	103,031	0.00%
La Poste SA	€100,000	0.63%	18/1/2036	76,333	0.00%
Legrand SA	€300,000	1.00%	6/3/2026	309,374	0.01%
Legrand SA	€200,000	0.38%	6/10/2031	173,662	0.00%
LVMH Moet Hennessy Louis Vuitton SE	£100,000	1.13%	11/2/2027	115,558	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€300,000	0.13%	11/2/2028	288,458	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	3.50%	7/9/2033	538,446	0.01%
Mercialys SA	€100,000	2.50%	28/2/2029	99,045	0.00%
Orange SA	€100,000	5.38%	Perpetual	110,931	0.00%
Orange SA	€100,000	1.38%	Perpetual	92,281	0.00%
Orange SA	€100,000	1.00%	12/9/2025	103,800	0.00%
Orange SA	£200,000	8.13%	20/11/2028	283,578	0.01%
Orange SA	€100,000	2.00%	15/1/2029	101,083	0.00%
Orange SA	€300,000	1.38%	16/1/2030	288,978	0.01%
Orange SA	€100,000	1.88%	12/9/2030	97,751	0.00%
Orange SA	\$150,000	9.00%	1/3/2031	178,940	0.00%
Orange SA	€300,000	3.63%	16/11/2031	323,904	0.01%
Orange SA	€200,000	1.63%	7/4/2032	187,738	0.01%
Orange SA	€100,000	2.38%	18/5/2032	98,976	0.00%
Orange SA	€100,000	0.63%	16/12/2033	82,218	0.00%
Orange SA	€200,000	0.75%	29/6/2034	164,029	0.00%
Orange SA	\$50,000	5.38%	13/1/2042	47,750	0.00%
Orange SA	\$100,000	5.50%	6/2/2044	96,529	0.00%
Orano SA	€100,000	5.38%	15/5/2027	110,816	0.00%
Pernod Ricard SA	€300,000	3.75%	15/9/2027	324,440	0.01%
Pernod Ricard SA	€200,000	3.63%	7/5/2034	211,103	0.01%
Pernod Ricard SA	\$75,000	5.50%	15/1/2042	74,167	0.00%
RCI Banque SA	€323,000	4.13%	1/12/2025	347,026	0.01%
RCI Banque SA	€175,000	4.63%	2/10/2026	190,403	0.01%
RCI Banque SA	€223,000	4.50%	6/4/2027	242,943	0.01%
RCI Banque SA	€150,000	4.88%	14/6/2028	165,830	0.00%
Regie Autonome des Transports Parisiens EPIC	€200,000	0.35%	20/6/2029	185,734	0.00%
Region of Ile de France	€400,000	2.90%	30/4/2031	414,934	0.01%
Region of Ile de France	€400,000	2.23%	19/7/2032	390,018	0.01%
RTE Reseau de Transport d'Electricite SADIR	€700,000	3.75%	4/7/2035	746,536	0.02%
RTE Reseau de Transport d'Electricite SADIR	€200,000	3.75%	30/4/2044	207,821	0.01%
Sanofi SA	€100,000	0.50%	13/1/2027	100,100	0.00%
Sanofi SA	€100,000	0.88%	21/3/2029	96,281	0.00%
Sanofi SA	€200,000	1.25%	6/4/2029	195,513	0.01%
Sanofi SA	€400,000	1.50%	1/4/2030	388,833	0.01%
Schneider Electric SE	€200,000	1.00%	9/4/2027	202,353	0.01%
Schneider Electric SE	€100,000	3.25%	9/11/2027	107,074	0.00%
Schneider Electric SE	€200,000	3.13%	13/10/2029	212,994	0.01%
Schneider Electric SE	€100,000	3.50%	9/11/2032	107,581	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Schneider Electric SE	€200,000	3.38%	13/4/2034	211,867	0.01%
SCOR SE	€100,000	1.38%	17/9/2051	84,993	0.00%
SFIL SA	€600,000	0.05%	4/6/2029	548,809	0.01%
SNCF Reseau	€200,000	2.63%	29/12/2025	211,535	0.01%
SNCF Reseau	€500,000	1.13%	25/5/2030	472,642	0.01%
SNCF Reseau	€100,000	5.00%	10/10/2033	119,022	0.00%
SNCF Reseau	€300,000	0.75%	25/5/2036	231,490	0.01%
SNCF Reseau	€100,000	1.50%	29/5/2037	82,741	0.00%
SNCF Reseau	€100,000	2.25%	20/12/2047	78,479	0.00%
SNCF Reseau	€50,000	5.00%	11/3/2052	61,051	0.00%
Societe Des Grands Projets EPIC	€200,000	0.30%	25/11/2031	171,967	0.00%
Societe Des Grands Projets EPIC	€100,000	1.63%	8/4/2042	76,870	0.00%
Societe Des Grands Projets EPIC	€300,000	3.50%	25/5/2043	304,721	0.01%
Societe Des Grands Projets EPIC	€500,000	3.50%	25/6/2049	505,065	0.01%
Societe Des Grands Projets EPIC	€200,000	1.00%	26/11/2051	111,468	0.00%
Societe Des Grands Projets EPIC	€200,000	0.70%	15/10/2060	80,801	0.00%
Societe Du Grand Paris EPIC	€100,000	3.70%	25/5/2053	102,966	0.00%
Societe Generale SA	\$200,000	6.45%	12/1/2027	201,017	0.01%
Societe Generale SA	€500,000	4.13%	2/6/2027	542,226	0.01%
Societe Generale SA	\$200,000	5.52%	19/1/2028	197,719	0.01%
Societe Generale SA	€200,000	0.13%	18/2/2028	188,610	0.01%
Societe Generale SA	€100,000	0.50%	12/6/2029	93,468	0.00%
Societe Generale SA	€200,000	1.25%	12/6/2030	183,061	0.00%
Societe Generale SA	€200,000	1.00%	24/11/2030	204,360	0.01%
Societe Generale SA	€100,000	4.25%	6/12/2030	107,090	0.00%
Societe Generale SA	€400,000	4.88%	21/11/2031	442,647	0.01%
Societe Generale SA	\$200,000	2.89%	9/6/2032	162,929	0.00%
Societe Generale SA	€100,000	5.63%	2/6/2033	111,591	0.00%
Societe Generale SA	\$200,000	6.22%	15/6/2033	197,730	0.01%
Societe Generale SA	\$200,000	6.69%	10/1/2034	206,084	0.01%
Societe Generale SA	\$200,000	6.07%	19/1/2035	197,975	0.01%
Societe Generale SA	\$100,000	3.63%	1/3/2041	67,898	0.00%
Societe Generale SA	\$200,000	7.37%	10/1/2053	197,229	0.01%
Societe Generale SFH SA	€100,000	0.75%	29/1/2027	100,641	0.00%
Societe Generale SFH SA	€1,000,000	0.13%	2/2/2029	934,745	0.02%
Societe Nationale SNCF SACA	CHF1,000,000	0.23%	18/6/2030	1,043,811	0.03%
Societe Nationale SNCF SACA	€400,000	3.38%	25/5/2033	425,708	0.01%
Societe Nationale SNCF SACA	€100,000	1.00%	25/5/2040	70,760	0.00%
Societe Nationale SNCF SACA	€100,000	0.88%	28/2/2051	49,848	0.00%
Societe Nationale SNCF SACA	€200,000	1.00%	19/1/2061	84,343	0.00%
Suez SACA	€100,000	5.00%	3/11/2032	113,643	0.00%
Suez SACA	€200,000	4.50%	13/11/2033	219,168	0.01%
TDF Infrastructure SASU	€1,000,000	5.63%	21/7/2028	1,119,464	0.03%
Tikehau Capital SCA	€100,000	6.63%	14/3/2030	116,413	0.00%
TotalEnergies Capital International SA	€200,000	1.49%	8/4/2027	203,785	0.01%
TotalEnergies Capital International SA	\$80,000	3.46%	19/2/2029	75,080	0.00%
TotalEnergies Capital International SA	\$80,000	2.83%	10/1/2030	71,738	0.00%
TotalEnergies Capital International SA	€300,000	0.95%	18/5/2031	272,557	0.01%
TotalEnergies Capital International SA	€100,000	1.62%	18/5/2040	79,668	0.00%
TotalEnergies Capital International SA	\$50,000	2.99%	29/6/2041	36,314	0.00%
TotalEnergies Capital International SA	\$60,000	3.46%	12/7/2049	43,589	0.00%
TotalEnergies Capital International SA	\$195,000	3.13%	29/5/2050	131,827	0.00%
TotalEnergies Capital International SA	\$50,000	3.39%	29/6/2060	33,503	0.00%
TotalEnergies Capital SA	\$115,000	3.88%	11/10/2028	110,386	0.00%
TotalEnergies Capital SA	\$90,000	5.15%	5/4/2034	90,095	0.00%
TotalEnergies Capital SA	\$130,000	5.49%	5/4/2054	128,275	0.00%
TotalEnergies Capital SA	\$90,000	5.64%	5/4/2064	89,219	0.00%
TotalEnergies SE	€200,000	1.63%	Perpetual	194,276	0.01%
TotalEnergies SE	€200,000	2.13%	Perpetual	176,839	0.00%
UNEDIC A.S.SEO	€300,000	1.25%	28/3/2027	304,831	0.01%
UNEDIC A.S.SEO	€500,000	0.00%	25/11/2028	467,407	0.01%
UNEDIC A.S.SEO	€500,000	0.50%	20/3/2029	474,139	0.01%
UNEDIC A.S.SEO	€200,000	0.00%	19/11/2030	175,521	0.00%
UNEDIC A.S.SEO	€200,000	0.01%	25/5/2031	172,907	0.00%
UNEDIC A.S.SEO	€600,000	1.75%	25/11/2032	574,638	0.01%
UNEDIC A.S.SEO	€400,000	0.10%	25/5/2034	314,228	0.01%
UNEDIC A.S.SEO	€400,000	3.13%	25/11/2034	421,840	0.01%
UNEDIC A.S.SEO	€300,000	0.50%	25/5/2036	230,613	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	105,089	0.00%
Unibail-Rodamco-Westfield SE	€300,000	0.63%	4/5/2027	294,969	0.01%
Unibail-Rodamco-Westfield SE	€200,000	0.75%	25/10/2028	188,689	0.01%



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Unibail-Rodamco-Westfield SE	€200,000	2.63%	9/4/2030	206,087	0.01%
Unibail-Rodamco-Westfield SE	€400,000	4.13%	11/12/2030	429,511	0.01%
Unibail-Rodamco-Westfield SE	€100,000	1.88%	15/1/2031	94,338	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.38%	4/12/2031	178,340	0.00%
Veolia Environnement SA	€700,000	1.75%	10/9/2025	733,432	0.02%
Veolia Environnement SA	€1,500,000	0.00%	9/6/2026	1,501,646	0.04%
Veolia Environnement SA	€100,000	0.50%	14/10/2031	86,156	0.00%
Ville de Paris	€200,000	0.75%	30/11/2041	130,198	0.00%
Vinci SA	€100,000	0.00%	27/11/2028	93,244	0.00%
Vinci SA	€300,000	1.63%	18/1/2029	298,443	0.01%
Vinci SA	€100,000	3.38%	17/10/2032	105,304	0.00%
WEA Finance LLC	\$78,000	2.88%	15/1/2027	72,452	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$100,000	4.75%	17/9/2044	76,568	0.00%
Wendel SE	€100,000	1.38%	18/1/2034	85,415	0.00%
Westfield America Management Ltd.	€100,000	2.63%	30/3/2029	109,695	0.00%
				<b>235,916,455</b>	<b>5.84%</b>
<b>Germany 5.89% (30 June 2023: 5.78%)</b>					
Aareal Bank AG	€100,000	5.88%	29/5/2026	108,376	0.00%
Adidas AG	€100,000	0.00%	5/10/2028	93,766	0.00%
Allianz Finance II BV	€600,000	3.25%	4/12/2029	642,290	0.02%
Allianz SE	€400,000	4.60%	7/9/2038	433,816	0.01%
Allianz SE	€300,000	2.24%	7/7/2045	315,503	0.01%
Allianz SE	€200,000	5.82%	25/7/2053	234,896	0.01%
Allianz SE	\$100,000	6.35%	6/9/2053	103,091	0.00%
Allianz SE	€200,000	4.85%	26/7/2054	220,129	0.01%
Amprion GmbH	€100,000	3.45%	22/9/2027	106,458	0.00%
Amprion GmbH	€700,000	3.63%	21/5/2031	748,547	0.02%
Amprion GmbH	€100,000	3.97%	22/9/2032	108,683	0.00%
Amprion GmbH	€100,000	4.00%	21/5/2044	103,842	0.00%
Aroundtown SA	€100,000	0.63%	9/7/2025	102,370	0.00%
Aroundtown SA	€100,000	0.38%	15/4/2027	92,939	0.00%
BASF SE	€600,000	0.75%	17/3/2026	615,109	0.02%
BASF SE	€100,000	0.25%	5/6/2027	98,274	0.00%
Bausparkasse Schwaebisch Hall AG	€500,000	2.88%	16/1/2029	530,864	0.01%
Bayer AG	€400,000	0.75%	6/1/2027	397,229	0.01%
Bayer AG	€100,000	1.13%	6/1/2030	92,315	0.00%
Bayer AG	€100,000	1.38%	6/7/2032	86,652	0.00%
Bayer AG	€260,000	4.63%	26/5/2033	285,516	0.01%
Bayer AG	€100,000	1.00%	12/1/2036	74,927	0.00%
Bayer US Finance II LLC	\$200,000	4.38%	15/12/2028	189,626	0.01%
Bayer US Finance II LLC	\$25,000	3.95%	15/4/2045	17,485	0.00%
Bayer US Finance II LLC	\$425,000	4.88%	25/6/2048	340,942	0.01%
Bayer US Finance II LLC	\$10,000	4.70%	15/7/2064	7,355	0.00%
Berlin Hyp AG	€873,000	3.38%	23/8/2028	944,786	0.02%
Bertelsmann SE & Co. KGaA	€100,000	3.50%	29/5/2029	106,687	0.00%
BMW Canada, Inc.	CAD50,000	4.41%	10/2/2027	36,462	0.00%
BMW Finance NV	€300,000	0.00%	11/1/2026	305,986	0.01%
BMW Finance NV	€93,000	1.00%	22/5/2028	91,338	0.00%
BMW US Capital LLC	\$75,000	5.05%	2/4/2026	74,755	0.00%
BMW US Capital LLC	\$75,000	4.90%	2/4/2027	74,674	0.00%
BMW US Capital LLC	\$50,000	3.30%	6/4/2027	47,761	0.00%
BMW US Capital LLC	\$50,000	3.75%	12/4/2028	47,801	0.00%
BMW US Capital LLC	\$75,000	5.05%	11/8/2028	75,011	0.00%
BMW US Capital LLC	\$75,000	4.90%	2/4/2029	74,573	0.00%
BMW US Capital LLC	\$95,000	4.15%	9/4/2030	91,095	0.00%
BMW US Capital LLC	\$75,000	5.15%	2/4/2034	73,863	0.00%
Bundesobligation	€5,200,000	0.00%	10/4/2026	5,305,666	0.13%
Bundesobligation	€6,500,000	0.00%	9/10/2026	6,556,389	0.16%
Bundesobligation	€8,200,000	1.30%	15/10/2027	8,449,342	0.21%
Bundesobligation	€3,000,000	2.40%	19/10/2028	3,202,503	0.08%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	1.00%	15/8/2025	8,376,860	0.21%
Bundesrepublik Deutschland Bundesanleihe	€3,575,000	0.00%	15/8/2026	3,619,958	0.09%
Bundesrepublik Deutschland Bundesanleihe	€925,000	5.63%	4/1/2028	1,092,872	0.03%
Bundesrepublik Deutschland Bundesanleihe	€107,316	0.50%	15/2/2028	107,178	0.00%
Bundesrepublik Deutschland Bundesanleihe	€748,000	4.75%	4/7/2028	869,965	0.02%
Bundesrepublik Deutschland Bundesanleihe	€2,066,994	0.25%	15/8/2028	2,026,955	0.05%
Bundesrepublik Deutschland Bundesanleihe	€6,100,000	0.00%	15/11/2028	5,882,482	0.15%
Bundesrepublik Deutschland Bundesanleihe	€3,537,000	0.00%	15/8/2029	3,355,470	0.08%
Bundesrepublik Deutschland Bundesanleihe	€3,100,000	2.10%	15/11/2029	3,263,712	0.08%
Bundesrepublik Deutschland Bundesanleihe	€645,000	6.25%	4/1/2030	824,502	0.02%
Bundesrepublik Deutschland Bundesanleihe	€1,032,000	0.00%	15/2/2030	967,891	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	€31,000	0.00%	15/8/2030	28,767	0.00%
Bundesrepublik Deutschland Bundesanleihe	€7,400,000	2.40%	15/11/2030	7,907,152	0.20%
Bundesrepublik Deutschland Bundesanleihe	€1,170,000	5.50%	4/1/2031	1,479,390	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,277,000	0.00%	15/2/2031	1,171,031	0.03%
Bundesrepublik Deutschland Bundesanleihe	€4,028,000	0.00%	15/8/2031	3,652,591	0.09%
Bundesrepublik Deutschland Bundesanleihe	€787,591	0.00%	15/2/2032	704,625	0.02%
Bundesrepublik Deutschland Bundesanleihe	€3,000,000	1.70%	15/8/2032	3,047,486	0.08%
Bundesrepublik Deutschland Bundesanleihe	€2,535,000	2.30%	15/2/2033	2,686,451	0.07%
Bundesrepublik Deutschland Bundesanleihe	€730,055	2.60%	15/8/2033	791,191	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,000,000	2.20%	15/2/2034	5,228,135	0.13%
Bundesrepublik Deutschland Bundesanleihe	€2,300,000	0.00%	15/5/2035	1,877,109	0.05%
Bundesrepublik Deutschland Bundesanleihe	€6,528,000	0.00%	15/5/2036	5,171,734	0.13%
Bundesrepublik Deutschland Bundesanleihe	€3,120,000	1.00%	15/5/2038	2,709,092	0.07%
Bundesrepublik Deutschland Bundesanleihe	€1,400,000	4.25%	4/7/2039	1,790,046	0.05%
Bundesrepublik Deutschland Bundesanleihe	€963,000	3.25%	4/7/2042	1,111,082	0.03%
Bundesrepublik Deutschland Bundesanleihe	€873,000	2.50%	4/7/2044	905,932	0.02%
Bundesrepublik Deutschland Bundesanleihe	€3,917,000	2.50%	15/8/2046	4,059,092	0.10%
Bundesrepublik Deutschland Bundesanleihe	€4,044,000	1.25%	15/8/2048	3,244,548	0.08%
Bundesrepublik Deutschland Bundesanleihe	€3,114,785	0.00%	15/8/2050	1,689,726	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,000,000	0.00%	15/8/2052	516,467	0.01%
Bundesrepublik Deutschland Bundesanleihe	€3,976,274	1.80%	15/8/2053	3,513,241	0.09%
Bundesrepublik Deutschland Bundesanleihe	€1,700,000	2.50%	15/8/2054	1,753,276	0.04%
Bundesschatzanweisungen	€2,788,485	3.10%	18/9/2025	2,988,875	0.07%
Bundesschatzanweisungen	€9,000,000	3.10%	12/12/2025	9,658,547	0.24%
Clearstream Banking AG	€100,000	0.00%	1/12/2025	101,740	0.00%
Commerzbank AG	€100,000	0.50%	4/12/2026	100,060	0.00%
Commerzbank AG	€100,000	0.88%	18/4/2028	98,694	0.00%
Commerzbank AG	€961,000	3.38%	28/8/2028	1,040,517	0.03%
Commerzbank AG	€100,000	5.13%	18/1/2030	111,449	0.00%
Covestro AG	€100,000	4.75%	15/11/2028	112,255	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	201,513	0.01%
Daimler Truck Finance North America LLC	\$150,000	2.38%	14/12/2028	133,540	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.50%	20/9/2033	200,926	0.01%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	215,645	0.01%
Daimler Truck International Finance BV	€100,000	3.88%	19/6/2029	108,820	0.00%
Deutsche Bahn Finance GmbH	£700,000	1.88%	13/2/2026	845,623	0.02%
Deutsche Bahn Finance GmbH	£100,000	0.38%	3/12/2026	114,285	0.00%
Deutsche Bahn Finance GmbH	€450,000	3.50%	20/9/2027	488,528	0.01%
Deutsche Bahn Finance GmbH	CHF400,000	0.20%	20/5/2033	405,123	0.01%
Deutsche Bahn Finance GmbH	€10,000	0.75%	16/7/2035	8,108	0.00%
Deutsche Bahn Finance GmbH	€590,000	4.00%	23/11/2043	649,881	0.02%
Deutsche Bank AG	€100,000	0.50%	22/1/2026	102,503	0.00%
Deutsche Bank AG	\$100,000	2.13%	24/11/2026	94,909	0.00%
Deutsche Bank AG	€100,000	1.63%	20/1/2027	101,398	0.00%
Deutsche Bank AG	€800,000	2.25%	20/9/2027	832,263	0.02%
Deutsche Bank AG	\$200,000	2.31%	16/11/2027	184,551	0.01%
Deutsche Bank AG	€100,000	3.25%	24/5/2028	105,133	0.00%
Deutsche Bank AG	€200,000	5.38%	11/1/2029	222,977	0.01%
Deutsche Bank AG	€500,000	3.38%	13/3/2029	540,324	0.01%
Deutsche Bank AG	€100,000	0.01%	2/10/2029	91,090	0.00%
Deutsche Bank AG	\$150,000	6.82%	20/11/2029	155,950	0.00%
Deutsche Bank AG	€500,000	4.13%	4/4/2030	533,063	0.01%
Deutsche Bank AG	€200,000	1.75%	19/11/2030	188,348	0.01%
Deutsche Bank AG	€300,000	5.63%	19/5/2031	325,667	0.01%
Deutsche Bank AG	\$100,000	3.55%	18/9/2031	87,936	0.00%
Deutsche Bank AG	\$100,000	3.73%	14/1/2032	84,492	0.00%
Deutsche Bank AG	€200,000	4.00%	24/6/2032	209,042	0.01%
Deutsche Bank AG	€400,000	2.50%	20/9/2032	409,616	0.01%
Deutsche Bank AG	\$200,000	4.88%	1/12/2032	187,938	0.01%
Deutsche Bank AG	\$100,000	3.74%	7/1/2033	82,359	0.00%
Deutsche Bank AG	\$200,000	7.08%	10/2/2034	203,580	0.01%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	545,476	0.01%
Deutsche Boerse AG	€200,000	3.88%	28/9/2033	220,250	0.01%
Deutsche Kreditbank AG	€726,000	3.00%	2/7/2030	773,979	0.02%
Deutsche Lufthansa AG	€1,600,000	2.88%	16/5/2027	1,667,001	0.04%
Deutsche Lufthansa AG	€700,000	4.00%	21/5/2030	749,053	0.02%
Deutsche Pfandbriefbank AG	€300,000	1.00%	13/4/2026	306,541	0.01%
Deutsche Post AG	€400,000	0.38%	20/5/2026	406,537	0.01%
Deutsche Post AG	€100,000	3.38%	3/7/2033	107,785	0.00%
Deutsche Post AG	€300,000	3.50%	25/3/2036	314,596	0.01%
Deutsche Telekom AG	€100,000	1.75%	25/3/2031	97,955	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Telekom AG	€50,000	2.25%	29/3/2039	45,728	0.00%
Deutsche Telekom AG	\$150,000	3.63%	21/1/2050	109,971	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	201,786	0.01%
Deutsche Telekom International Finance BV	\$325,000	8.75%	15/6/2030	378,810	0.01%
Deutsche Telekom International Finance BV	£100,000	7.63%	15/6/2030	144,254	0.00%
Deutsche Wohnen SE	€100,000	0.50%	7/4/2031	84,330	0.00%
DZ HYP AG	€500,000	0.01%	26/10/2026	497,182	0.01%
DZ HYP AG	€500,000	3.25%	31/5/2033	541,255	0.01%
E.ON International Finance BV	€100,000	1.50%	31/7/2029	97,699	0.00%
E.ON International Finance BV	\$60,000	6.65%	30/4/2038	64,139	0.00%
E.ON International Finance BV	£100,000	6.75%	27/1/2039	139,246	0.00%
E.ON SE	€400,000	3.50%	25/3/2032	423,200	0.01%
E.ON SE	€100,000	3.50%	26/10/2037	101,437	0.00%
E.ON SE	€100,000	4.13%	25/3/2044	105,672	0.00%
EEW Energy from Waste GmbH	€200,000	0.36%	30/6/2026	198,796	0.01%
EnBW Energie Baden-Wuerttemberg AG	€100,000	1.88%	29/6/2080	101,173	0.00%
EnBW Energie Baden-Wuerttemberg AG	€300,000	1.38%	31/8/2081	281,479	0.01%
EnBW Energie Baden-Wuerttemberg AG	€100,000	5.25%	23/1/2084	110,006	0.00%
EnBW International Finance BV	€100,000	3.63%	22/11/2026	107,776	0.00%
EnBW International Finance BV	€200,000	3.50%	24/7/2028	214,831	0.01%
EnBW International Finance BV	€100,000	4.05%	22/11/2029	109,784	0.00%
EnBW International Finance BV	€100,000	4.00%	24/1/2035	107,851	0.00%
Eurogrid GmbH	€100,000	3.28%	5/9/2031	104,179	0.00%
Eurogrid GmbH	€300,000	0.74%	21/4/2033	249,254	0.01%
Eurogrid GmbH	€200,000	3.92%	1/2/2034	213,536	0.01%
Evonik Industries AG	€100,000	2.25%	25/9/2027	102,850	0.00%
EWE AG	€250,000	0.38%	22/10/2032	202,655	0.01%
Free & Hanseatic City of Hamburg	€100,000	0.01%	3/6/2030	90,412	0.00%
Free & Hanseatic City of Hamburg	€25,000	0.80%	11/4/2034	21,830	0.00%
Free State of Bavaria	€100,000	0.15%	3/4/2030	91,564	0.00%
Free State of Bavaria	€100,000	0.01%	18/1/2035	78,885	0.00%
Free State of Saxony	€300,000	0.01%	17/12/2035	228,017	0.01%
Fresenius Finance Ireland plc	€300,000	0.00%	1/10/2025	307,322	0.01%
Fresenius Finance Ireland plc	€200,000	0.88%	1/10/2031	174,849	0.01%
Fresenius Medical Care US Finance III, Inc.	\$150,000	1.88%	1/12/2026	136,533	0.00%
Fresenius Medical Care US Finance III, Inc.	\$150,000	3.75%	15/6/2029	135,654	0.00%
Gemeinsame Deutsche Bundeslaender	€100,000	0.10%	7/10/2026	100,231	0.00%
Gemeinsame Deutsche Bundeslaender	€50,000	0.00%	25/9/2029	46,066	0.00%
Grand City Properties SA	€100,000	1.38%	3/8/2026	100,141	0.00%
Grand City Properties SA	€100,000	0.13%	11/1/2028	91,663	0.00%
Hannover Rueck SE	€100,000	1.13%	9/10/2039	92,134	0.00%
Hannover Rueck SE	€100,000	1.75%	8/10/2040	93,023	0.00%
Hannover Rueck SE	€200,000	5.88%	26/8/2043	237,748	0.01%
Heidelberg Materials AG	€300,000	3.75%	31/5/2032	320,134	0.01%
HOCHTIEF AG	€100,000	0.50%	3/9/2027	97,244	0.00%
HOCHTIEF AG	€700,000	4.25%	31/5/2030	755,162	0.02%
HOWOGE Wohnungs-baugesellschaft mbH	€100,000	0.63%	1/11/2028	94,574	0.00%
ING-DiBa AG	€400,000	0.01%	7/10/2028	375,888	0.01%
ING-DiBa AG	€100,000	1.00%	23/5/2039	78,545	0.00%
Investitionsbank Berlin	€300,000	3.13%	13/9/2028	323,092	0.01%
Kreditanstalt fuer Wiederaufbau	\$450,000	0.38%	18/7/2025	428,393	0.01%
Kreditanstalt fuer Wiederaufbau	\$175,000	5.13%	29/9/2025	175,106	0.01%
Kreditanstalt fuer Wiederaufbau	\$900,000	0.63%	22/1/2026	842,441	0.02%
Kreditanstalt fuer Wiederaufbau	CAD125,000	0.75%	19/2/2026	86,371	0.00%
Kreditanstalt fuer Wiederaufbau	\$225,000	5.00%	16/3/2026	225,374	0.01%
Kreditanstalt fuer Wiederaufbau	€3,000,000	2.88%	29/5/2026	3,203,074	0.08%
Kreditanstalt fuer Wiederaufbau	€530,000	0.00%	15/6/2026	535,492	0.01%
Kreditanstalt fuer Wiederaufbau	\$275,000	4.63%	7/8/2026	274,145	0.01%
Kreditanstalt fuer Wiederaufbau	AUD1,500,000	3.20%	11/9/2026	973,224	0.02%
Kreditanstalt fuer Wiederaufbau	€2,334,000	0.00%	30/9/2026	2,340,314	0.06%
Kreditanstalt fuer Wiederaufbau	\$100,000	1.00%	1/10/2026	92,179	0.00%
Kreditanstalt fuer Wiederaufbau	£240,000	0.13%	30/12/2026	272,348	0.01%
Kreditanstalt fuer Wiederaufbau	\$275,000	4.38%	1/3/2027	273,080	0.01%
Kreditanstalt fuer Wiederaufbau	€809,000	0.00%	31/3/2027	800,163	0.02%
Kreditanstalt fuer Wiederaufbau	€3,516,000	0.00%	30/4/2027	3,470,665	0.09%
Kreditanstalt fuer Wiederaufbau	\$560,000	3.00%	20/5/2027	535,648	0.01%
Kreditanstalt fuer Wiederaufbau	€515,000	1.25%	30/6/2027	525,814	0.01%
Kreditanstalt fuer Wiederaufbau	£500,000	3.75%	30/7/2027	619,608	0.02%
Kreditanstalt fuer Wiederaufbau	€248,000	0.00%	15/12/2027	240,663	0.01%
Kreditanstalt fuer Wiederaufbau	€100,000	0.63%	7/1/2028	99,063	0.00%
Kreditanstalt fuer Wiederaufbau	\$180,000	3.75%	15/2/2028	175,261	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	€338,000	2.75%	15/3/2028	360,532	0.01%
Kreditanstalt fuer Wiederaufbau	\$500,000	2.88%	3/4/2028	471,681	0.01%
Kreditanstalt fuer Wiederaufbau	\$425,000	3.88%	15/6/2028	415,444	0.01%
Kreditanstalt fuer Wiederaufbau	€600,000	0.00%	15/9/2028	570,548	0.01%
Kreditanstalt fuer Wiederaufbau	€943,000	3.13%	10/10/2028	1,019,596	0.03%
Kreditanstalt fuer Wiederaufbau	£573,000	3.75%	9/1/2029	707,701	0.02%
Kreditanstalt fuer Wiederaufbau	€1,200,000	0.75%	15/1/2029	1,170,276	0.03%
Kreditanstalt fuer Wiederaufbau	\$100,000	4.00%	15/3/2029	98,088	0.00%
Kreditanstalt fuer Wiederaufbau	€400,000	0.00%	15/6/2029	372,471	0.01%
Kreditanstalt fuer Wiederaufbau	\$410,000	1.75%	14/9/2029	359,277	0.01%
Kreditanstalt fuer Wiederaufbau	\$400,000	0.75%	30/9/2030	320,718	0.01%
Kreditanstalt fuer Wiederaufbau	\$100,000	4.75%	29/10/2030	101,649	0.00%
Kreditanstalt fuer Wiederaufbau	£260,000	4.88%	3/2/2031	340,226	0.01%
Kreditanstalt fuer Wiederaufbau	€3,699,000	2.75%	20/2/2031	3,932,289	0.10%
Kreditanstalt fuer Wiederaufbau	€200,000	2.75%	14/2/2033	211,789	0.01%
Kreditanstalt fuer Wiederaufbau	€364,000	2.88%	7/6/2033	389,076	0.01%
Kreditanstalt fuer Wiederaufbau	\$275,000	4.13%	15/7/2033	267,377	0.01%
Kreditanstalt fuer Wiederaufbau	€549,000	2.63%	10/1/2034	571,663	0.01%
Kreditanstalt fuer Wiederaufbau	\$125,000	4.38%	28/2/2034	123,961	0.00%
Kreditanstalt fuer Wiederaufbau	\$375,000	0.00%	18/4/2036	218,117	0.01%
Kreditanstalt fuer Wiederaufbau	€100,000	0.38%	20/5/2036	78,961	0.00%
Kreditanstalt fuer Wiederaufbau	€800,000	1.13%	31/3/2037	685,459	0.02%
Kreditanstalt fuer Wiederaufbau	CAD5,000	4.70%	2/6/2037	3,781	0.00%
Kreditanstalt fuer Wiederaufbau	€25,000	1.13%	15/6/2037	21,268	0.00%
Kreditanstalt fuer Wiederaufbau	\$150,000	0.00%	29/6/2037	82,395	0.00%
Kreditanstalt fuer Wiederaufbau	€1,243,000	0.88%	4/7/2039	976,222	0.02%
Land Baden-Wuerttemberg	€100,000	0.63%	27/1/2026	102,916	0.00%
Land Baden-Wuerttemberg	€200,000	0.01%	2/9/2030	179,584	0.01%
Land Baden-Wuerttemberg	€700,000	0.01%	7/3/2031	618,446	0.02%
Land Baden-Wuerttemberg	€200,000	0.01%	9/7/2032	170,192	0.00%
Land Berlin	€200,000	0.63%	20/3/2026	205,306	0.01%
Land Berlin	€50,000	0.63%	8/2/2027	50,340	0.00%
Land Berlin	€850,000	0.01%	26/10/2028	803,566	0.02%
Land Berlin	€523,000	2.88%	5/4/2029	558,963	0.01%
Land Berlin	€400,000	1.63%	2/8/2032	387,983	0.01%
Land Berlin	€100,000	1.30%	13/6/2033	93,285	0.00%
Land Berlin	€844,000	2.88%	15/2/2034	895,392	0.02%
Land Berlin	€300,000	0.13%	4/6/2035	235,100	0.01%
Land Berlin	€50,000	0.35%	9/9/2050	26,292	0.00%
Land Thueringen	€278,000	0.13%	13/1/2051	132,516	0.00%
Landesbank Baden-Wuerttemberg	€500,000	0.38%	28/2/2028	474,818	0.01%
Landesbank Hessen-Thueringen Girozentrale	€1,600,000	3.38%	20/1/2028	1,727,505	0.04%
Landesbank Hessen-Thueringen Girozentrale	€100,000	0.01%	26/9/2029	91,335	0.00%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$200,000	0.50%	8/12/2025	187,482	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£300,000	0.63%	15/12/2025	355,978	0.01%
Landwirtschaftliche Rentenbank	€200,000	0.25%	29/8/2025	207,257	0.01%
Landwirtschaftliche Rentenbank	\$200,000	0.88%	30/3/2026	186,625	0.01%
Landwirtschaftliche Rentenbank	\$200,000	1.75%	27/7/2026	188,158	0.01%
Landwirtschaftliche Rentenbank	€900,000	0.00%	28/9/2026	901,202	0.02%
Landwirtschaftliche Rentenbank	\$200,000	3.88%	28/9/2027	195,503	0.01%
Landwirtschaftliche Rentenbank	\$25,000	2.50%	15/11/2027	23,357	0.00%
Landwirtschaftliche Rentenbank	\$100,000	3.88%	14/6/2028	97,563	0.00%
Landwirtschaftliche Rentenbank	€500,000	0.00%	13/12/2028	471,470	0.01%
Landwirtschaftliche Rentenbank	\$96,000	4.63%	17/4/2029	96,715	0.00%
Landwirtschaftliche Rentenbank	€250,000	0.05%	18/12/2029	229,769	0.01%
Landwirtschaftliche Rentenbank	\$100,000	0.88%	3/9/2030	80,659	0.00%
Landwirtschaftliche Rentenbank	€200,000	0.05%	31/1/2031	177,626	0.01%
Landwirtschaftliche Rentenbank	€200,000	1.90%	12/7/2032	198,594	0.01%
Landwirtschaftliche Rentenbank	\$100,000	5.00%	24/10/2033	103,529	0.00%
Landwirtschaftliche Rentenbank	€100,000	0.63%	31/10/2036	80,527	0.00%
LANXESS AG	€200,000	0.63%	1/12/2029	177,663	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	101,537	0.00%
LEG Immobilien SE	€100,000	1.00%	19/11/2032	83,411	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	1.65%	22/9/2025	98,597	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.80%	30/3/2026	148,793	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.20%	3/8/2026	150,060	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.80%	30/3/2028	148,899	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	2.63%	10/3/2030	132,548	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	2.45%	2/3/2031	128,683	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.00%	11/1/2034	146,366	0.00%
Mercedes-Benz Group AG	€100,000	0.75%	8/2/2030	93,114	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Group AG	€100,000	1.13%	6/11/2031	91,173	0.00%
Mercedes-Benz Group AG	€200,000	0.75%	11/3/2033	170,966	0.00%
Mercedes-Benz International Finance BV	€100,000	1.38%	26/6/2026	103,142	0.00%
Mercedes-Benz International Finance BV	€100,000	2.00%	22/8/2026	104,020	0.00%
Mercedes-Benz International Finance BV	€300,000	0.63%	6/5/2027	299,573	0.01%
Merck KGaA	€400,000	1.63%	9/9/2080	404,525	0.01%
Muenchener Hypothekenbank eG	€900,000	0.63%	7/5/2027	898,416	0.02%
Muenchener Hypothekenbank eG	€200,000	0.01%	19/10/2039	130,552	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€100,000	1.25%	26/5/2041	89,363	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€100,000	1.00%	26/5/2042	84,992	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€100,000	4.25%	26/5/2044	105,510	0.00%
Niedersachsen Invest GmbH	€100,000	0.00%	16/7/2025	103,419	0.00%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	299,232	0.01%
NRW Bank	€100,000	0.13%	12/4/2027	98,803	0.00%
NRW Bank	€741,000	3.13%	30/8/2028	798,260	0.02%
NRW Bank	€200,000	0.00%	22/9/2028	189,305	0.01%
NRW Bank	€100,000	0.38%	16/5/2029	94,689	0.00%
NRW Bank	€987,000	3.00%	31/5/2030	1,060,642	0.03%
NRW Bank	€1,081,000	2.75%	15/5/2031	1,144,542	0.03%
NRW Bank	€400,000	1.63%	3/8/2032	387,357	0.01%
NRW Bank	€200,000	0.10%	9/7/2035	154,452	0.00%
NRW Bank	€100,000	1.20%	28/3/2039	81,045	0.00%
REWE International Finance BV	€200,000	4.88%	13/9/2030	222,635	0.01%
Robert Bosch GmbH	€100,000	4.00%	2/6/2035	109,089	0.00%
Robert Bosch GmbH	€100,000	4.38%	2/6/2043	108,983	0.00%
RWE AG	€110,000	2.50%	24/8/2025	116,386	0.00%
RWE AG	€210,000	0.50%	26/11/2028	199,383	0.01%
RWE AG	€270,000	3.63%	13/2/2029	293,014	0.01%
RWE AG	€300,000	2.75%	24/5/2030	306,544	0.01%
RWE AG	€123,000	4.13%	13/2/2035	133,606	0.00%
Santander Consumer Bank AG	€100,000	4.50%	30/6/2026	108,628	0.00%
SAP SE	€100,000	1.75%	22/2/2027	104,416	0.00%
SAP SE	€200,000	1.25%	10/3/2028	200,455	0.01%
SAP SE	€100,000	0.38%	18/5/2029	93,881	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	101,695	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	101,471	0.00%
Siemens Financieringsmaatschappij NV	\$175,000	6.13%	17/8/2026	178,330	0.01%
Siemens Financieringsmaatschappij NV	\$275,000	2.35%	15/10/2026	258,976	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.25%	20/2/2029	188,523	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.13%	5/9/2029	93,322	0.00%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	9/9/2030	104,464	0.00%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	25/2/2035	173,204	0.01%
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	106,834	0.00%
Siemens Financieringsmaatschappij NV	£500,000	3.75%	10/9/2042	530,289	0.01%
Siemens Financieringsmaatschappij NV	€300,000	3.63%	22/2/2044	311,083	0.01%
Siemens Financieringsmaatschappij NV	\$365,000	3.30%	15/9/2046	267,808	0.01%
State of Brandenburg	€704,000	3.00%	27/2/2032	757,476	0.02%
State of Brandenburg	€100,000	0.75%	8/8/2036	81,817	0.00%
State of Brandenburg	€30,000	0.30%	4/10/2049	15,910	0.00%
State of Bremen	€1,200,000	0.45%	15/3/2029	1,147,302	0.03%
State of Bremen	€20,000	0.40%	20/8/2049	10,839	0.00%
State of Hesse	€200,000	0.00%	14/4/2026	202,638	0.01%
State of Hesse	€1,800,000	0.00%	10/6/2026	1,816,170	0.05%
State of Hesse	€200,000	1.75%	5/7/2027	206,621	0.01%
State of Hesse	€1,057,000	2.88%	12/3/2029	1,129,464	0.03%
State of Hesse	€800,000	1.75%	12/7/2029	809,719	0.02%
State of Hesse	€100,000	0.00%	10/9/2029	92,371	0.00%
State of Hesse	€500,000	0.00%	8/11/2030	446,350	0.01%
State of Hesse	€600,000	0.13%	10/10/2031	526,327	0.01%
State of Hesse	€914,000	2.75%	10/1/2034	960,488	0.02%
State of Lower Saxony	€2,000,000	0.38%	9/1/2026	2,053,161	0.05%
State of Lower Saxony	€150,000	0.00%	11/2/2027	148,459	0.00%
State of Lower Saxony	€800,000	0.01%	25/11/2027	775,326	0.02%
State of Lower Saxony	€50,000	0.01%	13/8/2030	44,898	0.00%
State of Lower Saxony	€600,000	0.01%	10/1/2031	532,561	0.01%
State of Lower Saxony	€25,000	1.13%	12/9/2033	22,827	0.00%
State of Lower Saxony	€200,000	0.05%	9/3/2035	156,308	0.00%
State of North Rhine-Westphalia Germany	€50,000	0.00%	26/11/2029	45,822	0.00%
State of North Rhine-Westphalia Germany	€332,000	2.75%	15/1/2032	351,089	0.01%
State of North Rhine-Westphalia Germany	€930,000	2.90%	7/6/2033	991,149	0.03%
State of North Rhine-Westphalia Germany	€100,000	0.00%	12/10/2035	76,071	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State of North Rhine-Westphalia Germany	€70,000	1.25%	12/5/2036	61,366	0.00%
State of North Rhine-Westphalia Germany	€1,040,000	1.65%	22/2/2038	926,947	0.02%
State of North Rhine-Westphalia Germany	€200,000	0.50%	25/11/2039	143,736	0.00%
State of North Rhine-Westphalia Germany	€550,000	1.50%	12/6/2040	462,608	0.01%
State of North Rhine-Westphalia Germany	€200,000	0.60%	4/6/2041	140,088	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.45%	16/2/2043	79,347	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.55%	16/6/2048	383,340	0.01%
State of North Rhine-Westphalia Germany	€100,000	0.20%	27/1/2051	48,888	0.00%
State of North Rhine-Westphalia Germany	€200,000	0.50%	15/1/2052	107,183	0.00%
State of North Rhine-Westphalia Germany	€1,384,000	2.90%	15/1/2053	1,375,529	0.03%
State of North Rhine-Westphalia Germany	€100,000	1.75%	26/10/2057	74,497	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.75%	11/7/2068	71,570	0.00%
State of North Rhine-Westphalia Germany	€250,000	1.95%	26/9/2078	185,936	0.01%
State of North Rhine-Westphalia Germany	€125,000	2.15%	21/3/2119	95,170	0.00%
State of North Rhine-Westphalia Germany	€225,000	1.38%	15/1/2120	121,858	0.00%
State of North Rhine-Westphalia Germany	€100,000	0.95%	10/1/2121	45,778	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.45%	19/1/2122	55,643	0.00%
State of Rhineland-Palatinate	€50,000	0.70%	26/1/2028	49,461	0.00%
State of Saxony-Anhalt	€600,000	0.01%	9/11/2026	598,487	0.02%
State of Saxony-Anhalt	€1,000,000	2.95%	20/6/2033	1,070,452	0.03%
State of Schleswig-Holstein Germany	€300,000	0.01%	16/7/2025	310,639	0.01%
State of Schleswig-Holstein Germany	€500,000	2.38%	22/9/2032	513,717	0.01%
Talanx AG	€200,000	2.25%	5/12/2047	199,780	0.01%
UniCredit Bank GmbH	€500,000	0.01%	24/6/2030	446,318	0.01%
UniCredit Bank GmbH	€1,100,000	0.01%	21/1/2036	815,718	0.02%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	108,074	0.00%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	197,371	0.01%
Volkswagen Bank GmbH	€300,000	4.25%	7/1/2026	323,411	0.01%
Volkswagen Bank GmbH	€100,000	2.50%	31/7/2026	104,351	0.00%
Volkswagen Bank GmbH	€100,000	4.38%	3/5/2028	109,258	0.00%
Volkswagen Bank GmbH	€100,000	4.63%	3/5/2031	110,846	0.00%
Volkswagen Financial Services AG	€100,000	2.25%	16/10/2026	104,275	0.00%
Volkswagen Financial Services AG	€100,000	0.88%	31/1/2028	97,469	0.00%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	266,946	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	198,510	0.01%
Volkswagen Financial Services NV	€500,000	1.38%	14/9/2028	535,929	0.01%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	188,622	0.01%
Volkswagen Group of America Finance LLC	\$200,000	5.30%	22/3/2027	200,065	0.01%
Volkswagen Group of America Finance LLC	\$200,000	5.25%	22/3/2029	198,659	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.60%	8/6/2029	193,698	0.01%
Volkswagen International Finance NV	€300,000	3.75%	Perpetual	305,824	0.01%
Volkswagen International Finance NV	€300,000	3.88%	Perpetual	298,674	0.01%
Volkswagen International Finance NV	€100,000	4.38%	Perpetual	98,683	0.00%
Volkswagen International Finance NV	€1,200,000	4.13%	15/11/2025	1,293,856	0.03%
Volkswagen International Finance NV	€100,000	3.88%	29/3/2026	107,490	0.00%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	107,425	0.00%
Volkswagen International Finance NV	€200,000	4.25%	29/3/2029	218,775	0.01%
Volkswagen Leasing GmbH	€630,000	4.50%	25/3/2026	683,048	0.02%
Volkswagen Leasing GmbH	€500,000	0.38%	20/7/2026	501,822	0.01%
Volkswagen Leasing GmbH	€200,000	0.63%	19/7/2029	183,406	0.01%
Volkswagen Leasing GmbH	€166,000	4.00%	11/4/2031	178,731	0.01%
Volkswagen Leasing GmbH	€250,000	4.75%	25/9/2031	280,926	0.01%
Vonovia SE	€200,000	0.00%	1/12/2025	202,603	0.01%
Vonovia SE	€100,000	0.63%	9/7/2026	100,486	0.00%
Vonovia SE	€200,000	4.75%	23/5/2027	220,059	0.01%
Vonovia SE	€400,000	0.38%	16/6/2027	388,953	0.01%
Vonovia SE	€200,000	0.25%	1/9/2028	184,243	0.01%
Vonovia SE	€200,000	2.38%	25/3/2032	190,011	0.01%
Vonovia SE	€100,000	4.25%	10/4/2034	105,402	0.00%
Vonovia SE	£100,000	5.50%	18/1/2036	120,824	0.00%
Vonovia SE	€100,000	1.50%	14/6/2041	68,521	0.00%
Vonovia SE	€100,000	1.63%	1/9/2051	59,853	0.00%
VW Credit Canada, Inc.	CAD40,000	1.50%	23/9/2025	28,086	0.00%
VW Credit Canada, Inc.	CAD115,000	2.45%	10/12/2026	79,648	0.00%
Wurth Finance International BV	€100,000	2.13%	23/8/2030	99,854	0.00%
				<b>237,902,850</b>	<b>5.89%</b>
<b>Greece 0.13% (30 June 2023: 0.00%)</b>					
Hellenic Republic Government Bond	€2,145,000	3.88%	15/6/2028	2,357,067	0.06%
Hellenic Republic Government Bond	€206,000	1.50%	18/6/2030	198,486	0.00%
Hellenic Republic Government Bond	€37,000	3.38%	15/6/2034	38,454	0.00%
Hellenic Republic Government Bond	€199,000	4.00%	30/1/2037	214,363	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hellenic Republic Government Bond	€548,000	4.38%	18/7/2038	610,221	0.02%
Hellenic Republic Government Bond	€425,000	4.20%	30/1/2042	460,003	0.01%
Hellenic Republic Government Bond	€737,000	1.88%	24/1/2052	501,615	0.01%
Hellenic Republic Government Bond	€945,000	4.13%	15/6/2054	976,404	0.02%
				<b>5,356,613</b>	<b>0.13%</b>
<b>Hong Kong 0.11% (30 June 2023: 0.13%)</b>					
AIA Group Ltd.	\$200,000	3.60%	9/4/2029	187,469	0.01%
AIA Group Ltd.	€200,000	0.88%	9/9/2033	185,461	0.01%
AIA Group Ltd.	\$400,000	3.20%	16/9/2040	290,968	0.01%
Airport Authority	\$200,000	4.75%	12/1/2028	200,084	0.01%
Airport Authority	\$200,000	1.63%	4/2/2031	165,310	0.00%
Airport Authority	\$200,000	2.63%	4/2/2051	127,865	0.00%
Bank of Communications Hong Kong Ltd.	\$250,000	2.30%	8/7/2031	234,614	0.01%
CK Hutchison Group Telecom Finance SA	€100,000	1.13%	17/10/2028	96,303	0.00%
CK Property Finance MTN Ltd.	\$200,000	1.38%	30/6/2026	184,348	0.00%
HKT Capital No 4 Ltd.	\$200,000	3.00%	14/7/2026	190,639	0.01%
HKT Capital No 5 Ltd.	\$350,000	3.25%	30/9/2029	319,397	0.01%
Hong Kong Government Bond Programme	HKD250,000	1.97%	17/1/2029	30,050	0.00%
Hong Kong Government Bond Programme	HKD1,350,000	2.13%	16/7/2030	160,336	0.00%
Hong Kong Government Bond Programme	HKD400,000	2.02%	7/3/2034	44,787	0.00%
Hong Kong Government International Bond	\$200,000	4.50%	11/1/2028	200,217	0.01%
Hong Kong Government International Bond	\$200,000	4.63%	11/1/2033	201,940	0.01%
Hong Kong Government International Bond	\$200,000	2.38%	2/2/2051	123,942	0.00%
Hongkong Electric Finance Ltd.	\$200,000	2.25%	9/6/2030	171,540	0.00%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	188,693	0.01%
JMH Co., Ltd.	\$200,000	2.50%	9/4/2031	168,660	0.00%
Joy Treasure Assets Holdings, Inc.	\$200,000	5.50%	1/2/2027	198,408	0.01%
MTR Corp., Ltd.	\$200,000	1.63%	19/8/2030	166,686	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	175,971	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	2.75%	13/5/2030	175,092	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	185,299	0.00%
				<b>4,374,079</b>	<b>0.11%</b>
<b>Hungary 0.20% (30 June 2023: 0.14%)</b>					
Hungary Government Bond	HUF165,000,000	1.00%	26/11/2025	415,356	0.01%
Hungary Government Bond	HUF450,000,000	9.50%	21/10/2026	1,292,598	0.03%
Hungary Government Bond	HUF80,000,000	2.75%	22/12/2026	198,354	0.01%
Hungary Government Bond	HUF14,490,000	4.50%	23/3/2028	36,572	0.00%
Hungary Government Bond	HUF106,060,000	6.75%	22/10/2028	288,127	0.01%
Hungary Government Bond	HUF67,200,000	2.00%	23/5/2029	147,552	0.00%
Hungary Government Bond	HUF127,030,000	3.00%	21/8/2030	281,584	0.01%
Hungary Government Bond	HUF220,000,000	4.75%	24/11/2032	519,691	0.01%
Hungary Government Bond	HUF154,120,000	2.25%	20/4/2033	294,966	0.01%
Hungary Government Bond	HUF60,000,000	3.00%	25/4/2041	101,311	0.00%
Hungary Government International Bond	€500,000	1.13%	28/4/2026	509,977	0.01%
Hungary Government International Bond	€67,000	5.00%	22/2/2027	73,924	0.00%
Hungary Government International Bond	\$200,000	6.13%	22/5/2028	203,573	0.01%
Hungary Government International Bond	€150,000	0.13%	21/9/2028	136,723	0.00%
Hungary Government International Bond	€1,200,000	4.00%	25/7/2029	1,273,392	0.03%
Hungary Government International Bond	\$200,000	6.25%	22/9/2032	205,913	0.01%
Hungary Government International Bond	€413,000	5.38%	12/9/2033	459,453	0.01%
Hungary Government International Bond	\$200,000	5.50%	16/6/2034	193,814	0.00%
Hungary Government International Bond	€100,000	1.75%	5/6/2035	80,919	0.00%
Hungary Government International Bond	\$200,000	5.50%	26/3/2036	191,957	0.00%
Hungary Government International Bond	\$262,000	7.63%	29/3/2041	298,015	0.01%
Magyar Export-Import Bank Zrt	\$200,000	6.13%	4/12/2027	200,763	0.01%
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	98,635	0.00%
MVM Energetika Zrt	€100,000	0.88%	18/11/2027	94,413	0.00%
MVM Energetika Zrt	\$200,000	7.50%	9/6/2028	207,699	0.01%
MVM Energetika Zrt	\$200,000	6.50%	13/3/2031	200,440	0.01%
				<b>8,005,721</b>	<b>0.20%</b>
<b>India 0.06% (30 June 2023: 0.09%)</b>					
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.38%	3/7/2029	179,121	0.00%
Adani Transmission Step-One Ltd.	\$200,000	4.00%	3/8/2026	189,436	0.00%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,309	0.01%
Export-Import Bank of India	\$200,000	2.25%	13/1/2031	165,398	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	2.80%	10/2/2031	171,013	0.00%
NTPC Ltd.	\$400,000	4.25%	26/2/2026	392,609	0.01%
Oil India International Pte Ltd.	\$200,000	4.00%	21/4/2027	192,420	0.01%
Power Finance Corp., Ltd.	\$200,000	3.75%	6/12/2027	188,774	0.00%
Reliance Industries Ltd.	\$250,000	2.88%	12/1/2032	211,693	0.01%
Reliance Industries Ltd.	\$250,000	3.63%	12/1/2052	174,742	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Bank of India	\$200,000	4.88%	5/5/2028	197,781	0.01%
State Bank of India	\$200,000	5.00%	17/1/2029	198,661	0.01%
				<b>2,453,957</b>	<b>0.06%</b>
<b>Indonesia 0.68% (30 June 2023: 0.77%)</b>					
Bank Mandiri Persero Tbk PT	\$200,000	2.00%	19/4/2026	187,553	0.00%
Freeport Indonesia PT	\$200,000	6.20%	14/4/2052	193,914	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	3.40%	9/6/2031	173,997	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$200,000	5.45%	15/5/2030	196,008	0.01%
Indonesia Government International Bond	\$200,000	4.75%	8/1/2026	198,276	0.01%
Indonesia Government International Bond	\$200,000	3.50%	11/1/2028	188,767	0.00%
Indonesia Government International Bond	\$300,000	4.75%	11/2/2029	295,562	0.01%
Indonesia Government International Bond	\$200,000	4.40%	10/3/2029	193,619	0.00%
Indonesia Government International Bond	\$200,000	2.85%	14/2/2030	177,084	0.00%
Indonesia Government International Bond	\$300,000	3.85%	15/10/2030	278,836	0.01%
Indonesia Government International Bond	\$200,000	1.85%	12/3/2031	162,992	0.00%
Indonesia Government International Bond	€100,000	1.40%	30/10/2031	90,390	0.00%
Indonesia Government International Bond	€130,000	1.10%	12/3/2033	110,331	0.00%
Indonesia Government International Bond	\$200,000	8.50%	12/10/2035	252,575	0.01%
Indonesia Government International Bond	\$100,000	6.63%	17/2/2037	111,392	0.00%
Indonesia Government International Bond	\$100,000	7.75%	17/1/2038	122,574	0.00%
Indonesia Government International Bond	\$200,000	5.25%	17/1/2042	195,725	0.01%
Indonesia Government International Bond	\$200,000	4.63%	15/4/2043	181,345	0.00%
Indonesia Government International Bond	\$400,000	5.13%	15/1/2045	388,401	0.01%
Indonesia Government International Bond	\$300,000	5.25%	8/1/2047	292,803	0.01%
Indonesia Government International Bond	\$200,000	4.20%	15/10/2050	164,801	0.00%
Indonesia Government International Bond	\$200,000	3.05%	12/3/2051	135,178	0.00%
Indonesia Government International Bond	\$200,000	5.65%	11/1/2053	202,322	0.01%
Indonesia Government International Bond	\$200,000	4.45%	15/4/2070	163,771	0.00%
Indonesia Treasury Bond	IDR7,500,000,000	5.50%	15/4/2026	448,528	0.01%
Indonesia Treasury Bond	IDR4,370,000,000	8.38%	15/9/2026	276,077	0.01%
Indonesia Treasury Bond	IDR7,000,000,000	5.13%	15/4/2027	409,137	0.01%
Indonesia Treasury Bond	IDR3,000,000,000	7.00%	15/5/2027	184,627	0.00%
Indonesia Treasury Bond	IDR2,000,000,000	10.00%	15/2/2028	134,218	0.00%
Indonesia Treasury Bond	IDR2,000,000,000	6.13%	15/5/2028	119,392	0.00%
Indonesia Treasury Bond	IDR38,500,000,000	6.38%	15/8/2028	2,317,729	0.06%
Indonesia Treasury Bond	IDR8,000,000,000	9.00%	15/3/2029	527,315	0.01%
Indonesia Treasury Bond	IDR12,000,000,000	6.88%	15/4/2029	730,793	0.02%
Indonesia Treasury Bond	IDR16,250,000,000	8.25%	15/5/2029	1,041,977	0.03%
Indonesia Treasury Bond	IDR11,300,000,000	7.00%	15/9/2030	691,134	0.02%
Indonesia Treasury Bond	IDR7,300,000,000	7.38%	15/10/2030	454,121	0.01%
Indonesia Treasury Bond	IDR11,900,000,000	6.50%	15/2/2031	706,927	0.02%
Indonesia Treasury Bond	IDR7,000,000,000	8.75%	15/5/2031	466,518	0.01%
Indonesia Treasury Bond	IDR3,000,000,000	6.38%	15/4/2032	176,169	0.00%
Indonesia Treasury Bond	IDR3,575,000,000	7.50%	15/8/2032	223,912	0.01%
Indonesia Treasury Bond	IDR37,600,000,000	7.00%	15/2/2033	2,294,864	0.06%
Indonesia Treasury Bond	IDR11,000,000,000	6.63%	15/2/2034	651,491	0.02%
Indonesia Treasury Bond	IDR12,925,000,000	8.38%	15/3/2034	860,349	0.02%
Indonesia Treasury Bond	IDR10,500,000,000	7.50%	15/6/2035	662,054	0.02%
Indonesia Treasury Bond	IDR9,000,000,000	8.25%	15/5/2036	599,450	0.02%
Indonesia Treasury Bond	IDR10,000,000,000	7.50%	15/5/2038	630,046	0.02%
Indonesia Treasury Bond	IDR12,600,000,000	7.13%	15/6/2038	773,536	0.02%
Indonesia Treasury Bond	IDR10,300,000,000	8.38%	15/4/2039	701,668	0.02%
Indonesia Treasury Bond	IDR5,554,000,000	7.50%	15/4/2040	351,089	0.01%
Indonesia Treasury Bond	IDR3,500,000,000	9.50%	15/5/2041	265,496	0.01%
Indonesia Treasury Bond	IDR5,152,000,000	7.13%	15/6/2042	314,066	0.01%
Indonesia Treasury Bond	IDR17,500,000,000	7.13%	15/6/2043	1,073,501	0.03%
Indonesia Treasury Bond	IDR7,000,000,000	7.38%	15/5/2048	439,307	0.01%
Indonesia Treasury Bond	IDR7,900,000,000	6.88%	15/8/2051	466,962	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.88%	15/7/2054	297,328	0.01%
Minejesa Capital BV	\$200,000	5.63%	10/8/2037	181,192	0.00%
Pertamina Persero PT	\$400,000	3.10%	21/1/2030	355,429	0.01%
Pertamina Persero PT	\$200,000	3.10%	27/8/2030	176,033	0.00%
Pertamina Persero PT	\$200,000	6.45%	30/5/2044	208,672	0.01%
Pertamina Persero PT	\$200,000	4.15%	25/2/2060	145,668	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.15%	29/3/2027	194,837	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.40%	1/3/2028	194,517	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	5.10%	2/7/2029	199,101	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	2.80%	23/6/2030	350,602	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.70%	6/6/2032	192,682	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	5.20%	2/7/2034	197,331	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Penerbit SBSN Indonesia III	\$200,000	5.50%	2/7/2054	195,988	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	4.13%	15/5/2027	192,561	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	3.00%	30/6/2030	172,981	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.15%	21/5/2048	194,856	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.25%	25/1/2049	197,032	0.01%
				<b>27,297,479</b>	<b>0.68%</b>
<b>Ireland 0.45% (30 June 2023: 0.45%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	1.75%	30/1/2026	424,088	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	4.45%	3/4/2026	245,384	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	2.45%	29/10/2026	186,593	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	3.65%	21/7/2027	189,976	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.00%	29/10/2028	136,328	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.10%	19/1/2029	148,756	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.30%	30/1/2032	128,901	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$350,000	3.40%	29/10/2033	293,818	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	3.85%	29/10/2041	195,976	0.01%
AIB Group plc	€200,000	4.63%	23/7/2029	220,689	0.01%
AIB Group plc	\$300,000	5.87%	28/3/2035	298,114	0.01%
Avolon Holdings Funding Ltd.	\$300,000	2.13%	21/2/2026	282,039	0.01%
Avolon Holdings Funding Ltd.	\$85,000	3.25%	15/2/2027	79,615	0.00%
Avolon Holdings Funding Ltd.	\$102,000	2.53%	18/11/2027	91,703	0.00%
Avolon Holdings Funding Ltd.	\$75,000	6.38%	4/5/2028	76,199	0.00%
Avolon Holdings Funding Ltd.	\$275,000	5.75%	1/3/2029	273,353	0.01%
Avolon Holdings Funding Ltd.	\$60,000	5.75%	15/11/2029	59,710	0.00%
Bank of Ireland Group plc	€300,000	4.88%	16/7/2028	331,843	0.01%
Bank of Ireland Group plc	\$300,000	5.60%	20/3/2030	298,302	0.01%
Bank of Ireland Group plc	€200,000	5.00%	4/7/2031	226,835	0.01%
Bank of Ireland Group plc	€114,000	6.75%	1/3/2033	131,007	0.00%
Bank of Ireland Group plc	€365,000	4.75%	10/8/2034	390,666	0.01%
CRH America Finance, Inc.	\$340,000	3.95%	4/4/2028	326,011	0.01%
CRH America Finance, Inc.	\$25,000	4.40%	9/5/2047	20,223	0.00%
CRH Funding BV	€100,000	1.63%	5/5/2030	96,100	0.00%
CRH SMW Finance DAC	€800,000	4.00%	11/7/2027	867,978	0.02%
DAA Finance plc	€100,000	1.60%	5/11/2032	91,504	0.00%
Dell Bank International DAC	€300,000	0.50%	27/10/2026	299,610	0.01%
DXC Capital Funding DAC	€100,000	0.45%	15/9/2027	96,464	0.00%
DXC Capital Funding DAC	€100,000	0.95%	15/9/2031	86,255	0.00%
ESB Finance DAC	€100,000	2.13%	8/6/2027	102,968	0.00%
ESB Finance DAC	€100,000	1.88%	14/6/2031	95,931	0.00%
ESB Finance DAC	€115,000	1.00%	19/7/2034	96,315	0.00%
ESB Finance DAC	€100,000	1.88%	21/7/2035	91,722	0.00%
Ireland Government Bond	€1,565,000	0.20%	15/5/2027	1,557,708	0.04%
Ireland Government Bond	€1,076,000	0.90%	15/5/2028	1,075,418	0.03%
Ireland Government Bond	€400,000	1.10%	15/5/2029	396,763	0.01%
Ireland Government Bond	€355,000	1.35%	18/3/2031	347,173	0.01%
Ireland Government Bond	€1,085,633	0.00%	18/10/2031	949,819	0.02%
Ireland Government Bond	€1,300,000	0.35%	18/10/2032	1,139,506	0.03%
Ireland Government Bond	€1,593,000	2.60%	18/10/2034	1,655,573	0.04%
Ireland Government Bond	€834,000	0.40%	15/5/2035	680,925	0.02%
Ireland Government Bond	€41,066	1.70%	15/5/2037	37,589	0.00%
Ireland Government Bond	€446,286	0.55%	22/4/2041	315,916	0.01%
Ireland Government Bond	€230,000	3.00%	18/10/2043	239,531	0.01%
Ireland Government Bond	€305,531	2.00%	18/2/2045	268,504	0.01%
Ireland Government Bond	€658,538	1.50%	15/5/2050	492,163	0.01%
Kerry Group Financial Services Unltd Co.	€100,000	0.63%	20/9/2029	93,167	0.00%
Kerry Group Financial Services Unltd Co.	€113,000	0.88%	1/12/2031	101,058	0.00%
Linde plc	€200,000	0.38%	30/9/2033	164,281	0.00%
Linde plc	€200,000	1.63%	31/3/2035	177,149	0.00%
Ryanair DAC	€436,000	0.88%	25/5/2026	443,219	0.01%
SMBC Aviation Capital Finance DAC	\$200,000	5.45%	3/5/2028	200,061	0.01%
Smurfit Kappa Acquisitions ULC	€200,000	2.88%	15/1/2026	211,495	0.01%
Smurfit Kappa Treasury ULC	\$75,000	5.20%	15/1/2030	74,605	0.00%
Smurfit Kappa Treasury ULC	€100,000	1.00%	22/9/2033	85,134	0.00%
Smurfit Kappa Treasury ULC	\$75,000	5.44%	3/4/2034	74,305	0.00%
Smurfit Kappa Treasury ULC	\$75,000	5.78%	3/4/2054	74,478	0.00%
Vodafone International Financing DAC	€195,000	4.00%	10/2/2043	204,288	0.01%
				<b>18,040,804</b>	<b>0.45%</b>
<b>Israel 0.20% (30 June 2023: 0.19%)</b>					
ICL Group Ltd.	\$75,000	6.38%	31/5/2038	68,196	0.00%
Israel Government Bond - Fixed	ILS3,200,000	3.75%	28/2/2029	829,411	0.02%
Israel Government Bond - Fixed	ILS718,000	4.00%	30/3/2035	177,109	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Israel Government Bond - Fixed	ILS2,364,800	3.75%	31/3/2047	496,914	0.01%
Israel Government Bond-Fixed	ILS3,200,000	1.75%	31/8/2025	837,923	0.02%
Israel Government Bond-Fixed	ILS4,440,000	0.50%	27/2/2026	1,108,707	0.03%
Israel Government Bond-Fixed	ILS200,000	2.00%	31/3/2027	50,046	0.00%
Israel Government Bond-Fixed	ILS1,100,000	2.25%	28/9/2028	271,342	0.01%
Israel Government Bond-Fixed	ILS2,013,000	1.00%	31/3/2030	437,639	0.01%
Israel Government Bond-Fixed	ILS2,800,000	1.30%	30/4/2032	576,434	0.01%
Israel Government Bond-Fixed	ILS3,967,000	1.50%	31/5/2037	697,233	0.02%
Israel Government Bond-Fixed	ILS1,000,000	5.50%	31/1/2042	277,988	0.01%
Israel Government Bond-Fixed	ILS100,000	2.80%	29/11/2052	16,706	0.00%
Israel Government International Bond	\$200,000	2.88%	16/3/2026	189,313	0.00%
Israel Government International Bond	€150,000	1.50%	18/1/2027	148,698	0.00%
Israel Government International Bond	\$200,000	5.38%	12/3/2029	196,059	0.01%
Israel Government International Bond	€268,000	0.63%	18/1/2032	221,716	0.01%
Israel Government International Bond	\$275,000	4.50%	17/1/2033	246,857	0.01%
Israel Government International Bond	\$200,000	5.50%	12/3/2034	190,087	0.01%
Israel Government International Bond	\$350,000	4.50%	30/1/2043	284,641	0.01%
Israel Government International Bond	\$200,000	4.13%	17/1/2048	146,814	0.00%
Israel Government International Bond	€30,000	2.50%	16/1/2049	24,980	0.00%
Israel Government International Bond	\$350,000	5.75%	12/3/2054	313,595	0.01%
State of Israel	\$300,000	3.38%	15/1/2050	190,053	0.00%
State of Israel	\$200,000	3.80%	13/5/2060	127,888	0.00%
				<b>8,126,349</b>	<b>0.20%</b>
<b>Italy 3.68% (30 June 2023: 3.79%)</b>					
A2A SpA	€200,000	1.50%	16/3/2028	199,025	0.01%
ACEA SpA	€120,000	0.00%	28/9/2025	122,797	0.00%
AMCO-Asset Management Co. SpA	€100,000	4.63%	6/2/2027	107,950	0.00%
Assicurazioni Generali SpA	€350,000	3.21%	15/1/2029	369,664	0.01%
Assicurazioni Generali SpA	€110,000	2.43%	14/7/2031	103,415	0.00%
Assicurazioni Generali SpA	€200,000	5.80%	6/7/2032	231,469	0.01%
Assicurazioni Generali SpA	€350,000	3.55%	15/1/2034	363,156	0.01%
ASTM SpA	€100,000	1.00%	25/11/2026	100,430	0.00%
ASTM SpA	€100,000	1.50%	25/1/2030	93,968	0.00%
ASTM SpA	€100,000	2.38%	25/11/2033	90,604	0.00%
Autostrade per l'Italia SpA	€400,000	2.00%	15/1/2030	383,822	0.01%
Autostrade per l'Italia SpA	€100,000	4.25%	28/6/2032	105,681	0.00%
Autostrade per l'Italia SpA	€100,000	5.13%	14/6/2033	111,240	0.00%
Banca Monte dei Paschi di Siena SpA	€461,000	3.50%	23/4/2029	494,812	0.01%
Banca Popolare di Sondrio SpA	€266,000	4.13%	4/6/2030	283,654	0.01%
Banco BPM SpA	€400,000	3.88%	18/9/2026	431,560	0.01%
Banco BPM SpA	€647,000	4.63%	29/11/2027	709,961	0.02%
Banco BPM SpA	€301,000	3.25%	28/5/2031	319,644	0.01%
Banco di Desio e della Brianza SpA	€100,000	0.38%	24/7/2026	100,556	0.00%
BPER Banca SpA	€467,000	3.75%	22/10/2028	508,159	0.01%
Cassa Depositi e Prestiti SpA	€600,000	3.50%	19/9/2027	636,591	0.02%
Cassa Depositi e Prestiti SpA	€300,000	4.75%	18/10/2030	332,517	0.01%
Credito Agricole Italia SpA	€100,000	1.00%	17/1/2045	66,098	0.00%
Credito Emiliano SpA	€339,000	3.25%	18/4/2029	361,114	0.01%
Enel Finance America LLC	\$200,000	2.88%	12/7/2041	130,752	0.00%
Enel Finance International NV	€300,000	0.25%	28/5/2026	302,192	0.01%
Enel Finance International NV	\$50,000	4.63%	15/6/2027	48,971	0.00%
Enel Finance International NV	£100,000	1.00%	20/10/2027	111,506	0.00%
Enel Finance International NV	\$150,000	3.50%	6/4/2028	140,301	0.00%
Enel Finance International NV	€200,000	3.88%	9/3/2029	216,396	0.01%
Enel Finance International NV	£200,000	2.88%	11/4/2029	229,407	0.01%
Enel Finance International NV	\$100,000	5.00%	15/6/2032	94,996	0.00%
Enel Finance International NV	€225,000	1.25%	17/1/2035	187,369	0.01%
Enel Finance International NV	€100,000	0.88%	17/6/2036	75,058	0.00%
Enel Finance International NV	\$100,000	6.80%	15/9/2037	106,328	0.00%
Enel Finance International NV	\$130,000	6.00%	7/10/2039	128,296	0.00%
Enel Finance International NV	£100,000	5.75%	14/9/2040	125,209	0.00%
Enel Finance International NV	\$35,000	4.75%	25/5/2047	29,286	0.00%
Enel SpA	€104,000	6.38%	Perpetual	117,262	0.00%
Enel SpA	€100,000	6.63%	Perpetual	115,509	0.00%
Enel SpA	€100,000	2.25%	Perpetual	100,889	0.00%
Enel SpA	€100,000	1.88%	Perpetual	88,419	0.00%
Enel SpA	€160,000	1.38%	Perpetual	154,015	0.00%
Eni SpA	€100,000	2.63%	Perpetual	104,108	0.00%
Eni SpA	€100,000	2.00%	Perpetual	99,195	0.00%
Eni SpA	€100,000	3.38%	Perpetual	99,176	0.00%
Eni SpA	€300,000	1.25%	18/5/2026	308,348	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eni SpA	€170,000	3.63%	19/5/2027	183,001	0.01%
Eni SpA	\$50,000	4.75%	12/9/2028	49,021	0.00%
Eni SpA	€700,000	3.63%	29/1/2029	755,662	0.02%
Eni SpA	\$150,000	4.25%	9/5/2029	144,145	0.00%
Eni SpA	€100,000	1.00%	11/10/2034	81,430	0.00%
Eni SpA	\$200,000	5.95%	15/5/2054	196,177	0.01%
Ferrovie dello Stato Italiane SpA	€400,000	4.13%	23/5/2029	437,698	0.01%
Hera SpA	€250,000	2.50%	25/5/2029	255,011	0.01%
Iccrea Banca SpA	€300,000	4.25%	5/2/2030	322,300	0.01%
Iccrea Banca SpA	€1,300,000	3.50%	5/6/2034	1,390,343	0.03%
Intesa Sanpaolo SpA	€100,000	1.00%	25/9/2025	103,861	0.00%
Intesa Sanpaolo SpA	\$300,000	7.00%	21/11/2025	304,799	0.01%
Intesa Sanpaolo SpA	€207,000	4.00%	19/5/2026	223,045	0.01%
Intesa Sanpaolo SpA	€100,000	1.00%	19/11/2026	100,666	0.00%
Intesa Sanpaolo SpA	€200,000	5.00%	8/3/2028	220,525	0.01%
Intesa Sanpaolo SpA	€536,000	3.63%	30/6/2028	578,850	0.01%
Intesa Sanpaolo SpA	\$50,000	4.00%	23/9/2029	46,110	0.00%
Intesa Sanpaolo SpA	€100,000	4.88%	19/5/2030	112,954	0.00%
Intesa Sanpaolo SpA	€356,000	3.63%	16/10/2030	376,713	0.01%
Intesa Sanpaolo SpA	€500,000	5.13%	29/8/2031	573,625	0.01%
Intesa Sanpaolo SpA	£200,000	6.63%	31/5/2033	263,585	0.01%
Intesa Sanpaolo SpA	\$200,000	8.25%	21/11/2033	221,497	0.01%
Intesa Sanpaolo SpA	\$200,000	7.20%	28/11/2033	214,403	0.01%
Intesa Sanpaolo SpA	\$100,000	4.70%	23/9/2049	75,008	0.00%
Intesa Sanpaolo SpA	\$200,000	7.78%	20/6/2054	209,203	0.01%
Iren SpA	€293,000	3.88%	22/7/2032	309,176	0.01%
Italgas SpA	€150,000	4.13%	8/6/2032	161,395	0.00%
Italy Buoni Poliennali Del Tesoro	€876,000	1.85%	1/7/2025	923,644	0.02%
Italy Buoni Poliennali Del Tesoro	€1,284,000	1.20%	15/8/2025	1,340,940	0.03%
Italy Buoni Poliennali Del Tesoro	€1,646,000	3.60%	29/9/2025	1,765,650	0.04%
Italy Buoni Poliennali Del Tesoro	€2,394,000	3.50%	15/1/2026	2,566,432	0.06%
Italy Buoni Poliennali Del Tesoro	€4,412,000	3.20%	28/1/2026	4,707,028	0.12%
Italy Buoni Poliennali Del Tesoro	€3,500,000	0.00%	1/4/2026	3,535,845	0.09%
Italy Buoni Poliennali Del Tesoro	€4,536,000	3.80%	15/4/2026	4,891,656	0.12%
Italy Buoni Poliennali Del Tesoro	€1,289,000	2.10%	15/7/2026	1,346,796	0.03%
Italy Buoni Poliennali Del Tesoro	€1,216,000	0.00%	1/8/2026	1,215,280	0.03%
Italy Buoni Poliennali Del Tesoro	€760,000	7.25%	1/11/2026	884,915	0.02%
Italy Buoni Poliennali Del Tesoro	€5,000,000	2.95%	15/2/2027	5,297,930	0.13%
Italy Buoni Poliennali Del Tesoro	€1,322,000	1.10%	1/4/2027	1,332,857	0.03%
Italy Buoni Poliennali Del Tesoro	€2,875,000	2.65%	1/12/2027	3,008,907	0.07%
Italy Buoni Poliennali Del Tesoro	€3,172,000	0.25%	15/3/2028	3,028,796	0.08%
Italy Buoni Poliennali Del Tesoro	€2,426,000	3.40%	1/4/2028	2,597,322	0.06%
Italy Buoni Poliennali Del Tesoro	€2,742,000	0.50%	15/7/2028	2,617,359	0.07%
Italy Buoni Poliennali Del Tesoro	€672,000	3.80%	1/8/2028	729,103	0.02%
Italy Buoni Poliennali Del Tesoro	€10,895,000	4.10%	1/2/2029	11,968,200	0.30%
Italy Buoni Poliennali Del Tesoro	€1,500,000	3.35%	1/7/2029	1,592,628	0.04%
Italy Buoni Poliennali Del Tesoro	€1,182,000	3.00%	1/8/2029	1,236,099	0.03%
Italy Buoni Poliennali Del Tesoro	€1,061,000	3.85%	15/12/2029	1,151,498	0.03%
Italy Buoni Poliennali Del Tesoro	€2,400,000	3.50%	1/3/2030	2,562,775	0.06%
Italy Buoni Poliennali Del Tesoro	€1,200,000	1.35%	1/4/2030	1,136,958	0.03%
Italy Buoni Poliennali Del Tesoro	€503,000	3.70%	15/6/2030	540,180	0.01%
Italy Buoni Poliennali Del Tesoro	€3,644,000	1.65%	1/12/2030	3,454,683	0.09%
Italy Buoni Poliennali Del Tesoro	€5,229,000	3.50%	15/2/2031	5,530,797	0.14%
Italy Buoni Poliennali Del Tesoro	€1,797,000	0.90%	1/4/2031	1,606,720	0.04%
Italy Buoni Poliennali Del Tesoro	€983,000	3.45%	15/7/2031	1,033,143	0.03%
Italy Buoni Poliennali Del Tesoro	€1,683,000	0.60%	1/8/2031	1,456,326	0.04%
Italy Buoni Poliennali Del Tesoro	€916,000	4.00%	30/10/2031	998,367	0.03%
Italy Buoni Poliennali Del Tesoro	€2,235,000	0.95%	1/12/2031	1,965,346	0.05%
Italy Buoni Poliennali Del Tesoro	€1,700,000	1.65%	1/3/2032	1,568,595	0.04%
Italy Buoni Poliennali Del Tesoro	€1,813,000	0.95%	1/6/2032	1,568,661	0.04%
Italy Buoni Poliennali Del Tesoro	€1,611,000	2.50%	1/12/2032	1,561,250	0.04%
Italy Buoni Poliennali Del Tesoro	€2,457,000	5.75%	1/2/2033	2,982,532	0.07%
Italy Buoni Poliennali Del Tesoro	€1,740,000	4.40%	1/5/2033	1,933,540	0.05%
Italy Buoni Poliennali Del Tesoro	€204,000	2.45%	1/9/2033	194,367	0.01%
Italy Buoni Poliennali Del Tesoro	€1,233,000	4.35%	1/11/2033	1,360,781	0.03%
Italy Buoni Poliennali Del Tesoro	€830,000	4.20%	1/3/2034	903,781	0.02%
Italy Buoni Poliennali Del Tesoro	€4,350,000	3.85%	1/7/2034	4,592,930	0.11%
Italy Buoni Poliennali Del Tesoro	€298,000	5.00%	1/8/2034	345,262	0.01%
Italy Buoni Poliennali Del Tesoro	€2,338,000	3.35%	1/3/2035	2,350,562	0.06%
Italy Buoni Poliennali Del Tesoro	€1,204,000	4.00%	30/4/2035	1,284,864	0.03%
Italy Buoni Poliennali Del Tesoro	€1,149,000	1.45%	1/3/2036	929,899	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€817,000	2.25%	1/9/2036	719,197	0.02%
Italy Buoni Poliennali Del Tesoro	€96,000	4.00%	1/2/2037	101,596	0.00%
Italy Buoni Poliennali Del Tesoro	€1,017,000	0.95%	1/3/2037	748,030	0.02%
Italy Buoni Poliennali Del Tesoro	€1,502,000	4.05%	30/10/2037	1,581,830	0.04%
Italy Buoni Poliennali Del Tesoro	€3,585,000	3.25%	1/3/2038	3,439,417	0.09%
Italy Buoni Poliennali Del Tesoro	€1,502,000	5.00%	1/8/2039	1,723,446	0.04%
Italy Buoni Poliennali Del Tesoro	€2,200,000	4.15%	1/10/2039	2,301,678	0.06%
Italy Buoni Poliennali Del Tesoro	€2,460,000	3.10%	1/3/2040	2,267,243	0.06%
Italy Buoni Poliennali Del Tesoro	€1,358,000	5.00%	1/9/2040	1,557,509	0.04%
Italy Buoni Poliennali Del Tesoro	€1,865,000	1.80%	1/3/2041	1,399,709	0.04%
Italy Buoni Poliennali Del Tesoro	€1,515,000	4.45%	1/9/2043	1,619,541	0.04%
Italy Buoni Poliennali Del Tesoro	€1,666,000	1.50%	30/4/2045	1,092,333	0.03%
Italy Buoni Poliennali Del Tesoro	€1,200,000	3.25%	1/9/2046	1,075,152	0.03%
Italy Buoni Poliennali Del Tesoro	€1,146,000	2.70%	1/3/2047	929,381	0.02%
Italy Buoni Poliennali Del Tesoro	€1,320,000	3.45%	1/3/2048	1,210,876	0.03%
Italy Buoni Poliennali Del Tesoro	€1,687,000	3.85%	1/9/2049	1,636,168	0.04%
Italy Buoni Poliennali Del Tesoro	€1,544,000	2.45%	1/9/2050	1,150,735	0.03%
Italy Buoni Poliennali Del Tesoro	€108,000	1.70%	1/9/2051	67,564	0.00%
Italy Buoni Poliennali Del Tesoro	€322,000	2.15%	1/9/2052	219,768	0.01%
Italy Buoni Poliennali Del Tesoro	€2,287,000	4.50%	1/10/2053	2,427,233	0.06%
Italy Buoni Poliennali Del Tesoro	€858,000	2.80%	1/3/2067	645,673	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.88%	15/1/2026	102,535	0.00%
Mediobanca Banca di Credito Finanziario SpA	€150,000	4.88%	13/9/2027	164,136	0.00%
Mediobanca Banca di Credito Finanziario SpA	€300,000	4.75%	14/3/2028	329,388	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	4.63%	7/2/2029	110,085	0.00%
Republic of Italy Government International Bond	\$200,000	1.25%	17/2/2026	187,132	0.01%
Republic of Italy Government International Bond	£25,000	6.00%	4/8/2028	32,345	0.00%
Republic of Italy Government International Bond	\$385,000	5.38%	15/6/2033	379,856	0.01%
Republic of Italy Government International Bond	\$300,000	3.88%	6/5/2051	209,584	0.01%
Snam SpA	€100,000	0.00%	15/8/2025	102,863	0.00%
Snam SpA	€100,000	0.88%	25/10/2026	100,754	0.00%
Snam SpA	€650,000	3.38%	19/2/2028	690,286	0.02%
Snam SpA	€123,000	0.75%	20/6/2029	114,651	0.00%
Snam SpA	€400,000	3.88%	19/2/2034	422,418	0.01%
Terna - Rete Elettrica Nazionale	€100,000	0.38%	25/9/2030	87,677	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	171,233	0.00%
UniCredit SpA	€150,000	4.45%	16/2/2029	163,096	0.00%
UniCredit SpA	€100,000	0.80%	5/7/2029	95,472	0.00%
UniCredit SpA	€200,000	1.63%	18/1/2032	182,882	0.00%
				<b>148,812,754</b>	<b>3.68%</b>
<b>Japan 6.07% (30 June 2023: 7.42%)</b>					
Asahi Group Holdings Ltd.	€100,000	0.34%	19/4/2027	98,124	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.39%	18/5/2028	615,529	0.02%
Chugoku Electric Power Co., Inc.	¥100,000,000	0.92%	25/5/2033	596,457	0.01%
Development Bank of Japan, Inc.	\$250,000	0.50%	27/8/2025	236,620	0.01%
Development Bank of Japan, Inc.	€200,000	2.13%	1/9/2026	208,846	0.01%
Development Bank of Japan, Inc.	\$200,000	1.25%	20/10/2026	184,111	0.00%
Development Bank of Japan, Inc.	\$200,000	3.25%	28/4/2027	191,465	0.00%
Development Bank of Japan, Inc.	€986,000	3.13%	13/4/2028	1,052,941	0.03%
Development Bank of Japan, Inc.	¥100,000,000	0.49%	12/4/2029	614,514	0.02%
Development Bank of Japan, Inc.	\$200,000	1.75%	20/10/2031	164,171	0.00%
East Japan Railway Co.	€200,000	1.85%	13/4/2033	187,955	0.00%
East Japan Railway Co.	£300,000	5.25%	22/4/2033	384,996	0.01%
East Nippon Expressway Co., Ltd.	¥100,000,000	0.23%	18/6/2027	615,622	0.02%
Fukuoka Prefecture	¥10,000,000	0.43%	18/6/2049	41,643	0.00%
Japan Bank for International Cooperation	\$450,000	0.63%	15/7/2025	428,912	0.01%
Japan Bank for International Cooperation	\$500,000	4.25%	26/1/2026	493,439	0.01%
Japan Bank for International Cooperation	\$600,000	4.38%	5/10/2027	592,366	0.01%
Japan Bank for International Cooperation	\$100,000	4.63%	19/7/2028	99,696	0.00%
Japan Bank for International Cooperation	\$200,000	2.00%	17/10/2029	175,075	0.00%
Japan Bank for International Cooperation	\$450,000	1.88%	15/4/2031	377,866	0.01%
Japan Bank for International Cooperation	\$500,000	4.63%	17/4/2034	499,677	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥30,000,000	0.32%	30/1/2026	186,075	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.15%	27/2/2026	1,236,449	0.03%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.08%	27/4/2035	610,938	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.15%	31/7/2036	537,443	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.62%	30/1/2037	564,807	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.42%	28/12/2049	412,827	0.01%
Japan Finance Organization for Municipalities	¥100,000,000	0.44%	15/8/2025	621,990	0.02%
Japan Finance Organization for Municipalities	¥100,000,000	0.16%	15/11/2027	614,883	0.02%
Japan Finance Organization for Municipalities	\$200,000	5.00%	23/4/2029	202,194	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Finance Organization for Municipalities	¥50,000,000	2.12%	26/10/2029	332,340	0.01%
Japan Government Bond	¥250,000,000	0.01%	1/7/2025	1,551,499	0.04%
Japan Government Bond	¥245,000,000	0.10%	20/9/2025	1,521,155	0.04%
Japan Government Bond	¥300,000,000	0.10%	1/11/2025	1,861,807	0.05%
Japan Government Bond	¥300,000,000	0.01%	1/12/2025	1,858,551	0.05%
Japan Government Bond	¥185,000,000	0.10%	20/12/2025	1,147,701	0.03%
Japan Government Bond	¥95,750,000	0.30%	20/12/2025	595,723	0.01%
Japan Government Bond	¥100,000,000	0.10%	1/1/2026	620,120	0.02%
Japan Government Bond	¥292,500,000	0.10%	1/2/2026	1,813,136	0.04%
Japan Government Bond	¥287,000,000	0.01%	20/3/2026	1,775,397	0.04%
Japan Government Bond	¥122,000,000	0.10%	20/3/2026	755,949	0.02%
Japan Government Bond	¥300,000,000	0.20%	1/4/2026	1,861,484	0.05%
Japan Government Bond	¥200,000,000	0.40%	1/6/2026	1,244,812	0.03%
Japan Government Bond	¥150,000,000	0.01%	20/6/2026	926,577	0.02%
Japan Government Bond	¥100,000,000	0.10%	20/6/2026	618,794	0.02%
Japan Government Bond	¥320,000,000	0.01%	20/9/2026	1,974,655	0.05%
Japan Government Bond	¥82,500,000	0.10%	20/9/2026	510,179	0.01%
Japan Government Bond	¥460,000,000	0.01%	20/12/2026	2,835,205	0.07%
Japan Government Bond	¥212,400,000	0.10%	20/12/2026	1,312,150	0.03%
Japan Government Bond	¥295,000,000	0.01%	20/3/2027	1,816,146	0.04%
Japan Government Bond	¥170,000,000	0.10%	20/3/2027	1,049,250	0.03%
Japan Government Bond	¥340,000,000	0.01%	20/6/2027	2,090,047	0.05%
Japan Government Bond	¥57,950,000	0.10%	20/6/2027	357,222	0.01%
Japan Government Bond	¥360,000,000	0.10%	20/9/2027	2,216,260	0.05%
Japan Government Bond	¥40,000,000	2.10%	20/9/2027	262,115	0.01%
Japan Government Bond	¥100,000,000	0.10%	20/12/2027	614,642	0.02%
Japan Government Bond	¥90,000,000	0.30%	20/12/2027	556,976	0.01%
Japan Government Bond	¥55,000,000	0.20%	20/12/2027	339,205	0.01%
Japan Government Bond	¥451,000,000	0.10%	20/3/2028	2,767,165	0.07%
Japan Government Bond	¥100,000,000	0.20%	20/3/2028	615,740	0.02%
Japan Government Bond	¥272,000,000	0.10%	20/6/2028	1,665,808	0.04%
Japan Government Bond	¥100,000,000	0.30%	20/6/2028	617,142	0.02%
Japan Government Bond	¥306,000,000	0.10%	20/9/2028	1,870,007	0.05%
Japan Government Bond	¥220,000,000	0.40%	20/9/2028	1,361,231	0.03%
Japan Government Bond	¥261,000,000	0.10%	20/12/2028	1,590,858	0.04%
Japan Government Bond	¥168,050,000	0.20%	20/12/2028	1,028,898	0.03%
Japan Government Bond	¥130,000,000	0.30%	20/12/2028	799,387	0.02%
Japan Government Bond	¥185,000,000	0.10%	20/3/2029	1,125,022	0.03%
Japan Government Bond	¥85,000,000	2.10%	20/3/2029	565,776	0.01%
Japan Government Bond	¥50,000,000	0.50%	20/3/2029	309,648	0.01%
Japan Government Bond	¥150,950,000	0.10%	20/6/2029	916,212	0.02%
Japan Government Bond	¥150,100,000	0.10%	20/9/2029	909,504	0.02%
Japan Government Bond	¥80,000,000	2.10%	20/9/2029	535,493	0.01%
Japan Government Bond	¥192,050,000	0.10%	20/12/2029	1,161,600	0.03%
Japan Government Bond	¥100,000,000	2.20%	20/12/2029	674,855	0.02%
Japan Government Bond	¥80,000,000	2.10%	20/12/2029	537,558	0.01%
Japan Government Bond	¥180,000,000	2.10%	20/3/2030	1,211,376	0.03%
Japan Government Bond	¥140,000,000	2.20%	20/3/2030	946,967	0.02%
Japan Government Bond	¥80,000,000	0.10%	20/3/2030	482,684	0.01%
Japan Government Bond	¥164,650,000	1.60%	20/6/2030	1,080,755	0.03%
Japan Government Bond	¥150,000,000	0.10%	20/6/2030	902,849	0.02%
Japan Government Bond	¥282,800,000	0.10%	20/9/2030	1,696,921	0.04%
Japan Government Bond	¥105,000,000	0.10%	20/12/2030	628,230	0.02%
Japan Government Bond	¥90,000,000	2.10%	20/12/2030	609,227	0.02%
Japan Government Bond	¥343,000,000	0.10%	20/3/2031	2,045,597	0.05%
Japan Government Bond	¥205,000,000	1.90%	20/3/2031	1,372,842	0.03%
Japan Government Bond	¥60,000,000	2.20%	20/3/2031	409,086	0.01%
Japan Government Bond	¥239,400,000	0.10%	20/6/2031	1,423,322	0.04%
Japan Government Bond	¥27,750,000	1.90%	20/6/2031	186,008	0.00%
Japan Government Bond	¥313,000,000	0.10%	20/9/2031	1,854,165	0.05%
Japan Government Bond	¥126,500,000	0.10%	20/12/2031	746,624	0.02%
Japan Government Bond	¥25,000,000	1.80%	20/12/2031	166,678	0.00%
Japan Government Bond	¥122,000,000	0.20%	20/3/2032	723,348	0.02%
Japan Government Bond	¥100,000,000	1.80%	20/3/2032	666,928	0.02%
Japan Government Bond	¥50,000,000	1.70%	20/6/2032	331,220	0.01%
Japan Government Bond	¥51,750,000	0.20%	20/6/2032	305,690	0.01%
Japan Government Bond	¥20,000,000	1.60%	20/6/2032	131,517	0.00%
Japan Government Bond	¥160,000,000	1.70%	20/9/2032	1,059,997	0.03%
Japan Government Bond	¥80,000,000	0.20%	20/9/2032	470,785	0.01%
Japan Government Bond	¥170,000,000	0.50%	20/12/2032	1,022,789	0.03%
Japan Government Bond	¥120,000,000	1.70%	20/12/2032	794,792	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥64,000,000	1.80%	20/12/2032	427,033	0.01%
Japan Government Bond	¥285,000,000	0.50%	20/3/2033	1,709,005	0.04%
Japan Government Bond	¥100,000,000	1.50%	20/3/2033	651,696	0.02%
Japan Government Bond	¥46,000,000	1.60%	20/3/2033	302,232	0.01%
Japan Government Bond	¥353,650,000	0.40%	20/6/2033	2,095,584	0.05%
Japan Government Bond	¥92,000,000	1.70%	20/6/2033	608,653	0.02%
Japan Government Bond	¥222,000,000	0.80%	20/9/2033	1,358,612	0.03%
Japan Government Bond	¥75,000,000	1.70%	20/9/2033	495,743	0.01%
Japan Government Bond	¥430,000,000	0.60%	20/12/2033	2,575,074	0.06%
Japan Government Bond	¥240,000,000	1.60%	20/12/2033	1,570,847	0.04%
Japan Government Bond	¥310,000,000	0.80%	20/3/2034	1,884,709	0.05%
Japan Government Bond	¥237,000,000	1.50%	20/3/2034	1,536,062	0.04%
Japan Government Bond	¥225,000,000	1.50%	20/6/2034	1,455,247	0.04%
Japan Government Bond	¥389,150,000	1.40%	20/9/2034	2,489,191	0.06%
Japan Government Bond	¥325,000,000	1.20%	20/12/2034	2,035,048	0.05%
Japan Government Bond	¥229,200,000	1.20%	20/3/2035	1,431,708	0.04%
Japan Government Bond	¥207,450,000	1.30%	20/6/2035	1,305,627	0.03%
Japan Government Bond	¥180,000,000	1.20%	20/9/2035	1,117,911	0.03%
Japan Government Bond	¥233,000,000	1.00%	20/12/2035	1,413,219	0.04%
Japan Government Bond	¥146,200,000	0.40%	20/3/2036	823,956	0.02%
Japan Government Bond	¥170,000,000	0.20%	20/6/2036	931,451	0.02%
Japan Government Bond	¥65,000,000	2.50%	20/6/2036	458,878	0.01%
Japan Government Bond	¥206,550,000	0.50%	20/9/2036	1,168,738	0.03%
Japan Government Bond	¥195,000,000	0.60%	20/12/2036	1,112,419	0.03%
Japan Government Bond	¥41,500,000	2.30%	20/12/2036	287,129	0.01%
Japan Government Bond	¥245,000,000	0.70%	20/3/2037	1,409,693	0.03%
Japan Government Bond	¥30,000,000	2.40%	20/3/2037	209,546	0.01%
Japan Government Bond	¥165,000,000	0.60%	20/6/2037	933,306	0.02%
Japan Government Bond	¥279,400,000	0.60%	20/9/2037	1,573,560	0.04%
Japan Government Bond	¥50,000,000	2.50%	20/9/2037	352,732	0.01%
Japan Government Bond	¥279,000,000	0.60%	20/12/2037	1,564,227	0.04%
Japan Government Bond	¥240,450,000	0.50%	20/3/2038	1,323,135	0.03%
Japan Government Bond	¥50,000,000	2.50%	20/3/2038	352,311	0.01%
Japan Government Bond	¥263,200,000	0.50%	20/6/2038	1,440,774	0.04%
Japan Government Bond	¥277,000,000	0.70%	20/9/2038	1,552,600	0.04%
Japan Government Bond	¥40,000,000	2.40%	20/9/2038	278,208	0.01%
Japan Government Bond	¥266,000,000	0.50%	20/12/2038	1,440,573	0.04%
Japan Government Bond	¥220,000,000	0.40%	20/3/2039	1,168,090	0.03%
Japan Government Bond	¥40,000,000	2.30%	20/3/2039	274,384	0.01%
Japan Government Bond	¥232,700,000	0.30%	20/6/2039	1,208,625	0.03%
Japan Government Bond	¥207,000,000	0.30%	20/9/2039	1,069,164	0.03%
Japan Government Bond	¥90,000,000	2.20%	20/9/2039	608,582	0.02%
Japan Government Bond	¥225,600,000	0.30%	20/12/2039	1,158,517	0.03%
Japan Government Bond	¥233,000,000	2.30%	20/3/2040	1,590,701	0.04%
Japan Government Bond	¥216,400,000	0.40%	20/3/2040	1,123,322	0.03%
Japan Government Bond	¥293,750,000	0.40%	20/6/2040	1,515,919	0.04%
Japan Government Bond	¥233,000,000	2.00%	20/9/2040	1,525,677	0.04%
Japan Government Bond	¥285,000,000	0.40%	20/9/2040	1,462,829	0.04%
Japan Government Bond	¥344,050,000	0.50%	20/12/2040	1,787,952	0.04%
Japan Government Bond	¥306,600,000	0.50%	20/3/2041	1,584,977	0.04%
Japan Government Bond	¥128,000,000	2.20%	20/3/2041	859,052	0.02%
Japan Government Bond	¥373,250,000	0.40%	20/6/2041	1,886,298	0.05%
Japan Government Bond	¥280,000,000	0.50%	20/9/2041	1,432,647	0.04%
Japan Government Bond	¥123,300,000	2.00%	20/9/2041	802,275	0.02%
Japan Government Bond	¥264,000,000	0.50%	20/12/2041	1,343,178	0.03%
Japan Government Bond	¥293,000,000	0.80%	20/3/2042	1,566,588	0.04%
Japan Government Bond	¥182,000,000	2.00%	20/3/2042	1,179,554	0.03%
Japan Government Bond	¥288,000,000	0.90%	20/6/2042	1,560,145	0.04%
Japan Government Bond	¥296,000,000	1.10%	20/9/2042	1,654,610	0.04%
Japan Government Bond	¥195,000,000	1.90%	20/9/2042	1,240,647	0.03%
Japan Government Bond	¥227,950,000	1.40%	20/12/2042	1,335,839	0.03%
Japan Government Bond	¥215,000,000	1.10%	20/3/2043	1,191,791	0.03%
Japan Government Bond	¥90,000,000	1.80%	20/3/2043	561,190	0.01%
Japan Government Bond	¥295,000,000	1.10%	20/6/2043	1,629,589	0.04%
Japan Government Bond	¥160,000,000	1.90%	20/6/2043	1,010,747	0.03%
Japan Government Bond	¥240,000,000	1.50%	20/9/2043	1,416,819	0.04%
Japan Government Bond	¥140,350,000	1.80%	20/9/2043	870,675	0.02%
Japan Government Bond	¥240,000,000	1.30%	20/12/2043	1,364,907	0.03%
Japan Government Bond	¥165,000,000	1.70%	20/12/2043	1,005,292	0.02%
Japan Government Bond	¥280,000,000	1.60%	20/3/2044	1,672,053	0.04%
Japan Government Bond	¥100,000,000	1.70%	20/3/2044	607,482	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥82,450,000	1.70%	20/6/2044	499,613	0.01%
Japan Government Bond	¥62,150,000	1.70%	20/9/2044	375,649	0.01%
Japan Government Bond	¥58,600,000	1.50%	20/12/2044	341,266	0.01%
Japan Government Bond	¥169,250,000	1.50%	20/3/2045	982,901	0.02%
Japan Government Bond	¥75,000,000	1.60%	20/6/2045	442,469	0.01%
Japan Government Bond	¥56,250,000	1.40%	20/9/2045	318,942	0.01%
Japan Government Bond	¥72,000,000	1.40%	20/12/2045	407,393	0.01%
Japan Government Bond	¥164,550,000	0.80%	20/3/2046	820,326	0.02%
Japan Government Bond	¥124,000,000	0.30%	20/6/2046	546,974	0.01%
Japan Government Bond	¥115,000,000	0.50%	20/9/2046	529,735	0.01%
Japan Government Bond	¥157,000,000	0.60%	20/12/2046	736,693	0.02%
Japan Government Bond	¥106,500,000	0.80%	20/3/2047	521,720	0.01%
Japan Government Bond	¥110,000,000	0.80%	20/6/2047	536,412	0.01%
Japan Government Bond	¥120,000,000	0.80%	20/9/2047	582,509	0.01%
Japan Government Bond	¥115,600,000	0.80%	20/12/2047	559,167	0.01%
Japan Government Bond	¥95,000,000	0.80%	20/3/2048	457,213	0.01%
Japan Government Bond	¥30,000,000	2.40%	20/3/2048	200,657	0.00%
Japan Government Bond	¥189,450,000	0.70%	20/6/2048	886,110	0.02%
Japan Government Bond	¥107,300,000	0.90%	20/9/2048	524,672	0.01%
Japan Government Bond	¥137,300,000	0.70%	20/12/2048	635,763	0.02%
Japan Government Bond	¥134,550,000	0.50%	20/3/2049	587,968	0.01%
Japan Government Bond	¥55,000,000	2.20%	20/3/2049	353,356	0.01%
Japan Government Bond	¥143,200,000	0.40%	20/6/2049	605,544	0.02%
Japan Government Bond	¥131,500,000	0.40%	20/9/2049	552,892	0.01%
Japan Government Bond	¥196,950,000	0.40%	20/12/2049	823,487	0.02%
Japan Government Bond	¥157,900,000	0.40%	20/3/2050	656,460	0.02%
Japan Government Bond	¥13,150,000	2.20%	20/3/2050	83,987	0.00%
Japan Government Bond	¥173,000,000	0.60%	20/6/2050	757,860	0.02%
Japan Government Bond	¥189,500,000	0.60%	20/9/2050	826,239	0.02%
Japan Government Bond	¥240,150,000	0.70%	20/12/2050	1,071,913	0.03%
Japan Government Bond	¥218,000,000	0.70%	20/3/2051	969,367	0.02%
Japan Government Bond	¥110,000,000	2.20%	20/3/2051	698,920	0.02%
Japan Government Bond	¥183,000,000	0.70%	20/6/2051	810,072	0.02%
Japan Government Bond	¥247,100,000	0.70%	20/9/2051	1,089,950	0.03%
Japan Government Bond	¥258,000,000	0.70%	20/12/2051	1,132,550	0.03%
Japan Government Bond	¥185,000,000	1.00%	20/3/2052	879,700	0.02%
Japan Government Bond	¥110,550,000	2.00%	20/3/2052	670,009	0.02%
Japan Government Bond	¥190,400,000	1.30%	20/6/2052	977,670	0.02%
Japan Government Bond	¥197,400,000	1.40%	20/9/2052	1,037,308	0.03%
Japan Government Bond	¥212,000,000	1.60%	20/12/2052	1,167,084	0.03%
Japan Government Bond	¥235,300,000	1.40%	20/3/2053	1,230,339	0.03%
Japan Government Bond	¥71,400,000	1.90%	20/3/2053	420,564	0.01%
Japan Government Bond	¥230,000,000	1.20%	20/6/2053	1,141,729	0.03%
Japan Government Bond	¥195,250,000	1.80%	20/9/2053	1,121,063	0.03%
Japan Government Bond	¥170,000,000	1.60%	20/12/2053	930,040	0.02%
Japan Government Bond	¥260,000,000	1.80%	20/3/2054	1,489,638	0.04%
Japan Government Bond	¥84,000,000	1.70%	20/3/2054	469,678	0.01%
Japan Government Bond	¥69,150,000	1.40%	20/3/2055	356,047	0.01%
Japan Government Bond	¥209,500,000	0.40%	20/3/2056	772,900	0.02%
Japan Government Bond	¥205,650,000	0.90%	20/3/2057	894,075	0.02%
Japan Government Bond	¥179,900,000	0.80%	20/3/2058	745,435	0.02%
Japan Government Bond	¥192,500,000	0.50%	20/3/2059	700,306	0.02%
Japan Government Bond	¥291,600,000	0.50%	20/3/2060	1,041,460	0.03%
Japan Government Bond	¥280,000,000	0.70%	20/3/2061	1,065,075	0.03%
Japan Government Bond	¥280,500,000	1.00%	20/3/2062	1,177,018	0.03%
Japan Government Bond	¥328,000,000	1.30%	20/3/2063	1,511,495	0.04%
Japan Government Bond	¥60,000,000	2.20%	20/3/2064	358,831	0.01%
Japan Housing Finance Agency	¥70,000,000	0.04%	19/9/2025	433,554	0.01%
Japan Housing Finance Agency	¥100,000,000	0.08%	20/10/2026	615,609	0.02%
Japan International Cooperation Agency	\$500,000	4.00%	23/5/2028	485,241	0.01%
JT International Financial Services BV	€275,000	3.63%	11/4/2034	285,509	0.01%
JT International Financial Services BV	€100,000	2.38%	7/4/2081	103,076	0.00%
JT International Financial Services BV	€100,000	2.88%	7/10/2083	100,589	0.00%
Kansai Electric Power Co., Inc.	¥51,000,000	0.47%	25/5/2027	315,166	0.01%
Kyushu Electric Power Co., Inc.	¥1,000,000	0.43%	25/5/2029	6,070	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.34%	25/4/2031	58,870	0.00%
Major Joint Local Government Bond	¥30,000,000	0.51%	25/9/2025	186,709	0.00%
Major Joint Local Government Bond	¥100,000,000	0.08%	24/4/2026	616,899	0.02%
Major Joint Local Government Bond	¥40,000,000	0.06%	25/8/2026	246,030	0.01%
Major Joint Local Government Bond	¥22,000,000	0.21%	25/3/2027	135,910	0.00%
Major Joint Local Government Bond	¥28,000,000	0.15%	24/9/2027	172,116	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Major Joint Local Government Bond	¥70,000,000	0.20%	25/5/2028	429,398	0.01%
Major Joint Local Government Bond	¥100,000,000	0.21%	23/6/2028	613,236	0.02%
Major Joint Local Government Bond	¥100,000,000	0.26%	24/11/2028	612,032	0.02%
Major Joint Local Government Bond	¥100,000,000	0.21%	25/12/2028	610,133	0.02%
Major Joint Local Government Bond	¥150,000,000	0.17%	25/7/2030	900,387	0.02%
Major Joint Local Government Bond	¥100,000,000	0.15%	25/9/2030	598,659	0.01%
Major Joint Local Government Bond	¥100,000,000	0.36%	23/7/2032	593,849	0.01%
Meiji Yasuda Life Insurance Co.	\$20,000	5.20%	20/10/2045	19,777	0.00%
Mitsubishi HC Capital, Inc.	\$525,000	5.08%	15/9/2027	521,892	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$328,000	2.76%	13/9/2026	310,777	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.34%	19/1/2028	185,846	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.35%	13/9/2028	200,292	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	5.42%	22/2/2029	251,400	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.74%	7/3/2029	377,838	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.24%	19/4/2029	200,099	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.26%	17/4/2030	199,519	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.31%	20/7/2032	164,438	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.85%	19/1/2033	168,983	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	4.32%	19/4/2033	233,414	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	5.44%	22/2/2034	301,820	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.41%	19/4/2034	200,886	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.43%	17/4/2035	199,168	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$75,000	4.15%	7/3/2039	66,238	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$50,000	3.75%	18/7/2039	41,760	0.00%
Mizuho Financial Group, Inc.	\$200,000	4.35%	20/10/2025	196,271	0.00%
Mizuho Financial Group, Inc.	¥15,000,000	0.65%	26/1/2027	92,425	0.00%
Mizuho Financial Group, Inc.	\$100,000	1.23%	22/5/2027	92,419	0.00%
Mizuho Financial Group, Inc.	\$200,000	1.55%	9/7/2027	185,059	0.00%
Mizuho Financial Group, Inc.	\$200,000	5.41%	13/9/2028	200,423	0.00%
Mizuho Financial Group, Inc.	\$200,000	5.78%	6/7/2029	202,723	0.01%
Mizuho Financial Group, Inc.	\$300,000	2.87%	13/9/2030	265,050	0.01%
Mizuho Financial Group, Inc.	€200,000	0.69%	7/10/2030	178,416	0.00%
Mizuho Financial Group, Inc.	\$450,000	1.98%	8/9/2031	368,145	0.01%
Mizuho Financial Group, Inc.	¥62,000,000	0.98%	28/10/2032	361,420	0.01%
Mizuho Financial Group, Inc.	€300,000	4.42%	20/5/2033	332,929	0.01%
MUFG Bank Ltd.	¥100,000,000	1.95%	12/11/2025	630,816	0.02%
Nidec Corp.	€200,000	0.05%	30/3/2026	201,724	0.01%
Nippon Life Insurance Co.	\$325,000	4.70%	20/1/2046	317,444	0.01%
Nippon Life Insurance Co.	\$75,000	4.00%	19/9/2047	70,943	0.00%
Nippon Life Insurance Co.	\$475,000	3.40%	23/1/2050	421,600	0.01%
Nippon Life Insurance Co.	\$200,000	5.95%	16/4/2054	197,743	0.00%
Nissan Motor Acceptance Co. LLC	\$200,000	2.45%	15/9/2028	173,336	0.00%
Nissan Motor Co., Ltd.	\$200,000	4.35%	17/9/2027	190,999	0.00%
Nissan Motor Co., Ltd.	\$200,000	4.81%	17/9/2030	185,883	0.00%
Nomura Holdings, Inc.	\$100,000	1.85%	16/7/2025	96,091	0.00%
Nomura Holdings, Inc.	\$200,000	2.33%	22/1/2027	184,871	0.00%
Nomura Holdings, Inc.	\$50,000	3.10%	16/1/2030	44,155	0.00%
Nomura Holdings, Inc.	\$150,000	2.68%	16/7/2030	127,445	0.00%
Nomura Holdings, Inc.	\$200,000	6.18%	18/1/2033	207,807	0.01%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	94,150	0.00%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	597,998	0.01%
NTT Finance Corp.	\$325,000	2.07%	3/4/2031	268,150	0.01%
NTT Finance Corp.	¥100,000,000	1.48%	17/3/2034	621,665	0.02%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥100,000,000	0.23%	30/11/2026	618,849	0.02%
ORIX Corp.	\$25,000	3.70%	18/7/2027	23,905	0.00%
ORIX Corp.	\$125,000	5.00%	13/9/2027	124,179	0.00%
Osaka Prefecture	¥10,000,000	1.20%	28/9/2035	61,509	0.00%
Panasonic Holdings Corp.	\$5,000	3.11%	19/7/2029	4,569	0.00%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	614,062	0.02%
Sumitomo Life Insurance Co.	\$230,000	4.00%	14/9/2077	216,297	0.01%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.01%	10/9/2025	1,027,353	0.03%
Sumitomo Mitsui Banking Corp.	€100,000	0.41%	7/11/2029	91,110	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	1.47%	8/7/2025	672,092	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	186,921	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	3.78%	9/3/2026	243,432	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.63%	14/7/2026	189,479	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	1.40%	17/9/2026	45,910	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$100,000	3.01%	19/10/2026	94,958	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$100,000	3.45%	11/1/2027	95,822	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.17%	14/1/2027	185,548	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.36%	12/7/2027	284,589	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.52%	13/1/2028	202,094	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	1.90%	17/9/2028	43,801	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	4.31%	16/10/2028	365,803	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	3.04%	16/7/2029	202,857	0.01%
Sumitomo Mitsui Financial Group, Inc.	€100,000	0.63%	23/10/2029	91,961	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.75%	15/1/2030	175,458	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$150,000	2.14%	23/9/2030	124,772	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	2.22%	17/9/2031	40,673	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	5.77%	13/1/2033	359,659	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.05%	14/1/2042	149,590	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$100,000	6.18%	13/7/2043	109,108	0.00%
Sumitomo Mitsui Trust Bank Ltd.	€300,000	0.01%	15/10/2027	286,733	0.01%
Suntory Holdings Ltd.	\$200,000	5.12%	11/6/2029	200,420	0.00%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.00%	9/7/2029	189,438	0.00%
Takeda Pharmaceutical Co., Ltd.	\$200,000	2.05%	31/3/2030	168,756	0.00%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.03%	9/7/2040	144,797	0.00%
Takeda Pharmaceutical Co., Ltd.	€100,000	2.00%	9/7/2040	81,288	0.00%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.18%	9/7/2050	132,348	0.00%
Tokyo Metropolitan Government	¥150,000,000	0.10%	20/9/2030	895,168	0.02%
Toyota Motor Corp.	\$50,000	1.34%	25/3/2026	46,869	0.00%
Toyota Motor Corp.	\$50,000	5.28%	13/7/2026	50,162	0.00%
Toyota Motor Corp.	\$50,000	5.12%	13/7/2028	50,355	0.00%
Toyota Motor Corp.	\$5,000	2.76%	2/7/2029	4,575	0.00%
Toyota Motor Corp.	\$230,000	2.36%	25/3/2031	198,337	0.00%
Toyota Motor Finance Netherlands BV	€180,000	4.63%	8/6/2026	226,220	0.01%
West Nippon Expressway Co., Ltd.	¥10,000,000	0.18%	28/8/2026	61,733	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.20%	19/10/2026	617,295	0.02%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.72%	23/5/2029	620,223	0.02%
				<b>245,112,162</b>	<b>6.07%</b>
<b>Jersey 0.00% (30 June 2023: 0.00%)</b>					
Jersey International Bond	£100,000	2.88%	6/5/2052	84,567	0.00%
				<b>84,567</b>	<b>0.00%</b>
<b>Kazakhstan 0.02% (30 June 2023: 0.02%)</b>					
Development Bank of Kazakhstan JSC	\$200,000	5.50%	15/4/2027	198,849	0.00%
Kazakhstan Government International Bond	\$200,000	5.13%	21/7/2025	199,746	0.01%
Kazakhstan Government International Bond	\$200,000	6.50%	21/7/2045	229,759	0.01%
KazMunayGas National Co. JSC	\$200,000	4.75%	19/4/2027	193,211	0.00%
KazMunayGas National Co. JSC	\$200,000	6.38%	24/10/2048	186,525	0.00%
				<b>1,008,090</b>	<b>0.02%</b>
<b>Kuwait 0.02% (30 June 2023: 0.02%)</b>					
Boubyan Sukuk Ltd.	\$200,000	3.39%	29/3/2027	189,620	0.00%
Kuwait International Government Bond	\$200,000	3.50%	20/3/2027	192,098	0.00%
MEGlobal BV	\$200,000	4.25%	3/11/2026	193,338	0.01%
MEGlobal Canada ULC	\$200,000	5.88%	18/5/2030	202,143	0.01%
NBK SPC Ltd.	\$200,000	1.63%	15/9/2027	183,845	0.00%
				<b>961,044</b>	<b>0.02%</b>
<b>Latvia 0.04% (30 June 2023: 0.04%)</b>					
Latvia Government International Bond	€400,000	3.50%	17/1/2028	432,187	0.01%
Latvia Government International Bond	€700,000	0.00%	24/1/2029	650,125	0.02%
Latvia Government International Bond	€349,000	0.00%	17/3/2031	296,077	0.01%
Latvia Government International Bond	\$200,000	5.13%	30/7/2034	196,846	0.00%
				<b>1,575,235</b>	<b>0.04%</b>
<b>Lithuania 0.02% (30 June 2023: 0.02%)</b>					
Lithuania Government International Bond	€156,000	2.13%	1/6/2032	151,101	0.01%
Lithuania Government International Bond	€388,000	3.88%	14/6/2033	423,256	0.01%
Lithuania Government International Bond	€250,000	0.75%	15/7/2051	136,638	0.00%
				<b>710,995</b>	<b>0.02%</b>
<b>Luxembourg 0.11% (30 June 2023: 0.12%)</b>					
Acef Holding SCA	€200,000	1.25%	26/4/2030	182,045	0.01%
ArcelorMittal SA	\$65,000	4.55%	11/3/2026	63,816	0.00%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	249,717	0.01%
ArcelorMittal SA	\$50,000	6.55%	29/11/2027	51,571	0.00%
ArcelorMittal SA	\$50,000	4.25%	16/7/2029	47,846	0.00%
ArcelorMittal SA	\$75,000	6.80%	29/11/2032	79,123	0.00%
ArcelorMittal SA	\$60,000	6.00%	17/6/2034	59,965	0.00%
ArcelorMittal SA	\$100,000	7.00%	15/10/2039	107,464	0.00%
ArcelorMittal SA	\$60,000	6.35%	17/6/2054	58,326	0.00%
Aroundtown Finance Sarl	€100,000	5.00%	Perpetual	62,026	0.00%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	98,291	0.00%
Blackstone Property Partners Europe Holdings Sarl	€300,000	3.63%	29/10/2029	306,721	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan</b>					
European Core Fund	€100,000	0.90%	12/10/2029	90,525	0.00%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	98,728	0.00%
JAB Holdings BV	€100,000	5.00%	12/6/2033	113,254	0.00%
JAB Holdings BV	€500,000	4.38%	25/4/2034	538,276	0.02%
Logicor Financing Sarl	€100,000	1.50%	13/7/2026	101,041	0.00%
Logicor Financing Sarl	€300,000	3.25%	13/11/2028	304,601	0.01%
Logicor Financing Sarl	€100,000	0.88%	14/1/2031	84,527	0.00%
Prologis International Funding II SA	€100,000	3.63%	7/3/2030	104,968	0.00%
Prologis International Funding II SA	€200,000	0.75%	23/3/2033	161,647	0.01%
SELP Finance Sarl	€100,000	1.50%	20/12/2026	100,906	0.00%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	106,510	0.00%
State of the Grand-Duchy of Luxembourg	€579,000	3.00%	2/3/2033	622,028	0.02%
State of the Grand-Duchy of Luxembourg	€380,000	3.25%	2/3/2043	407,528	0.01%
Traton Finance Luxembourg SA	€200,000	4.25%	16/5/2028	217,255	0.01%
				<b>4,418,705</b>	<b>0.11%</b>
<b>Macau 0.01% (30 June 2023: 0.00%)</b>					
Sands China Ltd.	\$200,000	5.13%	8/8/2025	198,371	0.01%
Sands China Ltd.	\$200,000	5.40%	8/8/2028	195,815	0.00%
Sands China Ltd.	\$200,000	4.38%	18/6/2030	184,131	0.00%
				<b>578,317</b>	<b>0.01%</b>
<b>Malaysia 0.49% (30 June 2023: 0.47%)</b>					
Axiata SPV2 Bhd	\$200,000	2.16%	19/8/2030	167,577	0.00%
Gohl Capital Ltd.	\$200,000	4.25%	24/1/2027	192,157	0.00%
Khazanah Global Sukuk Bhd	\$200,000	4.69%	1/6/2028	196,459	0.01%
Malaysia Government Bond	MYR4,200,000	3.96%	15/9/2025	897,202	0.02%
Malaysia Government Bond	MYR7,870,000	3.91%	15/7/2026	1,683,638	0.04%
Malaysia Government Bond	MYR1,500,000	3.90%	16/11/2027	321,500	0.01%
Malaysia Government Bond	MYR6,500,000	3.52%	20/4/2028	1,373,493	0.03%
Malaysia Government Bond	MYR5,300,000	3.73%	15/6/2028	1,128,183	0.03%
Malaysia Government Bond	MYR10,070,000	4.50%	30/4/2029	2,214,294	0.06%
Malaysia Government Bond	MYR2,490,000	3.89%	15/8/2029	533,530	0.01%
Malaysia Government Bond	MYR1,200,000	2.63%	15/4/2031	236,769	0.01%
Malaysia Government Bond	MYR1,200,000	4.13%	15/4/2032	259,011	0.01%
Malaysia Government Bond	MYR7,000,000	3.58%	15/7/2032	1,456,639	0.04%
Malaysia Government Bond	MYR3,920,000	4.64%	7/11/2033	881,453	0.02%
Malaysia Government Bond	MYR5,600,000	3.83%	5/7/2034	1,186,369	0.03%
Malaysia Government Bond	MYR700,000	4.25%	31/5/2035	152,562	0.00%
Malaysia Government Bond	MYR2,000,000	4.76%	7/4/2037	456,085	0.01%
Malaysia Government Bond	MYR1,010,000	4.89%	8/6/2038	234,099	0.01%
Malaysia Government Bond	MYR3,450,000	4.05%	18/4/2039	734,808	0.02%
Malaysia Government Bond	MYR3,950,000	3.76%	22/5/2040	806,530	0.02%
Malaysia Government Bond	MYR7,300,000	4.70%	15/10/2042	1,659,463	0.04%
Malaysia Government Bond	MYR97,000	4.94%	30/9/2043	22,675	0.00%
Malaysia Government Bond	MYR300,000	4.74%	15/3/2046	68,454	0.00%
Malaysia Government Bond	MYR730,000	4.92%	6/7/2048	171,026	0.00%
Malaysia Government Bond	MYR3,780,000	4.07%	15/6/2050	781,412	0.02%
Malaysia Government Bond	MYR4,600,000	4.46%	31/3/2053	1,012,645	0.03%
Malaysia Wakala Sukuk Bhd	\$250,000	2.07%	28/4/2031	211,077	0.01%
Petronas Capital Ltd.	\$400,000	3.50%	21/4/2030	366,776	0.01%
Petronas Capital Ltd.	\$200,000	4.50%	18/3/2045	172,557	0.00%
Petronas Capital Ltd.	\$200,000	4.55%	21/4/2050	171,617	0.00%
Petronas Capital Ltd.	\$200,000	4.80%	21/4/2060	174,587	0.00%
				<b>19,924,647</b>	<b>0.49%</b>
<b>Mexico 0.64% (30 June 2023: 0.67%)</b>					
America Movil SAB de CV	£300,000	5.00%	27/10/2026	377,526	0.01%
America Movil SAB de CV	\$200,000	3.63%	22/4/2029	186,750	0.01%
America Movil SAB de CV	£100,000	5.75%	28/6/2030	130,801	0.00%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	123,390	0.00%
America Movil SAB de CV	\$100,000	6.13%	30/3/2040	103,660	0.00%
America Movil SAB de CV	\$350,000	4.38%	22/4/2049	289,518	0.01%
Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa	\$175,000	4.38%	11/4/2027	169,405	0.00%
Bimbo Bakeries USA, Inc.	\$200,000	5.38%	9/1/2036	194,477	0.01%
Coca-Cola Femsa SAB de CV	\$150,000	2.75%	22/1/2030	133,040	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	1.85%	1/9/2032	116,200	0.00%
Comision Federal de Electricidad	\$400,000	4.75%	23/2/2027	386,253	0.01%
Comision Federal de Electricidad	\$200,000	4.68%	9/2/2051	137,199	0.00%
Grupo Bimbo SAB de CV	\$200,000	4.00%	6/9/2049	152,225	0.00%
Grupo Televisa SAB	\$200,000	6.63%	15/1/2040	197,263	0.01%
Industrias Penoles SAB de CV	\$200,000	4.15%	12/9/2029	185,000	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Industrias Penoles SAB de CV	\$200,000	4.75%	6/8/2050	152,710	0.00%
Infraestructura Energetica Nova SAPI de CV	\$400,000	3.75%	14/1/2028	372,315	0.01%
Mexican Bonos	MXN31,500,000	5.75%	5/3/2026	1,594,381	0.04%
Mexican Bonos	MXN16,000,000	7.00%	3/9/2026	816,062	0.02%
Mexican Bonos	MXN32,000,000	5.50%	4/3/2027	1,557,767	0.04%
Mexican Bonos	MXN25,800,000	7.50%	3/6/2027	1,315,176	0.03%
Mexican Bonos	MXN14,500,000	8.50%	1/3/2029	746,665	0.02%
Mexican Bonos	MXN23,000,000	8.50%	31/5/2029	1,185,885	0.03%
Mexican Bonos	MXN31,500,000	7.75%	29/5/2031	1,540,263	0.04%
Mexican Bonos	MXN23,500,000	7.50%	26/5/2033	1,106,853	0.03%
Mexican Bonos	MXN12,500,000	7.75%	23/11/2034	590,271	0.02%
Mexican Bonos	MXN7,500,000	10.00%	20/11/2036	414,185	0.01%
Mexican Bonos	MXN17,000,000	8.50%	18/11/2038	826,133	0.02%
Mexican Bonos	MXN27,000,000	7.75%	13/11/2042	1,195,693	0.03%
Mexican Bonos	MXN20,300,000	8.00%	7/11/2047	909,537	0.02%
Mexican Bonos	MXN21,500,000	8.00%	31/7/2053	952,769	0.02%
Mexico City Airport Trust	\$200,000	5.50%	31/7/2047	165,454	0.00%
Mexico Government International Bond	€100,000	1.35%	18/9/2027	99,027	0.00%
Mexico Government International Bond	\$200,000	4.50%	22/4/2029	191,277	0.01%
Mexico Government International Bond	€300,000	1.13%	17/1/2030	270,966	0.01%
Mexico Government International Bond	\$200,000	3.25%	16/4/2030	175,671	0.00%
Mexico Government International Bond	\$400,000	2.66%	24/5/2031	328,692	0.01%
Mexico Government International Bond	\$254,000	4.75%	27/4/2032	234,497	0.01%
Mexico Government International Bond	€700,000	4.49%	25/5/2032	740,978	0.02%
Mexico Government International Bond	\$100,000	7.50%	8/4/2033	111,398	0.00%
Mexico Government International Bond	\$400,000	4.88%	19/5/2033	368,527	0.01%
Mexico Government International Bond	€300,000	1.45%	25/10/2033	243,485	0.01%
Mexico Government International Bond	\$200,000	3.50%	12/2/2034	162,459	0.00%
Mexico Government International Bond	\$200,000	6.35%	9/2/2035	201,217	0.01%
Mexico Government International Bond	\$400,000	6.00%	7/5/2036	389,710	0.01%
Mexico Government International Bond	€100,000	2.88%	8/4/2039	83,232	0.00%
Mexico Government International Bond	\$550,000	4.28%	14/8/2041	425,929	0.01%
Mexico Government International Bond	\$230,000	4.75%	8/3/2044	183,909	0.01%
Mexico Government International Bond	\$200,000	4.60%	23/1/2046	153,884	0.00%
Mexico Government International Bond	\$200,000	4.35%	15/1/2047	148,785	0.00%
Mexico Government International Bond	\$200,000	4.60%	10/2/2048	152,411	0.00%
Mexico Government International Bond	\$200,000	5.00%	27/4/2051	159,921	0.00%
Mexico Government International Bond	€300,000	2.13%	25/10/2051	182,450	0.01%
Mexico Government International Bond	\$400,000	6.34%	4/5/2053	376,306	0.01%
Mexico Government International Bond	\$200,000	6.40%	7/5/2054	190,272	0.01%
Mexico Government International Bond	\$400,000	3.77%	24/5/2061	244,426	0.01%
Mexico Government International Bond	\$200,000	3.75%	19/4/2071	119,701	0.00%
Mexico Government International Bond	\$320,000	5.75%	12/10/2110	263,618	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	5.50%	15/1/2048	167,419	0.00%
Southern Copper Corp.	\$100,000	7.50%	27/7/2035	115,913	0.00%
Southern Copper Corp.	\$125,000	6.75%	16/4/2040	135,917	0.00%
Southern Copper Corp.	\$215,000	5.88%	23/4/2045	212,095	0.01%
Trust Fibra Uno	\$425,000	5.25%	30/1/2026	414,079	0.01%
Trust Fibra Uno	\$200,000	4.87%	15/1/2030	175,246	0.00%
				<b>25,748,243</b>	<b>0.64%</b>
<b>Netherlands 1.60% (30 June 2023: 1.54%)</b>					
ABB Finance BV	€106,000	3.25%	16/1/2027	113,823	0.00%
ABN AMRO Bank NV	€200,000	0.50%	15/4/2026	203,679	0.01%
ABN AMRO Bank NV	\$200,000	4.80%	18/4/2026	196,108	0.01%
ABN AMRO Bank NV	£200,000	5.25%	26/5/2026	253,344	0.01%
ABN AMRO Bank NV	€500,000	3.88%	21/12/2026	541,943	0.01%
ABN AMRO Bank NV	\$275,000	1.54%	16/6/2027	253,495	0.01%
ABN AMRO Bank NV	€300,000	4.00%	16/1/2028	325,211	0.01%
ABN AMRO Bank NV	£100,000	5.13%	22/2/2028	125,947	0.00%
ABN AMRO Bank NV	€100,000	4.38%	20/10/2028	109,893	0.00%
ABN AMRO Bank NV	€100,000	0.50%	23/9/2029	91,020	0.00%
ABN AMRO Bank NV	\$200,000	2.47%	13/12/2029	175,889	0.00%
ABN AMRO Bank NV	€500,000	1.50%	30/9/2030	488,024	0.01%
ABN AMRO Bank NV	€500,000	1.13%	12/1/2032	464,751	0.01%
ABN AMRO Bank NV	€400,000	3.00%	1/6/2032	406,871	0.01%
ABN AMRO Bank NV	€100,000	5.13%	22/2/2033	109,335	0.00%
ABN AMRO Bank NV	€100,000	0.38%	14/1/2035	80,214	0.00%
Achmea BV	€100,000	5.63%	2/11/2044	107,613	0.00%
Akzo Nobel NV	€100,000	2.00%	28/3/2032	95,272	0.00%
ASML Holding NV	€1,000,000	3.50%	6/12/2025	1,071,485	0.03%
ASR Nederland NV	€100,000	7.00%	7/12/2043	120,920	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNG Bank NV	£100,000	1.63%	26/8/2025	121,583	0.00%
BNG Bank NV	\$200,000	0.50%	24/11/2025	187,786	0.01%
BNG Bank NV	\$80,000	2.38%	16/3/2026	76,645	0.00%
BNG Bank NV	\$200,000	5.25%	26/10/2026	202,012	0.01%
BNG Bank NV	\$200,000	4.50%	1/3/2027	198,927	0.01%
BNG Bank NV	AUD75,000	3.50%	19/7/2027	48,413	0.00%
BNG Bank NV	€400,000	0.75%	11/1/2028	396,818	0.01%
BNG Bank NV	\$200,000	4.25%	25/1/2029	197,508	0.01%
BNG Bank NV	€862,000	3.00%	23/4/2030	923,550	0.02%
BNG Bank NV	\$200,000	1.00%	3/6/2030	162,979	0.00%
BNG Bank NV	€340,000	0.25%	12/1/2032	296,424	0.01%
BNG Bank NV	€577,000	3.25%	29/8/2033	626,921	0.02%
BNG Bank NV	€100,000	0.13%	9/7/2035	77,451	0.00%
BNG Bank NV	€100,000	0.88%	24/10/2036	81,837	0.00%
BNG Bank NV	€300,000	3.50%	27/9/2038	326,221	0.01%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	111,706	0.00%
Cooperatieve Rabobank UA	\$250,000	4.38%	4/8/2025	246,130	0.01%
Cooperatieve Rabobank UA	\$250,000	4.85%	9/1/2026	248,590	0.01%
Cooperatieve Rabobank UA	\$400,000	1.34%	24/6/2026	383,254	0.01%
Cooperatieve Rabobank UA	\$383,000	3.75%	21/7/2026	368,757	0.01%
Cooperatieve Rabobank UA	\$250,000	1.00%	24/9/2026	236,305	0.01%
Cooperatieve Rabobank UA	£100,000	5.25%	14/9/2027	125,459	0.00%
Cooperatieve Rabobank UA	€200,000	4.63%	27/1/2028	219,468	0.01%
Cooperatieve Rabobank UA	AUD600,000	5.05%	26/2/2029	399,764	0.01%
Cooperatieve Rabobank UA	€100,000	4.23%	25/4/2029	109,408	0.00%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	328,360	0.01%
Cooperatieve Rabobank UA	€300,000	3.82%	26/7/2034	321,525	0.01%
Cooperatieve Rabobank UA	€500,000	3.20%	6/5/2036	534,571	0.01%
Cooperatieve Rabobank UA	\$200,000	5.25%	4/8/2045	189,481	0.01%
Cooperatieve Rabobank UA	£50,000	5.38%	3/8/2060	66,109	0.00%
CTP NV	€150,000	1.50%	27/9/2031	131,354	0.00%
Daimler Truck International Finance BV	€100,000	1.63%	6/4/2027	102,065	0.00%
de Volksbank NV	€200,000	4.63%	23/11/2027	218,590	0.01%
de Volksbank NV	€100,000	0.38%	3/3/2028	94,641	0.00%
de Volksbank NV	€100,000	1.75%	22/10/2030	103,248	0.00%
de Volksbank NV	€600,000	0.38%	16/9/2041	389,820	0.01%
Enel Finance International NV	€112,000	4.00%	20/2/2031	121,738	0.00%
Enel Finance International NV	\$200,000	7.75%	14/10/2052	234,722	0.01%
Euronext NV	€100,000	0.13%	17/5/2026	100,706	0.00%
Euronext NV	€100,000	1.50%	17/5/2041	77,059	0.00%
EXOR NV	€180,000	0.88%	19/1/2031	161,963	0.00%
GSK Capital BV	€100,000	3.13%	28/11/2032	103,745	0.00%
Heineken NV	\$75,000	3.50%	29/1/2028	71,452	0.00%
Heineken NV	€300,000	3.81%	4/7/2036	320,432	0.01%
Heineken NV	\$85,000	4.35%	29/3/2047	72,405	0.00%
ING Bank NV	€800,000	3.00%	21/5/2034	844,078	0.02%
ING Groep NV	\$275,000	1.40%	1/7/2026	263,403	0.01%
ING Groep NV	€1,400,000	1.25%	16/2/2027	1,441,887	0.04%
ING Groep NV	\$200,000	1.73%	1/4/2027	187,082	0.01%
ING Groep NV	€200,000	0.25%	18/2/2029	188,634	0.01%
ING Groep NV	€100,000	2.13%	26/5/2031	103,058	0.00%
ING Groep NV	€200,000	1.00%	16/11/2032	192,909	0.01%
ING Groep NV	€100,000	4.75%	23/5/2034	113,329	0.00%
ING Groep NV	\$200,000	6.11%	11/9/2034	206,108	0.01%
ING Groep NV	\$200,000	5.55%	19/3/2035	197,622	0.01%
JDE Peet's NV	\$150,000	2.25%	24/9/2031	120,864	0.00%
JDE Peet's NV	€100,000	1.13%	16/6/2033	84,166	0.00%
JT International Financial Services BV	\$200,000	3.88%	28/9/2028	190,518	0.01%
Koninklijke Ahold Delhaize NV	€100,000	3.50%	4/4/2028	107,815	0.00%
Koninklijke Ahold Delhaize NV	€600,000	3.38%	11/3/2031	640,272	0.02%
Koninklijke Ahold Delhaize NV	€100,000	3.88%	11/3/2036	106,828	0.00%
Koninklijke KPN NV	€300,000	3.88%	3/7/2031	325,370	0.01%
Koninklijke KPN NV	€200,000	3.88%	16/2/2036	211,546	0.01%
Koninklijke Philips NV	\$50,000	6.88%	11/3/2038	54,776	0.00%
LeasePlan Corp. NV	€300,000	0.25%	7/9/2026	299,240	0.01%
Mercedes-Benz International Finance BV	€200,000	3.25%	15/11/2030	211,166	0.01%
MSD Netherlands Capital BV	€600,000	3.25%	30/5/2032	637,018	0.02%
MSD Netherlands Capital BV	€300,000	3.50%	30/5/2037	316,615	0.01%
Nederlandse Gasunie NV	€100,000	0.38%	3/10/2031	86,359	0.00%
Nederlandse Gasunie NV	€125,000	3.88%	29/4/2044	132,588	0.00%
Nederlandse Waterschapsbank NV	AUD200,000	3.40%	22/7/2025	131,709	0.00%

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Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	187,658	0.01%
Nederlandse Waterschapsbank NV	€700,000	2.75%	9/11/2027	743,361	0.02%
Nederlandse Waterschapsbank NV	AUD100,000	3.30%	2/5/2029	62,505	0.00%
Nederlandse Waterschapsbank NV	€841,000	3.00%	5/6/2031	901,262	0.02%
Nederlandse Waterschapsbank NV	€489,000	3.00%	20/4/2033	522,968	0.01%
Nederlandse Waterschapsbank NV	€100,000	1.50%	15/6/2039	84,382	0.00%
Netherlands Government Bond	€2,000,000	0.25%	15/7/2025	2,080,526	0.05%
Netherlands Government Bond	€1,300,000	0.00%	15/1/2026	1,331,946	0.03%
Netherlands Government Bond	€180,000	0.50%	15/7/2026	184,168	0.00%
Netherlands Government Bond	€5,025,000	0.00%	15/1/2027	5,023,107	0.12%
Netherlands Government Bond	€610,000	0.75%	15/7/2027	616,597	0.02%
Netherlands Government Bond	€1,000,000	0.75%	15/7/2028	992,879	0.02%
Netherlands Government Bond	€1,800,000	0.00%	15/1/2029	1,708,502	0.04%
Netherlands Government Bond	€300,000	0.25%	15/7/2029	285,252	0.01%
Netherlands Government Bond	€336,000	2.50%	15/1/2030	356,161	0.01%
Netherlands Government Bond	€2,600,000	0.00%	15/7/2030	2,372,863	0.06%
Netherlands Government Bond	€2,570,000	0.50%	15/7/2032	2,312,176	0.06%
Netherlands Government Bond	€902,000	2.50%	15/1/2033	949,074	0.02%
Netherlands Government Bond	€84,000	2.50%	15/7/2034	87,530	0.00%
Netherlands Government Bond	€1,030,000	4.00%	15/1/2037	1,229,760	0.03%
Netherlands Government Bond	€5,801,880	0.00%	15/1/2038	4,199,933	0.10%
Netherlands Government Bond	€1,082,000	0.50%	15/1/2040	812,906	0.02%
Netherlands Government Bond	€792,424	3.75%	15/1/2042	942,089	0.02%
Netherlands Government Bond	€1,370,000	2.75%	15/1/2047	1,429,518	0.04%
Netherlands Government Bond	€2,416,000	0.00%	15/1/2052	1,204,695	0.03%
Netherlands Government Bond	€820,000	2.00%	15/1/2054	722,683	0.02%
NIBC Bank NV	€100,000	0.88%	8/7/2025	103,946	0.00%
NIBC Bank NV	€100,000	0.50%	19/3/2027	99,532	0.00%
NIBC Bank NV	€500,000	0.13%	21/4/2031	435,307	0.01%
NN Group NV	€200,000	4.50%	Perpetual	213,875	0.01%
NN Group NV	€150,000	6.00%	3/11/2043	173,223	0.00%
NXP BV/NXP Funding LLC	\$50,000	5.35%	1/3/2026	49,890	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	4.30%	18/6/2029	95,963	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	2.50%	11/5/2031	209,412	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$50,000	5.00%	15/1/2033	48,776	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	141,129	0.00%
Pluxee NV	€200,000	3.75%	4/9/2032	210,628	0.01%
Royal Schiphol Group NV	€100,000	0.38%	8/9/2027	97,754	0.00%
Royal Schiphol Group NV	€124,000	0.88%	8/9/2032	108,360	0.00%
Royal Schiphol Group NV	€106,000	0.75%	22/4/2033	90,187	0.00%
Sandoz Finance BV	€200,000	4.22%	17/4/2030	218,766	0.01%
Sandoz Finance BV	€200,000	4.50%	17/11/2033	222,535	0.01%
Sartorius Finance BV	€400,000	4.25%	14/9/2026	433,716	0.01%
Sartorius Finance BV	€200,000	4.88%	14/9/2035	222,781	0.01%
Shell International Finance BV	€1,000,000	2.50%	24/3/2026	1,056,107	0.03%
Shell International Finance BV	\$400,000	2.50%	12/9/2026	378,740	0.01%
Shell International Finance BV	€300,000	1.63%	20/1/2027	308,749	0.01%
Shell International Finance BV	€100,000	0.13%	8/11/2027	96,661	0.00%
Shell International Finance BV	€200,000	1.50%	7/4/2028	200,220	0.01%
Shell International Finance BV	\$235,000	3.88%	13/11/2028	225,487	0.01%
Shell International Finance BV	\$150,000	2.38%	7/11/2029	132,317	0.00%
Shell International Finance BV	\$100,000	2.75%	6/4/2030	89,198	0.00%
Shell International Finance BV	€100,000	1.88%	7/4/2032	95,358	0.00%
Shell International Finance BV	\$25,000	4.13%	11/5/2035	22,916	0.00%
Shell International Finance BV	\$175,000	6.38%	15/12/2038	192,850	0.01%
Shell International Finance BV	\$50,000	5.50%	25/3/2040	50,319	0.00%
Shell International Finance BV	\$100,000	3.63%	21/8/2042	78,646	0.00%
Shell International Finance BV	\$140,000	4.55%	12/8/2043	124,647	0.00%
Shell International Finance BV	\$200,000	4.38%	11/5/2045	170,776	0.00%
Shell International Finance BV	\$250,000	4.00%	10/5/2046	201,240	0.01%
Shell International Finance BV	\$60,000	3.75%	12/9/2046	46,412	0.00%
Shell International Finance BV	\$150,000	3.13%	7/11/2049	101,905	0.00%
Shell International Finance BV	\$100,000	3.25%	6/4/2050	69,501	0.00%
Shell International Finance BV	\$50,000	3.00%	26/11/2051	32,722	0.00%
Siemens Financieringsmaatschappij NV	\$500,000	2.15%	11/3/2031	420,422	0.01%
Stedin Holding NV	€311,000	0.00%	16/11/2026	306,510	0.01%
TenneT Holding BV	€450,000	1.63%	17/11/2026	462,224	0.01%
TenneT Holding BV	€400,000	0.13%	9/12/2027	384,353	0.01%
TenneT Holding BV	€200,000	1.38%	5/6/2028	199,129	0.01%
TenneT Holding BV	€100,000	3.88%	28/10/2028	109,130	0.00%
TenneT Holding BV	€100,000	2.13%	17/11/2029	100,623	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TenneT Holding BV	€100,000	0.50%	9/6/2031	88,796	0.00%
TenneT Holding BV	€100,000	4.25%	28/4/2032	111,741	0.00%
TenneT Holding BV	€100,000	4.50%	28/10/2034	114,065	0.00%
TenneT Holding BV	€200,000	0.88%	16/6/2035	163,195	0.00%
TenneT Holding BV	€100,000	1.50%	3/6/2039	81,862	0.00%
TenneT Holding BV	€100,000	1.13%	9/6/2041	73,095	0.00%
TenneT Holding BV	€400,000	2.75%	17/5/2042	372,705	0.01%
Universal Music Group NV	€100,000	3.00%	30/6/2027	105,693	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	186,856	0.01%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	106,406	0.00%
Wolters Kluwer NV	€100,000	0.25%	30/3/2028	95,620	0.00%
				<b>64,525,176</b>	<b>1.60%</b>
<b>New Zealand 0.27% (30 June 2023: 0.27%)</b>					
ANZ New Zealand Int'l Ltd.	€402,000	3.95%	17/7/2026	435,965	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,274	0.00%
ASB Bank Ltd.	\$500,000	5.35%	15/6/2026	499,799	0.01%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	309,073	0.01%
ASB Bank Ltd.	€800,000	0.25%	21/5/2031	694,233	0.02%
ASB Bank Ltd.	\$200,000	5.28%	17/6/2032	197,048	0.01%
Auckland Council	AUD900,000	4.85%	17/5/2029	599,905	0.01%
Auckland Council	€200,000	0.25%	17/11/2031	173,044	0.00%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	141,012	0.00%
Bank of New Zealand	\$250,000	5.08%	30/1/2029	249,079	0.01%
BNZ International Funding Ltd.	€1,000,000	0.63%	3/7/2025	1,040,858	0.03%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	135,263	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	138,366	0.00%
New Zealand Government Bond	NZD900,000	0.50%	15/5/2026	506,012	0.01%
New Zealand Government Bond	NZD720,000	4.50%	15/4/2027	436,680	0.01%
New Zealand Government Bond	NZD320,000	0.25%	15/5/2028	165,416	0.00%
New Zealand Government Bond	NZD1,080,000	3.00%	20/4/2029	615,059	0.02%
New Zealand Government Bond	NZD825,000	1.50%	15/5/2031	412,632	0.01%
New Zealand Government Bond	NZD1,242,000	2.00%	15/5/2032	627,282	0.02%
New Zealand Government Bond	NZD1,113,000	3.50%	14/4/2033	622,680	0.02%
New Zealand Government Bond	NZD600,000	4.25%	15/5/2034	353,391	0.01%
New Zealand Government Bond	NZD1,095,000	2.75%	15/4/2037	536,055	0.01%
New Zealand Government Bond	NZD700,000	1.75%	15/5/2041	271,153	0.01%
New Zealand Government Bond	NZD670,000	2.75%	15/5/2051	274,178	0.01%
New Zealand Government Bond	NZD420,000	5.00%	15/5/2054	255,946	0.01%
New Zealand Local Government Funding Agency Bond	NZD870,000	3.50%	14/4/2033	471,481	0.01%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	93,945	0.00%
Westpac New Zealand Ltd.	\$600,000	4.90%	15/2/2028	594,899	0.01%
				<b>11,039,728</b>	<b>0.27%</b>
<b>Norway 0.40% (30 June 2023: 0.35%)</b>					
Aker BP A.S.A	€200,000	1.13%	12/5/2029	189,752	0.01%
Aker BP A.S.A	\$150,000	3.75%	15/1/2030	137,407	0.00%
Aker BP A.S.A	\$150,000	6.00%	13/6/2033	151,473	0.00%
DNB Bank A.S.A	\$300,000	5.90%	9/10/2026	300,962	0.01%
DNB Bank A.S.A	€1,300,000	3.63%	16/2/2027	1,390,748	0.03%
DNB Bank A.S.A	£1,000,000	4.00%	17/8/2027	1,230,127	0.03%
DNB Bank A.S.A	€400,000	3.13%	21/9/2027	424,093	0.01%
DNB Bank A.S.A	\$200,000	1.61%	30/3/2028	180,143	0.00%
DNB Boligkreditt A.S.	€1,000,000	0.01%	21/1/2031	876,807	0.02%
Equinor A.S.A	\$450,000	3.13%	6/4/2030	410,437	0.01%
Equinor A.S.A	\$200,000	2.38%	22/5/2030	174,521	0.00%
Equinor A.S.A	\$25,000	5.10%	17/8/2040	24,164	0.00%
Equinor A.S.A	\$75,000	3.95%	15/5/2043	61,738	0.00%
Equinor A.S.A	\$25,000	4.80%	8/11/2043	23,178	0.00%
Equinor A.S.A	\$75,000	3.25%	18/11/2049	52,434	0.00%
Equinor A.S.A	\$275,000	3.70%	6/4/2050	208,897	0.01%
Kommunalbanken A.S.	\$250,000	0.38%	11/9/2025	236,346	0.01%
Kommunalbanken A.S.	AUD800,000	4.35%	18/1/2028	528,820	0.01%
Kommunalbanken A.S.	\$200,000	4.00%	19/1/2028	195,822	0.01%
Kommunalbanken A.S.	\$200,000	4.25%	24/1/2029	197,518	0.01%
Kommunalbanken A.S.	€250,000	0.05%	24/10/2029	229,578	0.01%
Norway Government Bond	NOK30,000,000	1.50%	19/2/2026	2,707,118	0.07%
Norway Government Bond	NOK19,077,000	1.25%	17/9/2031	1,523,424	0.04%
Norway Government Bond	NOK6,000,000	3.00%	15/8/2033	536,337	0.01%
Norway Government Bond	NOK7,164,000	3.63%	13/4/2034	672,520	0.02%
Norway Government Bond	NOK7,377,000	3.63%	31/5/2039	694,050	0.02%
SpareBank 1 Boligkreditt A.S.	€400,000	1.00%	30/1/2029	390,250	0.01%
Sparebanken Vest Boligkreditt A.S.	€775,000	3.00%	31/7/2029	827,279	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SR-Boligkredditt A.S.	€100,000	0.01%	8/10/2026	99,706	0.00%
Statkraft A.S.	€167,000	3.13%	13/12/2031	175,089	0.00%
Statkraft A.S.	€210,000	3.50%	9/6/2033	224,329	0.01%
Telenor A.S.A	€100,000	0.25%	14/2/2028	95,805	0.00%
Telenor A.S.A	€600,000	4.00%	3/10/2030	662,928	0.02%
Variable Energi A.S.A	\$100,000	8.00%	15/11/2032	111,590	0.00%
Yara International A.S.A	\$75,000	3.15%	4/6/2030	65,339	0.00%
				<b>16,010,729</b>	<b>0.40%</b>
<b>Panama 0.06% (30 June 2023: 0.06%)</b>					
Aeropuerto Internacional de Tocumen SA	\$200,000	4.00%	11/8/2041	150,119	0.00%
Banco Latinoamericano de Comercio Exterior SA	\$200,000	2.38%	14/9/2025	192,703	0.01%
Banco Nacional de Panama	\$200,000	2.50%	11/8/2030	152,874	0.00%
Panama Government International Bond	\$225,000	7.13%	29/1/2026	229,065	0.01%
Panama Government International Bond	\$200,000	3.16%	23/1/2030	168,574	0.00%
Panama Government International Bond	\$200,000	2.25%	29/9/2032	143,697	0.00%
Panama Government International Bond	\$400,000	6.40%	14/2/2035	378,775	0.01%
Panama Government International Bond	\$50,000	6.70%	26/1/2036	48,658	0.00%
Panama Government International Bond	\$200,000	8.00%	1/3/2038	210,665	0.01%
Panama Government International Bond	\$200,000	4.50%	16/4/2050	134,119	0.00%
Panama Government International Bond	\$400,000	4.50%	1/4/2056	258,640	0.01%
Panama Government International Bond	\$500,000	3.87%	23/7/2060	284,593	0.01%
				<b>2,352,482</b>	<b>0.06%</b>
<b>Peru 0.14% (30 June 2023: 0.14%)</b>					
Banco de Credito del Peru SA	\$200,000	5.85%	11/1/2029	202,533	0.01%
Banco Internacional del Peru SAA Interbank Corp. Financiera de Desarrollo SA	\$150,000	3.25%	4/10/2026	142,140	0.00%
Corp. Financiera de Desarrollo SA	\$450,000	4.75%	15/7/2025	443,367	0.01%
Fondo MIVIVIENDA SA	\$200,000	4.63%	12/4/2027	194,130	0.01%
Kallpa Generacion SA	\$200,000	4.13%	16/8/2027	190,521	0.00%
Peru Government Bond	PEN250,000	8.20%	12/8/2026	69,106	0.00%
Peru Government Bond	PEN900,000	6.35%	12/8/2028	241,544	0.01%
Peru Government Bond	PEN2,100,000	5.94%	12/2/2029	551,486	0.01%
Peru Government Bond	PEN1,325,000	6.95%	12/8/2031	355,172	0.01%
Peru Government Bond	PEN1,300,000	6.15%	12/8/2032	327,333	0.01%
Peru Government Bond	PEN710,000	7.30%	12/8/2033	190,338	0.00%
Peru Government Bond	PEN910,000	5.40%	12/8/2034	209,412	0.01%
Peru Government Bond	PEN1,650,000	6.90%	12/8/2037	413,644	0.01%
Peru Government Bond	PEN400,000	7.60%	12/8/2039	105,744	0.00%
Peru Government Bond	PEN1,575,000	5.35%	12/8/2040	333,183	0.01%
Peru Government Bond	PEN90,000	6.85%	12/2/2042	22,383	0.00%
Peru Government Bond	PEN250,000	6.71%	12/2/2055	60,474	0.00%
Peruvian Government International Bond	\$250,000	2.78%	23/1/2031	214,435	0.01%
Peruvian Government International Bond	\$200,000	1.86%	1/12/2032	151,482	0.00%
Peruvian Government International Bond	€110,000	1.25%	11/3/2033	92,626	0.00%
Peruvian Government International Bond	\$165,000	8.75%	21/11/2033	200,532	0.01%
Peruvian Government International Bond	\$290,000	3.00%	15/1/2034	235,702	0.01%
Peruvian Government International Bond	€100,000	1.95%	17/11/2036	82,053	0.00%
Peruvian Government International Bond	\$150,000	3.30%	11/3/2041	111,121	0.00%
Peruvian Government International Bond	\$175,000	5.63%	18/11/2050	170,291	0.00%
Peruvian Government International Bond	\$100,000	3.55%	10/3/2051	70,624	0.00%
Peruvian Government International Bond	\$75,000	3.60%	15/1/2072	48,056	0.00%
Peruvian Government International Bond	\$125,000	3.23%	28/7/2121	70,057	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	\$200,000	6.24%	3/7/2036	199,464	0.01%
				<b>5,698,953</b>	<b>0.14%</b>
<b>Philippines 0.08% (30 June 2023: 0.08%)</b>					
Metropolitan Bank & Trust Co.	\$200,000	5.38%	6/3/2029	200,268	0.01%
Philippine Government International Bond	\$200,000	3.00%	1/2/2028	185,997	0.00%
Philippine Government International Bond	€100,000	0.70%	3/2/2029	93,206	0.00%
Philippine Government International Bond	\$150,000	9.50%	2/2/2030	180,440	0.00%
Philippine Government International Bond	\$200,000	2.46%	5/5/2030	172,540	0.00%
Philippine Government International Bond	\$300,000	7.75%	14/1/2031	341,884	0.01%
Philippine Government International Bond	\$100,000	6.38%	15/1/2032	106,913	0.00%
Philippine Government International Bond	\$200,000	5.61%	13/4/2033	204,874	0.01%
Philippine Government International Bond	€100,000	1.20%	28/4/2033	86,377	0.00%
Philippine Government International Bond	\$200,000	5.25%	14/5/2034	200,063	0.01%
Philippine Government International Bond	\$200,000	6.38%	23/10/2034	218,567	0.01%
Philippine Government International Bond	\$200,000	3.70%	1/3/2041	162,285	0.00%
Philippine Government International Bond	\$200,000	2.95%	5/5/2045	138,128	0.00%
Philippine Government International Bond	\$200,000	2.65%	10/12/2045	130,721	0.00%
Philippine Government International Bond	\$200,000	3.20%	6/7/2046	142,792	0.00%
Philippine Government International Bond	\$200,000	5.50%	17/1/2048	200,598	0.01%
Philippine Government International Bond	\$200,000	5.60%	14/5/2049	200,527	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ROP Sukuk Trust	\$200,000	5.05%	6/6/2029	198,524	0.01%
				<b>3,164,704</b>	<b>0.08%</b>
<b>Poland 0.31% (30 June 2023: 0.27%)</b>					
Bank Gospodarstwa Krajowego	€100,000	4.00%	8/9/2027	107,960	0.00%
Bank Gospodarstwa Krajowego	\$200,000	6.25%	31/10/2028	206,839	0.01%
Bank Gospodarstwa Krajowego	€100,000	2.00%	1/6/2030	96,568	0.00%
Bank Gospodarstwa Krajowego	€700,000	4.00%	13/3/2032	750,243	0.02%
Bank Gospodarstwa Krajowego	€339,000	5.13%	22/2/2033	392,440	0.01%
Bank Gospodarstwa Krajowego	\$200,000	5.38%	22/5/2033	197,656	0.01%
Republic of Poland Government Bond	PLN3,450,000	0.25%	25/10/2026	767,974	0.02%
Republic of Poland Government Bond	PLN4,800,000	3.75%	25/5/2027	1,145,932	0.03%
Republic of Poland Government Bond	PLN2,850,000	2.50%	25/7/2027	654,284	0.02%
Republic of Poland Government Bond	PLN700,000	2.75%	25/4/2028	158,817	0.00%
Republic of Poland Government Bond	PLN7,281,000	7.50%	25/7/2028	1,945,893	0.05%
Republic of Poland Government Bond	PLN3,000,000	5.75%	25/4/2029	754,769	0.02%
Republic of Poland Government Bond	PLN800,000	2.75%	25/10/2029	174,586	0.00%
Republic of Poland Government Bond	PLN3,100,000	1.25%	25/10/2030	599,130	0.01%
Republic of Poland Government Bond	PLN8,000,000	1.75%	25/4/2032	1,513,948	0.04%
Republic of Poland Government Bond	PLN4,000,000	6.00%	25/10/2033	1,019,108	0.03%
Republic of Poland Government Bond	PLN2,116,000	5.00%	25/10/2034	496,743	0.01%
Republic of Poland Government Bond	PLN250,000	4.00%	25/4/2047	47,875	0.00%
Republic of Poland Government International Bond	\$70,000	3.25%	6/4/2026	67,905	0.00%
Republic of Poland Government International Bond	\$100,000	5.50%	16/11/2027	101,937	0.00%
Republic of Poland Government International Bond	\$100,000	4.63%	18/3/2029	98,697	0.00%
Republic of Poland Government International Bond	€40,000	2.75%	25/5/2032	40,867	0.00%
Republic of Poland Government International Bond	\$100,000	5.75%	16/11/2032	103,493	0.00%
Republic of Poland Government International Bond	€1,000	3.88%	14/2/2033	1,103	0.00%
Republic of Poland Government International Bond	\$175,000	4.88%	4/10/2033	170,267	0.00%
Republic of Poland Government International Bond	\$225,000	5.13%	18/9/2034	221,101	0.01%
Republic of Poland Government International Bond	€80,000	4.25%	14/2/2043	87,306	0.00%
Republic of Poland Government International Bond	\$200,000	5.50%	4/4/2053	195,647	0.01%
Republic of Poland Government International Bond	\$250,000	5.50%	18/3/2054	242,004	0.01%
				<b>12,361,092</b>	<b>0.31%</b>
<b>Portugal 0.29% (30 June 2023: 0.23%)</b>					
EDP Finance BV	€500,000	1.88%	13/10/2025	523,764	0.01%
EDP Finance BV	\$200,000	1.71%	24/1/2028	176,847	0.00%
Portugal Government International Bond	\$40,000	5.13%	15/10/2024	39,946	0.00%
Portugal Obrigacoes do Tesouro OT	€39,000	4.13%	14/4/2027	43,216	0.00%
Portugal Obrigacoes do Tesouro OT	€2,811,000	0.70%	15/10/2027	2,815,136	0.07%
Portugal Obrigacoes do Tesouro OT	€828,000	1.95%	15/6/2029	852,631	0.02%
Portugal Obrigacoes do Tesouro OT	€450,000	0.48%	18/10/2030	416,656	0.01%
Portugal Obrigacoes do Tesouro OT	€2,632,000	2.88%	20/10/2034	2,731,871	0.07%
Portugal Obrigacoes do Tesouro OT	€328,398	0.90%	12/10/2035	273,060	0.01%
Portugal Obrigacoes do Tesouro OT	€710,000	4.10%	15/4/2037	815,510	0.02%
Portugal Obrigacoes do Tesouro OT	€733,000	3.50%	18/6/2038	786,166	0.02%
Portugal Obrigacoes do Tesouro OT	€449,353	1.15%	11/4/2042	329,946	0.01%
Portugal Obrigacoes do Tesouro OT	€400,000	1.00%	12/4/2052	229,628	0.01%
Portugal Obrigacoes do Tesouro OT	€1,183,000	3.63%	12/6/2054	1,222,631	0.03%
Ren Finance BV	€500,000	3.50%	27/2/2032	526,695	0.01%
				<b>11,783,703</b>	<b>0.29%</b>
<b>Qatar 0.11% (30 June 2023: 0.11%)</b>					
ABQ Finance Ltd.	\$200,000	2.00%	6/7/2026	186,068	0.01%
CBQ Finance Ltd.	\$200,000	5.38%	28/3/2029	199,023	0.01%
Nakilat, Inc.	\$83,269	6.07%	31/12/2033	86,372	0.00%
Ooredoo International Finance Ltd.	\$200,000	2.63%	8/4/2031	171,901	0.00%
Qatar Government International Bond	\$600,000	3.25%	2/6/2026	579,382	0.01%
Qatar Government International Bond	\$400,000	4.00%	14/3/2029	387,284	0.01%
Qatar Government International Bond	\$200,000	3.75%	16/4/2030	190,133	0.01%
Qatar Government International Bond	\$200,000	5.75%	20/1/2042	211,824	0.01%
Qatar Government International Bond	\$200,000	4.63%	2/6/2046	182,445	0.00%
Qatar Government International Bond	\$400,000	5.10%	23/4/2048	387,435	0.01%
Qatar Government International Bond	\$200,000	4.82%	14/3/2049	186,211	0.01%
Qatar Government International Bond	\$600,000	4.40%	16/4/2050	523,482	0.01%
QatarEnergy	\$200,000	1.38%	12/9/2026	184,255	0.00%
QatarEnergy	\$200,000	2.25%	12/7/2031	166,625	0.00%
QatarEnergy	\$200,000	3.13%	12/7/2041	147,779	0.00%
QatarEnergy	\$425,000	3.30%	12/7/2051	295,451	0.01%
QNB Finance Ltd.	\$200,000	2.75%	12/2/2027	187,635	0.01%
				<b>4,273,305</b>	<b>0.11%</b>
<b>Romania 0.22% (30 June 2023: 0.21%)</b>					
NE Property BV	€100,000	3.38%	14/7/2027	103,955	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Romania Government Bond	RON5,000,000	7.20%	31/5/2027	1,103,186	0.03%
Romania Government Bond	RON920,000	5.80%	26/7/2027	195,729	0.01%
Romania Government Bond	RON3,080,000	8.75%	30/10/2028	716,850	0.02%
Romania Government Bond	RON1,500,000	7.35%	28/4/2031	331,632	0.01%
Romania Government Bond	RON1,200,000	8.25%	29/9/2032	280,557	0.01%
Romania Government Bond	RON2,460,000	7.10%	31/7/2034	536,977	0.01%
Romania Government Bond	RON3,950,000	4.25%	28/4/2036	670,437	0.02%
Romanian Government International Bond	€160,000	5.00%	27/9/2026	175,178	0.01%
Romanian Government International Bond	\$84,000	3.00%	27/2/2027	78,046	0.00%
Romanian Government International Bond	€287,000	2.38%	19/4/2027	295,195	0.01%
Romanian Government International Bond	\$100,000	5.25%	25/11/2027	98,103	0.00%
Romanian Government International Bond	\$100,000	6.63%	17/2/2028	102,072	0.00%
Romanian Government International Bond	€100,000	2.13%	7/3/2028	98,839	0.00%
Romanian Government International Bond	€13,000	5.50%	18/9/2028	14,284	0.00%
Romanian Government International Bond	\$80,000	5.88%	30/1/2029	79,425	0.00%
Romanian Government International Bond	€350,000	2.88%	11/3/2029	347,836	0.01%
Romanian Government International Bond	€280,000	6.63%	27/9/2029	321,583	0.01%
Romanian Government International Bond	€1,020,000	3.62%	26/5/2030	1,002,815	0.03%
Romanian Government International Bond	\$88,000	3.00%	14/2/2031	72,847	0.00%
Romanian Government International Bond	€916,000	5.38%	22/3/2031	972,627	0.02%
Romanian Government International Bond	\$126,000	3.63%	27/3/2032	106,267	0.00%
Romanian Government International Bond	\$100,000	7.13%	17/1/2033	105,234	0.00%
Romanian Government International Bond	\$220,000	6.38%	30/1/2034	220,641	0.01%
Romanian Government International Bond	€200,000	3.75%	7/2/2034	183,744	0.01%
Romanian Government International Bond	\$50,000	6.00%	25/5/2034	48,952	0.00%
Romanian Government International Bond	€25,000	3.88%	29/10/2035	22,576	0.00%
Romanian Government International Bond	€140,000	2.63%	2/12/2040	97,590	0.00%
Romanian Government International Bond	€80,000	2.75%	14/4/2041	55,407	0.00%
Romanian Government International Bond	€100,000	2.88%	13/4/2042	69,614	0.00%
Romanian Government International Bond	\$90,000	6.13%	22/1/2044	85,247	0.00%
Romanian Government International Bond	\$100,000	5.13%	15/6/2048	83,193	0.00%
Romanian Government International Bond	€30,000	3.38%	28/1/2050	21,298	0.00%
Romanian Government International Bond	\$150,000	4.00%	14/2/2051	102,886	0.00%
Romanian Government International Bond	\$100,000	7.63%	17/1/2053	107,445	0.00%
				<b>8,908,267</b>	<b>0.22%</b>
<b>Saudi Arabia 0.30% (30 June 2023: 0.27%)</b>					
EIG Pearl Holdings Sarl	\$200,000	4.39%	30/11/2046	157,989	0.00%
Gaci First Investment Co.	\$200,000	4.75%	14/2/2030	194,181	0.01%
Gaci First Investment Co.	\$200,000	5.25%	13/10/2032	198,254	0.01%
Gaci First Investment Co.	\$200,000	5.25%	29/1/2034	196,081	0.01%
Gaci First Investment Co.	\$200,000	5.38%	29/1/2054	175,974	0.00%
Gaci First Investment Co.	\$200,000	5.38%	13/10/2122	169,684	0.00%
Greensaif Pipelines Bidco Sarl	\$200,000	6.13%	23/2/2038	204,129	0.01%
KSA Sukuk Ltd.	\$400,000	3.63%	20/4/2027	384,523	0.01%
KSA Sukuk Ltd.	\$200,000	5.25%	4/6/2027	200,186	0.01%
KSA Sukuk Ltd.	\$200,000	4.27%	22/5/2029	193,556	0.01%
KSA Sukuk Ltd.	\$200,000	2.97%	29/10/2029	180,766	0.00%
KSA Sukuk Ltd.	\$200,000	5.25%	4/6/2030	200,142	0.01%
KSA Sukuk Ltd.	\$225,000	2.25%	17/5/2031	188,377	0.00%
KSA Sukuk Ltd.	\$200,000	4.51%	22/5/2033	190,967	0.00%
KSA Sukuk Ltd.	\$200,000	5.25%	4/6/2034	199,688	0.01%
Motiva Enterprises LLC	\$50,000	6.85%	15/1/2040	52,502	0.00%
SA Global Sukuk Ltd.	\$200,000	1.60%	17/6/2026	186,405	0.00%
SA Global Sukuk Ltd.	\$200,000	2.69%	17/6/2031	171,259	0.00%
Saudi Arabian Oil Co.	\$400,000	3.50%	16/4/2029	371,222	0.01%
Saudi Arabian Oil Co.	\$200,000	2.25%	24/11/2030	168,286	0.00%
Saudi Arabian Oil Co.	\$400,000	4.25%	16/4/2039	346,295	0.01%
Saudi Arabian Oil Co.	\$200,000	4.38%	16/4/2049	163,325	0.00%
Saudi Arabian Oil Co.	\$200,000	3.50%	24/11/2070	128,749	0.00%
Saudi Electricity Global Sukuk Co. 4	\$600,000	4.72%	27/9/2028	590,173	0.01%
Saudi Electricity Sukuk Programme Co.	\$200,000	4.94%	13/2/2029	198,653	0.01%
Saudi Electricity Sukuk Programme Co.	\$200,000	5.19%	13/2/2034	199,467	0.01%
Saudi Electricity Sukuk Programme Co.	\$200,000	5.68%	11/4/2053	193,408	0.00%
Saudi Government International Bond	\$200,000	2.90%	22/10/2025	193,416	0.00%
Saudi Government International Bond	\$200,000	3.25%	26/10/2026	191,850	0.00%
Saudi Government International Bond	\$725,000	4.75%	18/1/2028	715,471	0.02%
Saudi Government International Bond	\$400,000	4.38%	16/4/2029	388,453	0.01%
Saudi Government International Bond	€500,000	0.63%	3/3/2030	455,388	0.01%
Saudi Government International Bond	\$200,000	4.50%	17/4/2030	193,196	0.00%
Saudi Government International Bond	\$400,000	5.50%	25/10/2032	406,952	0.01%
Saudi Government International Bond	\$450,000	2.25%	2/2/2033	358,005	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Government International Bond	\$200,000	4.88%	18/7/2033	194,574	0.01%
Saudi Government International Bond	\$250,000	5.00%	16/1/2034	245,122	0.01%
Saudi Government International Bond	\$550,000	4.50%	26/10/2046	463,805	0.01%
Saudi Government International Bond	\$400,000	4.63%	4/10/2047	339,826	0.01%
Saudi Government International Bond	\$200,000	5.00%	17/4/2049	178,317	0.00%
Saudi Government International Bond	\$400,000	5.25%	16/1/2050	368,875	0.01%
Saudi Government International Bond	\$200,000	5.00%	18/1/2053	175,257	0.00%
Saudi Government International Bond	\$250,000	5.75%	16/1/2054	241,651	0.01%
Saudi Government International Bond	\$400,000	3.75%	21/1/2055	280,644	0.01%
Saudi Government International Bond	\$200,000	4.50%	22/4/2060	161,092	0.00%
SNB Funding Ltd.	\$200,000	2.90%	29/1/2027	188,655	0.00%
Suci Second Investment Co.	\$200,000	6.00%	25/10/2028	205,128	0.01%
Suci Second Investment Co.	\$200,000	5.17%	5/3/2031	197,203	0.01%
TMS Issuer Sarl	\$200,000	5.78%	23/8/2032	203,256	0.01%
				<b>12,150,377</b>	<b>0.30%</b>
<b>Singapore 0.31% (30 June 2023: 0.31%)</b>					
Clifford Capital Pte Ltd.	AUD300,000	4.75%	31/8/2028	201,068	0.01%
DBS Bank Ltd.	AUD300,000	4.68%	24/2/2026	199,391	0.00%
DBS Group Holdings Ltd.	\$200,000	1.19%	15/3/2027	180,868	0.00%
Housing & Development Board	SGD500,000	2.04%	16/9/2026	357,935	0.01%
Housing & Development Board	SGD250,000	2.68%	22/1/2029	179,504	0.00%
Housing & Development Board	SGD1,000,000	2.98%	23/1/2029	727,565	0.02%
Housing & Development Board	SGD250,000	2.60%	30/10/2029	178,094	0.00%
Housing & Development Board	SGD250,000	4.00%	6/12/2029	190,467	0.00%
Housing & Development Board	SGD500,000	1.87%	21/7/2033	327,237	0.01%
Singapore Government Bond	SGD680,000	2.13%	1/6/2026	489,578	0.01%
Singapore Government Bond	SGD150,000	1.25%	1/11/2026	105,473	0.00%
Singapore Government Bond	SGD500,000	3.50%	1/3/2027	370,785	0.01%
Singapore Government Bond	SGD1,000,000	2.88%	1/9/2027	729,282	0.02%
Singapore Government Bond	SGD740,000	2.63%	1/5/2028	533,910	0.01%
Singapore Government Bond	SGD2,000,000	2.88%	1/8/2028	1,456,206	0.04%
Singapore Government Bond	SGD990,000	2.88%	1/7/2029	718,240	0.02%
Singapore Government Bond	SGD420,000	2.88%	1/9/2030	303,580	0.01%
Singapore Government Bond	SGD360,000	1.63%	1/7/2031	239,097	0.01%
Singapore Government Bond	SGD800,000	2.63%	1/8/2032	564,893	0.01%
Singapore Government Bond	SGD450,000	3.38%	1/9/2033	336,227	0.01%
Singapore Government Bond	SGD420,000	2.25%	1/8/2036	280,044	0.01%
Singapore Government Bond	SGD265,000	2.38%	1/7/2039	175,919	0.00%
Singapore Government Bond	SGD600,000	2.75%	1/4/2042	417,295	0.01%
Singapore Government Bond	SGD600,000	2.75%	1/3/2046	416,628	0.01%
Singapore Government Bond	SGD800,000	1.88%	1/3/2050	462,300	0.01%
Singapore Government Bond	SGD550,000	1.88%	1/10/2051	313,876	0.01%
Singapore Government Bond	SGD476,000	3.00%	1/8/2072	342,893	0.01%
Standard Chartered Bank Singapore Ltd.	€1,021,000	3.32%	28/5/2027	1,096,149	0.03%
Temasek Financial I Ltd.	\$300,000	3.63%	1/8/2028	289,015	0.01%
Temasek Financial I Ltd.	\$250,000	1.00%	6/10/2030	200,063	0.01%
United Overseas Bank Ltd.	\$200,000	2.00%	14/10/2031	184,645	0.00%
				<b>12,568,227</b>	<b>0.31%</b>
<b>Slovakia 0.11% (30 June 2023: 0.13%)</b>					
Slovakia Government Bond	€500,000	0.63%	22/5/2026	509,773	0.01%
Slovakia Government Bond	€40,000	1.00%	12/6/2028	39,458	0.00%
Slovakia Government Bond	€175,000	0.75%	9/4/2030	162,958	0.01%
Slovakia Government Bond	€14,618	1.00%	14/5/2032	13,028	0.00%
Slovakia Government Bond	€350,000	3.63%	8/6/2033	376,861	0.01%
Slovakia Government Bond	€756,000	3.75%	6/3/2034	811,892	0.02%
Slovakia Government Bond	€1,088,068	3.75%	23/2/2035	1,156,293	0.03%
Slovakia Government Bond	€490,000	0.38%	21/4/2036	351,884	0.01%
Slovakia Government Bond	€60,000	1.88%	9/3/2037	51,447	0.00%
Slovakia Government Bond	€221,000	4.00%	23/2/2043	235,102	0.01%
Slovakia Government Bond	€223,000	2.25%	12/6/2068	155,868	0.00%
Slovenska Sporitelna A.S.	€500,000	3.25%	12/1/2026	532,006	0.01%
SPP-Distribucia A.S.	€100,000	1.00%	9/6/2031	83,127	0.00%
				<b>4,479,697</b>	<b>0.11%</b>
<b>Slovenia 0.06% (30 June 2023: 0.04%)</b>					
Slovenia Government Bond	€200,000	1.19%	14/3/2029	198,049	0.00%
Slovenia Government Bond	€450,000	0.28%	14/1/2030	416,401	0.01%
Slovenia Government Bond	€340,000	0.00%	12/2/2031	296,917	0.01%
Slovenia Government Bond	€119,000	2.25%	3/3/2032	119,353	0.00%
Slovenia Government Bond	€190,000	3.63%	11/3/2033	209,231	0.01%
Slovenia Government Bond	€803,000	3.00%	10/3/2034	836,142	0.02%
Slovenia Government Bond	€470,000	0.49%	20/10/2050	236,597	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Slovenia Government Bond	€80,000	0.69%	3/3/2081	33,676	0.00%
				<b>2,346,366</b>	<b>0.06%</b>
<b>South Africa 0.01% (30 June 2023: 0.02%)</b>					
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	196,343	0.01%
Anglo American Capital plc	\$200,000	2.63%	10/9/2030	170,511	0.00%
Anglo American Capital plc	\$200,000	4.75%	16/3/2052	165,243	0.00%
				<b>532,097</b>	<b>0.01%</b>
<b>South Korea 1.75% (30 June 2023: 1.71%)</b>					
Export-Import Bank of Korea	\$400,000	4.88%	11/1/2026	398,700	0.01%
Export-Import Bank of Korea	\$500,000	2.63%	26/5/2026	478,455	0.01%
Export-Import Bank of Korea	€265,000	3.50%	7/6/2026	283,422	0.01%
Export-Import Bank of Korea	\$400,000	4.25%	15/9/2027	391,984	0.01%
Export-Import Bank of Korea	\$200,000	5.00%	11/1/2028	201,023	0.01%
Export-Import Bank of Korea	\$200,000	1.25%	21/9/2030	161,009	0.00%
Export-Import Bank of Korea	\$200,000	5.13%	11/1/2033	201,446	0.01%
Hyundai Capital America	\$100,000	1.30%	8/1/2026	93,816	0.00%
Hyundai Capital America	\$125,000	5.50%	30/3/2026	124,873	0.00%
Hyundai Capital America	\$100,000	5.65%	26/6/2026	100,219	0.00%
Hyundai Capital America	\$100,000	1.65%	17/9/2026	92,042	0.00%
Hyundai Capital America	\$205,000	3.50%	2/11/2026	195,957	0.00%
Hyundai Capital America	\$200,000	3.00%	10/2/2027	188,484	0.00%
Hyundai Capital America	\$200,000	1.80%	10/1/2028	177,252	0.00%
Hyundai Capital America	\$100,000	2.00%	15/6/2028	88,131	0.00%
Hyundai Capital America	\$100,000	5.68%	26/6/2028	101,058	0.00%
Hyundai Capital America	\$100,000	6.38%	8/4/2030	104,314	0.00%
Hyundai Capital America	\$100,000	5.70%	26/6/2030	101,233	0.00%
Hyundai Capital America	\$200,000	5.40%	8/1/2031	198,655	0.01%
Industrial Bank of Korea	\$200,000	5.38%	4/10/2028	203,405	0.01%
KEB Hana Bank	€839,000	3.75%	4/5/2026	901,534	0.02%
Kookmin Bank	€200,000	0.05%	15/7/2025	206,411	0.01%
Kookmin Bank	€1,020,000	4.00%	13/4/2027	1,105,330	0.03%
Kookmin Bank	\$200,000	2.50%	4/11/2030	167,531	0.00%
Korea Development Bank	\$400,000	3.38%	16/9/2025	391,345	0.01%
Korea Development Bank	\$200,000	2.00%	12/9/2026	187,573	0.00%
Korea Development Bank	\$200,000	1.63%	19/1/2031	162,715	0.00%
Korea Development Bank	\$200,000	2.00%	25/10/2031	163,535	0.00%
Korea Electric Power Corp.	\$200,000	5.38%	31/7/2026	200,507	0.01%
Korea Expressway Corp.	\$200,000	5.00%	14/5/2027	199,859	0.01%
Korea Gas Corp.	\$200,000	2.25%	18/7/2026	188,448	0.00%
Korea Gas Corp.	\$200,000	5.00%	8/7/2029	199,416	0.01%
Korea Housing Finance Corp.	€500,000	0.01%	5/2/2025	524,268	0.01%
Korea Housing Finance Corp.	€200,000	0.01%	7/7/2025	206,849	0.01%
Korea Housing Finance Corp.	\$200,000	5.38%	15/11/2026	201,335	0.01%
Korea Housing Finance Corp.	€1,330,000	4.08%	25/9/2027	1,456,392	0.04%
Korea Housing Finance Corp.	\$200,000	4.63%	24/2/2033	191,716	0.00%
Korea Hydro & Nuclear Power Co., Ltd.	\$200,000	5.00%	18/7/2028	199,527	0.01%
Korea International Bond	€100,000	0.00%	16/9/2025	102,669	0.00%
Korea International Bond	\$250,000	5.63%	3/11/2025	251,454	0.01%
Korea International Bond	\$200,000	2.50%	19/6/2029	181,586	0.00%
Korea International Bond	\$200,000	1.00%	16/9/2030	161,519	0.00%
Korea National Oil Corp.	\$250,000	1.25%	7/4/2026	232,970	0.01%
Korea National Oil Corp.	\$200,000	2.63%	14/4/2026	190,923	0.00%
Korea National Oil Corp.	\$200,000	3.38%	27/3/2027	190,759	0.00%
Korea Treasury Bond	KRW2,010,000,000	1.13%	10/9/2025	1,429,529	0.04%
Korea Treasury Bond	KRW200,000,000	3.63%	10/9/2025	147,453	0.00%
Korea Treasury Bond	KRW3,250,000,000	4.25%	10/12/2025	2,400,242	0.06%
Korea Treasury Bond	KRW1,400,000,000	3.25%	10/3/2026	1,027,276	0.03%
Korea Treasury Bond	KRW1,000,000,000	1.25%	10/3/2026	705,845	0.02%
Korea Treasury Bond	KRW1,600,000,000	1.88%	10/6/2026	1,134,222	0.03%
Korea Treasury Bond	KRW800,000,000	1.75%	10/9/2026	566,133	0.01%
Korea Treasury Bond	KRW5,800,000,000	3.88%	10/12/2026	4,287,150	0.11%
Korea Treasury Bond	KRW800,000,000	1.50%	10/12/2026	558,018	0.01%
Korea Treasury Bond	KRW3,500,000,000	2.38%	10/3/2027	2,505,932	0.06%
Korea Treasury Bond	KRW500,000,000	2.13%	10/6/2027	352,465	0.01%
Korea Treasury Bond	KRW775,000,000	3.13%	10/9/2027	566,790	0.01%
Korea Treasury Bond	KRW320,000,000	2.38%	10/12/2027	226,458	0.01%
Korea Treasury Bond	KRW3,900,000,000	3.25%	10/3/2028	2,864,706	0.07%
Korea Treasury Bond	KRW900,000,000	2.63%	10/6/2028	640,031	0.02%
Korea Treasury Bond	KRW2,000,000,000	3.50%	10/9/2028	1,483,577	0.04%
Korea Treasury Bond	KRW770,000,000	2.38%	10/12/2028	540,074	0.01%
Korea Treasury Bond	KRW800,000,000	3.25%	10/3/2029	588,275	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Treasury Bond	KRW874,000,000	1.88%	10/6/2029	596,170	0.01%
Korea Treasury Bond	KRW1,200,000,000	1.38%	10/12/2029	790,929	0.02%
Korea Treasury Bond	KRW150,000,000	5.50%	10/12/2029	121,346	0.00%
Korea Treasury Bond	KRW1,760,000,000	1.38%	10/6/2030	1,150,875	0.03%
Korea Treasury Bond	KRW2,020,000,000	1.50%	10/12/2030	1,319,111	0.03%
Korea Treasury Bond	KRW2,301,790,000	2.00%	10/6/2031	1,543,160	0.04%
Korea Treasury Bond	KRW1,650,000,000	2.38%	10/12/2031	1,129,225	0.03%
Korea Treasury Bond	KRW1,400,000,000	3.38%	10/6/2032	1,024,411	0.03%
Korea Treasury Bond	KRW2,730,000,000	4.25%	10/12/2032	2,126,627	0.05%
Korea Treasury Bond	KRW1,390,000,000	3.25%	10/6/2033	1,009,013	0.03%
Korea Treasury Bond	KRW1,200,000,000	4.13%	10/12/2033	933,040	0.02%
Korea Treasury Bond	KRW650,000,000	3.75%	10/12/2033	489,334	0.01%
Korea Treasury Bond	KRW500,000,000	3.50%	10/6/2034	371,166	0.01%
Korea Treasury Bond	KRW490,000,000	2.63%	10/9/2035	337,004	0.01%
Korea Treasury Bond	KRW400,000,000	1.50%	10/9/2036	240,228	0.01%
Korea Treasury Bond	KRW825,730,000	2.38%	10/9/2038	542,857	0.01%
Korea Treasury Bond	KRW1,525,920,000	1.13%	10/9/2039	836,977	0.02%
Korea Treasury Bond	KRW630,000,000	1.50%	10/9/2040	360,885	0.01%
Korea Treasury Bond	KRW1,000,000,000	1.88%	10/9/2041	600,286	0.02%
Korea Treasury Bond	KRW2,350,000,000	3.25%	10/9/2042	1,726,190	0.04%
Korea Treasury Bond	KRW350,000,000	3.00%	10/12/2042	245,960	0.01%
Korea Treasury Bond	KRW1,320,000,000	3.88%	10/9/2043	1,056,525	0.03%
Korea Treasury Bond	KRW410,000,000	2.75%	10/12/2044	275,110	0.01%
Korea Treasury Bond	KRW820,000,000	2.00%	10/3/2046	485,066	0.01%
Korea Treasury Bond	KRW905,000,000	2.13%	10/3/2047	546,329	0.01%
Korea Treasury Bond	KRW1,502,710,000	2.63%	10/3/2048	993,195	0.02%
Korea Treasury Bond	KRW1,895,500,000	2.00%	10/3/2049	1,104,784	0.03%
Korea Treasury Bond	KRW2,420,000,000	1.50%	10/3/2050	1,272,909	0.03%
Korea Treasury Bond	KRW2,787,290,000	1.88%	10/3/2051	1,571,000	0.04%
Korea Treasury Bond	KRW2,726,590,000	2.50%	10/3/2052	1,738,693	0.04%
Korea Treasury Bond	KRW1,700,000,000	3.13%	10/9/2052	1,227,098	0.03%
Korea Treasury Bond	KRW3,145,000,000	3.25%	10/3/2053	2,325,656	0.06%
Korea Treasury Bond	KRW2,070,000,000	3.63%	10/9/2053	1,640,489	0.04%
Korea Treasury Bond	KRW1,800,000,000	3.25%	10/3/2054	1,333,476	0.03%
Korea Treasury Bond	KRW210,000,000	2.00%	10/9/2068	111,943	0.00%
Korea Treasury Bond	KRW550,000,000	1.63%	10/9/2070	253,164	0.01%
Korea Treasury Bond	KRW740,000,000	3.50%	10/9/2072	591,333	0.01%
KT Corp.	\$200,000	2.50%	18/7/2026	189,050	0.00%
LG Chem Ltd.	\$200,000	3.63%	15/4/2029	185,914	0.00%
POSCO	\$200,000	4.88%	23/1/2027	197,314	0.01%
POSCO	\$200,000	5.75%	17/1/2028	202,679	0.01%
Shinhan Bank Co., Ltd.	\$200,000	3.88%	24/3/2026	194,105	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	197,837	0.01%
SK Battery America, Inc.	\$200,000	2.13%	26/1/2026	187,728	0.00%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	187,862	0.00%
SK Hynix, Inc.	\$200,000	5.50%	16/1/2027	199,713	0.01%
SK Hynix, Inc.	\$200,000	6.38%	17/1/2028	205,558	0.01%
Woori Bank	\$200,000	4.75%	24/1/2027	198,101	0.01%
Woori Bank	\$200,000	4.88%	26/1/2028	199,268	0.01%
Woori Bank	\$200,000	4.75%	24/1/2029	198,342	0.01%
				<b>70,640,860</b>	<b>1.75%</b>

**Spain 2.71% (30 June 2023: 2.67%)**

Abertis Infraestructuras SA	€100,000	2.38%	27/9/2027	102,805	0.00%
Adif Alta Velocidad	€700,000	3.25%	31/5/2029	741,297	0.02%
Adif Alta Velocidad	€200,000	3.90%	30/4/2033	218,017	0.01%
Autonomous Community of Andalusia Spain	€481,000	3.20%	30/4/2030	512,897	0.01%
Autonomous Community of Andalusia Spain	€500,000	0.50%	30/4/2031	440,742	0.01%
Autonomous Community of Madrid Spain	€52,000	1.77%	30/4/2028	52,816	0.00%
Autonomous Community of Madrid Spain	€200,000	1.72%	30/4/2032	189,842	0.00%
AYT Cedula Cajas Global FTA	€100,000	4.75%	25/5/2027	110,733	0.00%
Banco Bilbao Vizcaya Argentaria SA	€600,000	3.13%	17/7/2027	640,311	0.02%
Banco Bilbao Vizcaya Argentaria SA	€400,000	3.38%	20/9/2027	428,205	0.01%
Banco de Sabadell SA	€100,000	0.88%	22/7/2025	104,001	0.00%
Banco de Sabadell SA	€200,000	3.50%	28/8/2026	214,619	0.01%
Banco de Sabadell SA	€200,000	5.13%	10/11/2028	223,440	0.01%
Banco de Sabadell SA	€500,000	5.25%	7/2/2029	556,537	0.01%
Banco de Sabadell SA	€800,000	3.25%	5/6/2034	852,603	0.02%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,020	0.01%
Banco Santander SA	\$50,000	5.18%	19/11/2025	49,502	0.00%
Banco Santander SA	€500,000	3.75%	16/1/2026	536,766	0.01%
Banco Santander SA	\$200,000	1.85%	25/3/2026	187,505	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	€400,000	3.13%	19/1/2027	422,435	0.01%
Banco Santander SA	€100,000	0.50%	4/2/2027	99,273	0.00%
Banco Santander SA	\$100,000	4.25%	11/4/2027	96,749	0.00%
Banco Santander SA	\$200,000	5.29%	18/8/2027	198,657	0.01%
Banco Santander SA	\$600,000	1.72%	14/9/2027	550,122	0.01%
Banco Santander SA	€100,000	0.20%	11/2/2028	95,171	0.00%
Banco Santander SA	€2,100,000	3.25%	14/2/2028	2,249,508	0.06%
Banco Santander SA	\$200,000	4.38%	12/4/2028	192,757	0.00%
Banco Santander SA	CHF300,000	0.31%	9/6/2028	319,047	0.01%
Banco Santander SA	\$200,000	5.59%	8/8/2028	202,005	0.01%
Banco Santander SA	€400,000	3.38%	11/1/2030	429,746	0.01%
Banco Santander SA	\$175,000	3.49%	28/5/2030	156,753	0.00%
Banco Santander SA	€100,000	1.63%	22/10/2030	92,199	0.00%
Banco Santander SA	\$50,000	2.96%	25/3/2031	42,700	0.00%
Banco Santander SA	€500,000	4.88%	18/10/2031	566,050	0.01%
Banco Santander SA	€100,000	0.10%	27/2/2032	84,055	0.00%
Banco Santander SA	\$200,000	6.92%	8/8/2033	209,047	0.01%
Banco Santander SA	\$40,000	6.94%	7/11/2033	43,683	0.00%
Banco Santander SA	€600,000	3.75%	9/1/2034	642,334	0.02%
Banco Santander SA	\$200,000	6.35%	14/3/2034	200,543	0.01%
Bankinter SA	€300,000	4.38%	3/5/2030	330,050	0.01%
Basque Government	€100,000	0.45%	30/4/2032	86,134	0.00%
Basque Government	€190,000	3.50%	30/4/2033	205,152	0.01%
Basque Government	€250,000	1.88%	30/7/2033	235,384	0.01%
CaixaBank SA	€300,000	5.00%	19/7/2029	334,681	0.01%
CaixaBank SA	\$200,000	5.67%	15/3/2030	199,207	0.01%
CaixaBank SA	€400,000	5.38%	14/11/2030	458,303	0.01%
CaixaBank SA	€100,000	6.88%	25/10/2033	128,930	0.00%
CaixaBank SA	€500,000	4.38%	29/11/2033	558,088	0.01%
CaixaBank SA	€200,000	6.13%	30/5/2034	226,783	0.01%
CaixaBank SA	\$200,000	6.84%	13/9/2034	211,269	0.01%
CaixaBank SA	\$200,000	6.04%	15/6/2035	200,666	0.01%
Caja Rural de Navarra SCC	€700,000	3.00%	26/4/2027	741,231	0.02%
Cellnex Finance Co., SA	€200,000	1.00%	15/9/2027	196,853	0.00%
Cellnex Telecom SA	€400,000	1.88%	26/6/2029	389,884	0.01%
Criteria Caixa SA	€200,000	0.88%	28/10/2027	194,815	0.00%
EDP Servicios Financieros Espana SA	€200,000	3.50%	16/7/2030	211,767	0.01%
Enagas Financiaciones SA	€100,000	3.63%	24/1/2034	104,393	0.00%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	€100,000	0.01%	17/9/2025	102,833	0.00%
Iberdrola Finanzas SA	€200,000	1.58%	Perpetual	195,576	0.00%
Iberdrola Finanzas SA	€300,000	3.13%	22/11/2028	319,278	0.01%
Iberdrola Finanzas SA	€200,000	1.38%	11/3/2032	185,731	0.00%
Iberdrola Finanzas SA	€500,000	3.38%	22/11/2032	529,760	0.01%
Iberdrola International BV	€100,000	1.87%	Perpetual	102,700	0.00%
Iberdrola International BV	€100,000	1.45%	Perpetual	99,754	0.00%
Iberdrola International BV	\$30,000	6.75%	15/7/2036	33,627	0.00%
Instituto de Credito Oficial	€200,000	0.00%	30/4/2026	202,018	0.01%
Merlin Properties Socimi SA	€200,000	2.38%	13/7/2027	205,560	0.01%
Merlin Properties Socimi SA	€800,000	2.38%	18/9/2029	797,036	0.02%
Merlin Properties Socimi SA	€100,000	1.38%	1/6/2030	91,881	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	85,656	0.00%
Programa Cedula TDA Fondo de Titulizacion de Activos	€100,000	4.25%	28/3/2027	109,594	0.00%
Red Electrica Financiaciones SAU	€100,000	1.25%	13/3/2027	101,686	0.00%
Redexis SAU.	€100,000	4.38%	30/5/2031	106,311	0.00%
Santander Consumer Finance SA	€200,000	0.50%	14/1/2027	198,621	0.00%
Santander Consumer Finance SA	€200,000	4.13%	5/5/2028	218,412	0.01%
Spain Government Bond	€2,841,000	0.00%	31/1/2026	2,897,797	0.07%
Spain Government Bond	€183,000	1.95%	30/4/2026	192,000	0.00%
Spain Government Bond	€523,000	2.80%	31/5/2026	556,793	0.01%
Spain Government Bond	€2,300,000	1.30%	31/10/2026	2,368,336	0.06%
Spain Government Bond	€1,199,000	0.00%	31/1/2027	1,187,871	0.03%
Spain Government Bond	€1,305,000	1.50%	30/4/2027	1,340,717	0.03%
Spain Government Bond	€2,119,000	2.50%	31/5/2027	2,234,884	0.06%
Spain Government Bond	€1,729,000	0.80%	30/7/2027	1,732,071	0.04%
Spain Government Bond	€13,143,000	0.00%	31/1/2028	12,655,975	0.31%
Spain Government Bond	€2,800,000	1.40%	30/4/2028	2,827,835	0.07%
Spain Government Bond	€1,600,000	1.40%	30/7/2028	1,610,289	0.04%
Spain Government Bond	€900,000	5.15%	31/10/2028	1,046,844	0.03%
Spain Government Bond	€887,185	6.00%	31/1/2029	1,071,084	0.03%
Spain Government Bond	€445,000	1.45%	30/4/2029	443,734	0.01%
Spain Government Bond	€6,000,000	3.50%	31/5/2029	6,560,335	0.16%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Spain Government Bond	€7,545,000	0.80%	30/7/2029	7,240,782	0.18%
Spain Government Bond	€1,500,000	0.50%	30/4/2030	1,391,345	0.03%
Spain Government Bond	€1,490,000	1.95%	30/7/2030	1,499,440	0.04%
Spain Government Bond	€284,000	1.25%	31/10/2030	272,414	0.01%
Spain Government Bond	€1,700,000	0.10%	30/4/2031	1,488,611	0.04%
Spain Government Bond	€831,000	0.50%	31/10/2031	738,172	0.02%
Spain Government Bond	€6,034,000	0.70%	30/4/2032	5,367,131	0.13%
Spain Government Bond	€2,000,000	5.75%	30/7/2032	2,527,798	0.06%
Spain Government Bond	€1,867,000	2.55%	31/10/2032	1,901,557	0.05%
Spain Government Bond	€936,000	3.15%	30/4/2033	992,867	0.02%
Spain Government Bond	€1,000,000	2.35%	30/7/2033	993,225	0.02%
Spain Government Bond	€600,000	3.55%	31/10/2033	654,032	0.02%
Spain Government Bond	€1,201,000	3.25%	30/4/2034	1,273,720	0.03%
Spain Government Bond	€2,330,000	3.45%	31/10/2034	2,503,808	0.06%
Spain Government Bond	€968,000	1.85%	30/7/2035	886,463	0.02%
Spain Government Bond	€563,000	4.20%	31/1/2037	643,465	0.02%
Spain Government Bond	€903,000	0.85%	30/7/2037	692,967	0.02%
Spain Government Bond	€1,619,000	3.90%	30/7/2039	1,771,024	0.04%
Spain Government Bond	€745,000	4.90%	30/7/2040	908,138	0.02%
Spain Government Bond	€1,049,000	1.20%	31/10/2040	776,408	0.02%
Spain Government Bond	€1,323,000	4.70%	30/7/2041	1,584,464	0.04%
Spain Government Bond	€400,000	1.00%	30/7/2042	274,653	0.01%
Spain Government Bond	€1,479,000	3.45%	30/7/2043	1,499,176	0.04%
Spain Government Bond	€1,210,000	5.15%	31/10/2044	1,534,098	0.04%
Spain Government Bond	€1,697,000	2.90%	31/10/2046	1,560,507	0.04%
Spain Government Bond	€1,344,000	2.70%	31/10/2048	1,174,269	0.03%
Spain Government Bond	€379,000	1.00%	31/10/2050	215,829	0.01%
Spain Government Bond	€2,219,000	1.90%	31/10/2052	1,560,898	0.04%
Spain Government Bond	€820,000	4.00%	31/10/2054	876,181	0.02%
Spain Government Bond	€1,477,000	3.45%	30/7/2066	1,401,962	0.03%
Spain Government Bond	€729,000	1.45%	31/10/2071	370,516	0.01%
Telefonica Emisiones SA	\$300,000	4.10%	8/3/2027	291,270	0.01%
Telefonica Emisiones SA	£200,000	5.45%	8/10/2029	256,032	0.01%
Telefonica Emisiones SA	€100,000	0.66%	3/2/2030	92,108	0.00%
Telefonica Emisiones SA	€200,000	2.59%	25/5/2031	201,594	0.01%
Telefonica Emisiones SA	€300,000	4.18%	21/11/2033	327,698	0.01%
Telefonica Emisiones SA	€100,000	1.96%	1/7/2039	82,049	0.00%
Telefonica Emisiones SA	\$375,000	5.21%	8/3/2047	332,227	0.01%
Telefonica Emisiones SA	€225,000	5.52%	1/3/2049	208,231	0.01%
Xunta de Galicia	€200,000	3.71%	30/7/2029	218,247	0.01%
				<b>109,464,057</b>	<b>2.71%</b>
<b>Supranational 2.79% (30 June 2023: 2.74%)</b>					
African Development Bank	€100,000	0.13%	7/10/2026	100,237	0.00%
African Development Bank	\$100,000	4.63%	4/1/2027	99,838	0.00%
African Development Bank	\$200,000	4.13%	25/2/2027	197,264	0.01%
African Development Bank	€800,000	0.50%	22/3/2027	800,401	0.02%
African Development Bank	\$125,000	4.38%	3/11/2027	124,080	0.00%
African Development Bank	\$425,000	4.38%	14/3/2028	422,039	0.01%
African Export-Import Bank	\$200,000	3.99%	21/9/2029	178,863	0.01%
Asian Development Bank	£801,000	6.13%	15/8/2025	1,024,174	0.03%
Asian Development Bank	\$400,000	0.38%	3/9/2025	378,898	0.01%
Asian Development Bank	\$170,000	4.25%	9/1/2026	168,283	0.00%
Asian Development Bank	\$700,000	0.50%	4/2/2026	653,021	0.02%
Asian Development Bank	\$100,000	1.00%	14/4/2026	93,452	0.00%
Asian Development Bank	\$25,000	2.00%	24/4/2026	23,765	0.00%
Asian Development Bank	\$240,000	4.88%	21/5/2026	240,109	0.01%
Asian Development Bank	CAD200,000	4.40%	13/7/2026	147,045	0.00%
Asian Development Bank	£100,000	0.63%	15/9/2026	115,990	0.00%
Asian Development Bank	\$200,000	4.13%	12/1/2027	197,397	0.01%
Asian Development Bank	\$150,000	1.50%	20/1/2027	138,698	0.00%
Asian Development Bank	\$1,000,000	3.13%	20/8/2027	957,140	0.02%
Asian Development Bank	\$25,000	2.50%	2/11/2027	23,406	0.00%
Asian Development Bank	\$250,000	3.75%	25/4/2028	243,188	0.01%
Asian Development Bank	\$80,000	1.25%	9/6/2028	70,628	0.00%
Asian Development Bank	\$250,000	4.50%	25/8/2028	249,954	0.01%
Asian Development Bank	\$200,000	4.38%	6/3/2029	199,347	0.01%
Asian Development Bank	\$500,000	4.95%	12/4/2029	495,839	0.01%
Asian Development Bank	\$10,000	1.75%	19/9/2029	8,751	0.00%
Asian Development Bank	€50,000	0.00%	24/10/2029	46,043	0.00%
Asian Development Bank	\$25,000	1.88%	24/1/2030	21,839	0.00%
Asian Development Bank	€150,000	0.03%	31/1/2030	136,799	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Asian Development Bank	\$100,000	1.50%	4/3/2031	83,101	0.00%
Asian Development Bank	\$200,000	3.13%	27/4/2032	182,554	0.01%
Asian Development Bank	€565,000	1.95%	22/7/2032	560,173	0.01%
Asian Development Bank	\$90,000	4.00%	12/1/2033	86,816	0.00%
Asian Development Bank	\$150,000	3.88%	14/6/2033	143,095	0.00%
Asian Development Bank	\$200,000	4.13%	12/1/2034	194,389	0.01%
Asian Infrastructure Investment Bank	\$200,000	3.38%	29/6/2025	196,460	0.01%
Asian Infrastructure Investment Bank	\$120,000	0.50%	27/1/2026	111,987	0.00%
Asian Infrastructure Investment Bank	\$120,000	4.88%	14/9/2026	120,248	0.00%
Asian Infrastructure Investment Bank	£200,000	1.13%	15/9/2026	234,371	0.01%
Asian Infrastructure Investment Bank	\$300,000	3.75%	14/9/2027	292,238	0.01%
Asian Infrastructure Investment Bank	\$90,000	4.00%	18/1/2028	88,302	0.00%
Asian Infrastructure Investment Bank	€100,000	3.00%	14/2/2028	107,041	0.00%
Asian Infrastructure Investment Bank	\$100,000	4.13%	18/1/2029	98,570	0.00%
Asian Infrastructure Investment Bank	€1,200,000	2.88%	23/5/2031	1,278,982	0.03%
Asian Infrastructure Investment Bank	\$50,000	4.25%	13/3/2034	48,814	0.00%
Banque Ouest Africaine de Developpement	\$200,000	5.00%	27/7/2027	190,694	0.01%
Concentrix Corp.	\$50,000	6.65%	2/8/2026	50,526	0.00%
Corp. Andina de Fomento	\$200,000	1.63%	23/9/2025	190,714	0.01%
Corp. Andina de Fomento	\$160,000	5.25%	21/11/2025	159,552	0.00%
Corp. Andina de Fomento	€710,000	0.25%	4/2/2026	719,333	0.02%
Corp. Andina de Fomento	CHF100,000	0.50%	26/2/2026	109,467	0.00%
Corp. Andina de Fomento	\$50,000	4.75%	1/4/2026	49,461	0.00%
Corp. Andina de Fomento	\$80,000	2.25%	8/2/2027	74,406	0.00%
Corp. Andina de Fomento	\$80,000	6.00%	26/4/2027	81,737	0.00%
Corp. Andina de Fomento	€100,000	4.50%	7/3/2028	109,882	0.00%
Corp. Andina de Fomento	\$100,000	5.00%	24/1/2029	99,916	0.00%
Corp. Andina de Fomento	£1,048,000	4.75%	16/4/2029	1,317,784	0.03%
Corp. Andina de Fomento	€1,046,000	3.63%	13/2/2030	1,114,623	0.03%
Council Of Europe Development Bank	€200,000	0.38%	15/12/2025	236,817	0.01%
Council Of Europe Development Bank	€100,000	0.00%	9/4/2027	98,672	0.00%
Council Of Europe Development Bank	\$50,000	4.63%	11/6/2027	50,028	0.00%
Council Of Europe Development Bank	\$60,000	3.63%	26/1/2028	58,133	0.00%
Council Of Europe Development Bank	\$50,000	4.13%	24/1/2029	49,297	0.00%
Council Of Europe Development Bank	€50,000	0.63%	30/1/2029	48,428	0.00%
Council Of Europe Development Bank	€597,000	2.88%	17/1/2033	634,513	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD4,000	4.55%	30/3/2027	2,951	0.00%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€100,000	0.15%	10/10/2034	79,914	0.00%
European Bank for Reconstruction & Development	\$100,000	0.50%	28/1/2026	93,330	0.00%
European Bank for Reconstruction & Development	\$450,000	4.38%	9/3/2028	447,440	0.01%
European Bank for Reconstruction & Development	\$100,000	4.13%	25/1/2029	98,573	0.00%
European Bank for Reconstruction & Development	\$75,000	4.25%	13/3/2034	73,423	0.00%
European Financial Stability Facility	€125,000	0.50%	11/7/2025	130,233	0.00%
European Financial Stability Facility	€450,000	1.50%	15/12/2025	470,827	0.01%
European Financial Stability Facility	€300,000	0.40%	26/1/2026	308,242	0.01%
European Financial Stability Facility	€1,300,000	0.00%	20/7/2026	1,309,213	0.03%
European Financial Stability Facility	€992,000	2.75%	17/8/2026	1,056,042	0.03%
European Financial Stability Facility	€100,000	0.75%	3/5/2027	100,815	0.00%
European Financial Stability Facility	€1,008,000	0.00%	13/10/2027	980,855	0.02%
European Financial Stability Facility	€218,000	3.00%	15/12/2028	234,085	0.01%
European Financial Stability Facility	€1,335,000	2.63%	16/7/2029	1,409,300	0.04%
European Financial Stability Facility	€218,000	3.00%	10/7/2030	234,044	0.01%
European Financial Stability Facility	€539,000	0.00%	20/1/2031	476,897	0.01%
European Financial Stability Facility	€73,000	2.88%	16/2/2033	77,469	0.00%
European Financial Stability Facility	€100,000	1.25%	24/5/2033	92,469	0.00%
European Financial Stability Facility	€565,000	0.88%	10/4/2035	482,198	0.01%
European Financial Stability Facility	€86,000	3.38%	3/4/2037	93,567	0.00%
European Financial Stability Facility	€1,140,000	3.38%	30/8/2038	1,229,120	0.03%
European Financial Stability Facility	€175,000	2.35%	29/7/2044	161,710	0.00%
European Financial Stability Facility	€350,000	1.20%	17/2/2045	259,432	0.01%
European Financial Stability Facility	€575,000	1.38%	31/5/2047	430,899	0.01%
European Financial Stability Facility	€100,000	1.80%	10/7/2048	80,682	0.00%
European Financial Stability Facility	€55,000	0.70%	20/1/2050	33,162	0.00%
European Financial Stability Facility	€160,000	0.05%	18/1/2052	72,602	0.00%
European Financial Stability Facility	€675,000	0.70%	17/1/2053	381,186	0.01%
European Financial Stability Facility	€65,000	1.75%	17/7/2053	49,744	0.00%
European Financial Stability Facility	€500,000	2.00%	28/2/2056	401,202	0.01%
European Investment Bank	€300,000	0.38%	16/7/2025	312,159	0.01%
European Investment Bank	\$500,000	0.63%	25/7/2025	477,078	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	\$200,000	2.75%	15/8/2025	194,989	0.01%
European Investment Bank	€50,000	2.75%	15/9/2025	53,310	0.00%
European Investment Bank	\$300,000	0.38%	15/12/2025	280,880	0.01%
European Investment Bank	\$2,176,000	0.38%	26/3/2026	2,015,256	0.05%
European Investment Bank	\$50,000	2.13%	13/4/2026	47,710	0.00%
European Investment Bank	£100,000	0.88%	15/5/2026	118,232	0.00%
European Investment Bank	€250,000	0.10%	15/10/2026	251,053	0.01%
European Investment Bank	£400,000	0.13%	14/12/2026	455,023	0.01%
European Investment Bank	€150,000	0.50%	15/1/2027	151,209	0.00%
European Investment Bank	AUD1,000,000	1.80%	19/1/2027	623,912	0.02%
European Investment Bank	\$175,000	1.38%	15/3/2027	160,631	0.00%
European Investment Bank	\$300,000	4.38%	19/3/2027	297,930	0.01%
European Investment Bank	€1,000,000	0.00%	17/6/2027	983,329	0.02%
European Investment Bank	€1,400,000	0.38%	15/9/2027	1,384,255	0.03%
European Investment Bank	\$400,000	0.63%	21/10/2027	352,075	0.01%
European Investment Bank	€400,000	0.00%	15/11/2027	389,257	0.01%
European Investment Bank	\$100,000	3.25%	15/11/2027	95,953	0.00%
European Investment Bank	€50,000	0.88%	14/1/2028	49,911	0.00%
European Investment Bank	AUD150,000	3.30%	3/2/2028	96,023	0.00%
European Investment Bank	\$500,000	3.88%	15/3/2028	488,970	0.01%
European Investment Bank	€500,000	2.75%	28/7/2028	533,071	0.01%
European Investment Bank	\$250,000	4.50%	16/10/2028	250,203	0.01%
European Investment Bank	£75,000	0.00%	7/12/2028	78,390	0.00%
European Investment Bank	£1,407,000	4.00%	15/2/2029	1,756,063	0.04%
European Investment Bank	\$200,000	4.00%	15/2/2029	196,150	0.01%
European Investment Bank	\$380,000	4.75%	15/6/2029	384,924	0.01%
European Investment Bank	€500,000	0.13%	20/6/2029	467,793	0.01%
European Investment Bank	€73,000	0.05%	16/1/2030	66,966	0.00%
European Investment Bank	€715,000	2.25%	15/3/2030	740,166	0.02%
European Investment Bank	\$400,000	3.63%	15/7/2030	382,755	0.01%
European Investment Bank	€1,342,000	2.75%	30/7/2030	1,424,145	0.04%
European Investment Bank	\$200,000	0.75%	23/9/2030	160,584	0.00%
European Investment Bank	£290,000	4.88%	16/12/2030	379,062	0.01%
European Investment Bank	€285,000	0.00%	14/1/2031	253,157	0.01%
European Investment Bank	€50,000	1.00%	14/3/2031	47,373	0.00%
European Investment Bank	€1,235,000	2.88%	15/10/2031	1,317,188	0.03%
European Investment Bank	€700,000	1.50%	15/6/2032	674,051	0.02%
European Investment Bank	€80,000	1.13%	15/11/2032	74,281	0.00%
European Investment Bank	€650,000	2.88%	12/1/2033	689,505	0.02%
European Investment Bank	\$100,000	3.75%	14/2/2033	95,004	0.00%
European Investment Bank	€100,000	1.13%	13/4/2033	91,770	0.00%
European Investment Bank	€1,567,000	3.00%	15/7/2033	1,674,787	0.04%
European Investment Bank	€1,281,000	2.75%	16/1/2034	1,338,612	0.03%
European Investment Bank	\$325,000	4.13%	13/2/2034	315,426	0.01%
European Investment Bank	€150,000	0.01%	15/11/2035	113,760	0.00%
European Investment Bank	\$420,000	4.88%	15/2/2036	430,870	0.01%
European Investment Bank	€200,000	0.20%	17/3/2036	153,628	0.00%
European Investment Bank	€50,000	1.13%	15/9/2036	42,849	0.00%
European Investment Bank	€200,000	3.88%	8/6/2037	237,955	0.01%
European Investment Bank	€500,000	4.00%	15/10/2037	584,612	0.02%
European Investment Bank	€50,000	0.50%	13/11/2037	38,302	0.00%
European Investment Bank	€100,000	2.75%	15/3/2040	101,233	0.00%
European Investment Bank	€550,000	0.25%	15/6/2040	373,877	0.01%
European Investment Bank	€50,000	0.01%	15/5/2041	31,465	0.00%
European Investment Bank	€320,000	1.00%	14/11/2042	237,371	0.01%
European Investment Bank	£20,000	4.50%	7/3/2044	24,486	0.00%
European Investment Bank	€250,000	1.75%	15/9/2045	207,371	0.01%
European Investment Bank	£15,000	4.63%	12/10/2054	18,630	0.00%
European Stability Mechanism	\$200,000	0.38%	10/9/2025	189,282	0.01%
European Stability Mechanism	€424,000	1.00%	23/9/2025	442,352	0.01%
European Stability Mechanism	€150,000	0.50%	2/3/2026	154,080	0.00%
European Stability Mechanism	€420,000	0.00%	15/12/2026	418,303	0.01%
European Stability Mechanism	€330,000	1.00%	23/6/2027	334,043	0.01%
European Stability Mechanism	€100,000	0.75%	5/9/2028	98,140	0.00%
European Stability Mechanism	€1,785,000	2.63%	18/9/2029	1,886,912	0.05%
European Stability Mechanism	€600,000	0.01%	4/3/2030	546,819	0.01%
European Stability Mechanism	€404,000	3.00%	23/8/2033	434,257	0.01%
European Stability Mechanism	€50,000	1.63%	17/11/2036	45,354	0.00%
European Stability Mechanism	€100,000	1.75%	20/10/2045	82,841	0.00%
European Stability Mechanism	€1,000,000	1.80%	2/11/2046	832,196	0.02%
European Union	€4,695,877	2.75%	5/10/2026	4,997,035	0.12%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Union	€1,039,991	2.00%	4/10/2027	1,081,721	0.03%
European Union	€990,000	2.88%	6/12/2027	1,056,395	0.03%
European Union	€137,000	3.13%	5/12/2028	147,656	0.00%
European Union	€319,000	0.00%	4/7/2029	295,937	0.01%
European Union	€100,000	1.38%	4/10/2029	99,174	0.00%
European Union	€1,538,000	1.63%	4/12/2029	1,538,533	0.04%
European Union	€55,000	0.00%	4/10/2030	49,194	0.00%
European Union	€1,288,000	3.13%	4/12/2030	1,390,288	0.04%
European Union	€490,000	0.75%	4/4/2031	455,202	0.01%
European Union	€802,382	0.00%	4/7/2031	700,153	0.02%
European Union	€1,500,000	1.00%	6/7/2032	1,381,067	0.03%
European Union	€1,520,000	2.75%	4/2/2033	1,592,358	0.04%
European Union	€250,000	1.25%	4/4/2033	232,034	0.01%
European Union	€2,750,000	3.25%	4/7/2034	2,976,348	0.07%
European Union	€275,000	0.00%	4/7/2035	210,029	0.01%
European Union	€100,000	1.13%	4/4/2036	86,178	0.00%
European Union	€280,000	0.25%	22/4/2036	214,945	0.01%
European Union	€1,100,000	0.20%	4/6/2036	835,875	0.02%
European Union	€159,365	0.40%	4/2/2037	121,409	0.00%
European Union	€15,000	1.13%	4/6/2037	12,526	0.00%
European Union	€145,000	2.75%	4/12/2037	147,276	0.00%
European Union	€1,804,000	3.38%	4/10/2038	1,934,059	0.05%
European Union	€491,000	0.10%	4/10/2040	318,051	0.01%
European Union	€748,599	0.45%	4/7/2041	500,848	0.01%
European Union	€710,351	3.38%	4/11/2042	752,693	0.02%
European Union	€1,561,339	1.25%	4/2/2043	1,177,228	0.03%
European Union	€907,000	4.00%	4/4/2044	1,039,245	0.03%
European Union	€100,000	0.45%	2/5/2046	60,011	0.00%
European Union	€250,000	0.75%	4/1/2047	160,745	0.00%
European Union	€1,161,129	2.63%	4/2/2048	1,075,474	0.03%
European Union	€1,097,000	3.25%	4/2/2050	1,126,733	0.03%
European Union	€350,463	0.70%	6/7/2051	200,374	0.01%
European Union	€526,256	2.50%	4/10/2052	463,434	0.01%
European Union	€1,131,939	3.00%	4/3/2053	1,102,719	0.03%
European Union	€1,115,000	3.38%	5/10/2054	1,154,823	0.03%
Inter-American Development Bank	\$450,000	0.63%	15/7/2025	429,701	0.01%
Inter-American Development Bank	AUD95,000	2.75%	30/10/2025	61,962	0.00%
Inter-American Development Bank	CAD10,000	4.40%	26/1/2026	7,322	0.00%
Inter-American Development Bank	\$300,000	0.88%	20/4/2026	279,572	0.01%
Inter-American Development Bank	\$175,000	4.50%	15/5/2026	173,918	0.00%
Inter-American Development Bank	\$5,000	2.00%	23/7/2026	4,732	0.00%
Inter-American Development Bank	£1,000,000	0.50%	15/9/2026	1,156,772	0.03%
Inter-American Development Bank	\$160,000	4.38%	1/2/2027	158,912	0.00%
Inter-American Development Bank	\$25,000	2.38%	7/7/2027	23,442	0.00%
Inter-American Development Bank	CAD25,000	0.88%	27/8/2027	16,662	0.00%
Inter-American Development Bank	\$250,000	0.63%	16/9/2027	220,737	0.01%
Inter-American Development Bank	\$210,000	4.00%	12/1/2028	206,146	0.01%
Inter-American Development Bank	AUD150,000	3.10%	22/2/2028	95,291	0.00%
Inter-American Development Bank	\$200,000	1.13%	20/7/2028	175,303	0.01%
Inter-American Development Bank	\$25,000	3.13%	18/9/2028	23,700	0.00%
Inter-American Development Bank	\$700,000	4.13%	15/2/2029	690,316	0.02%
Inter-American Development Bank	CAD375,000	4.60%	1/3/2029	283,412	0.01%
Inter-American Development Bank	\$225,000	2.25%	18/6/2029	203,190	0.01%
Inter-American Development Bank	\$200,000	3.50%	14/9/2029	191,198	0.01%
Inter-American Development Bank	AUD200,000	4.70%	3/10/2030	133,160	0.00%
Inter-American Development Bank	\$150,000	1.13%	13/1/2031	121,833	0.00%
Inter-American Development Bank	\$150,000	3.50%	12/4/2033	139,007	0.00%
Inter-American Development Bank	\$200,000	4.50%	13/9/2033	199,735	0.01%
Inter-American Development Bank	\$25,000	3.88%	28/10/2041	21,959	0.00%
Inter-American Development Bank	\$25,000	3.20%	7/8/2042	19,970	0.00%
Inter-American Development Bank	\$25,000	4.38%	24/1/2044	23,356	0.00%
Inter-American Investment Corp.	\$50,000	4.13%	15/2/2028	48,986	0.00%
Inter-American Investment Corp.	\$100,000	4.75%	19/9/2028	100,394	0.00%
Inter-American Investment Corp.	\$75,000	4.25%	14/2/2029	73,932	0.00%
International Bank for Reconstruction & Development	CAD30,000	0.75%	2/7/2025	21,137	0.00%
International Bank for Reconstruction & Development	\$500,000	0.38%	28/7/2025	475,554	0.01%
International Bank for Reconstruction & Development	\$70,000	2.50%	29/7/2025	68,114	0.00%
International Bank for Reconstruction & Development	\$400,000	0.50%	28/10/2025	377,063	0.01%
International Bank for Reconstruction & Development	\$100,000	4.75%	10/4/2026	99,829	0.00%
International Bank for Reconstruction & Development	\$495,000	0.88%	15/7/2026	458,265	0.01%
International Bank for Reconstruction & Development	£100,000	0.25%	22/7/2026	115,764	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Bank for Reconstruction & Development	NZD500,000	2.88%	30/11/2026	290,381	0.01%
International Bank for Reconstruction & Development	€90,000	0.00%	15/1/2027	89,468	0.00%
International Bank for Reconstruction & Development	CAD350,000	1.80%	19/1/2027	242,488	0.01%
International Bank for Reconstruction & Development	\$400,000	3.13%	15/6/2027	383,928	0.01%
International Bank for Reconstruction & Development	NZD1,000,000	4.25%	29/7/2027	599,191	0.02%
International Bank for Reconstruction & Development	CAD80,000	0.88%	28/9/2027	53,222	0.00%
International Bank for Reconstruction & Development	€50,000	0.63%	22/11/2027	49,651	0.00%
International Bank for Reconstruction & Development	\$600,000	0.75%	24/11/2027	528,859	0.01%
International Bank for Reconstruction & Development	€450,000	0.01%	24/4/2028	431,830	0.01%
International Bank for Reconstruction & Development	\$500,000	3.50%	12/7/2028	481,926	0.01%
International Bank for Reconstruction & Development	\$300,000	4.63%	1/8/2028	301,459	0.01%
International Bank for Reconstruction & Development	\$200,000	1.13%	13/9/2028	174,522	0.00%
International Bank for Reconstruction & Development	£1,164,000	3.88%	2/10/2028	1,448,641	0.04%
International Bank for Reconstruction & Development	£100,000	1.25%	13/12/2028	111,195	0.00%
International Bank for Reconstruction & Development	€300,000	0.25%	21/5/2029	282,819	0.01%
International Bank for Reconstruction & Development	CAD5,000	1.95%	20/9/2029	3,335	0.00%
International Bank for Reconstruction & Development	\$710,000	3.63%	21/9/2029	682,652	0.02%
International Bank for Reconstruction & Development	\$550,000	3.88%	14/2/2030	534,196	0.01%
International Bank for Reconstruction & Development	€400,000	0.50%	16/4/2030	373,850	0.01%
International Bank for Reconstruction & Development	\$200,000	0.88%	14/5/2030	163,371	0.00%
International Bank for Reconstruction & Development	\$250,000	4.00%	25/7/2030	243,973	0.01%
International Bank for Reconstruction & Development	\$300,000	0.75%	26/8/2030	240,772	0.01%
International Bank for Reconstruction & Development	\$200,000	4.00%	10/1/2031	194,759	0.01%
International Bank for Reconstruction & Development	\$200,000	1.25%	10/2/2031	163,538	0.00%
International Bank for Reconstruction & Development	\$200,000	4.50%	10/4/2031	200,444	0.01%
International Bank for Reconstruction & Development	\$350,000	1.63%	3/11/2031	288,421	0.01%
International Bank for Reconstruction & Development	\$200,000	2.50%	29/3/2032	174,761	0.00%
International Bank for Reconstruction & Development	€100,000	0.63%	12/1/2033	88,506	0.00%
International Bank for Reconstruction & Development	\$100,000	4.75%	14/11/2033	101,975	0.00%
International Bank for Reconstruction & Development	€803,000	2.90%	14/2/2034	850,649	0.02%
International Bank for Reconstruction & Development	€475,000	3.10%	14/4/2038	501,119	0.01%
International Bank for Reconstruction & Development	€650,000	3.45%	13/9/2038	713,109	0.02%
International Development Association	£250,000	0.38%	22/9/2027	278,120	0.01%
International Development Association	\$150,000	4.88%	1/11/2028	152,087	0.00%
International Development Association	\$239,000	4.38%	11/6/2029	237,882	0.01%
International Development Association	\$325,000	1.00%	3/12/2030	262,058	0.01%
International Development Association	€260,000	1.75%	5/5/2037	235,984	0.01%
International Development Association	€100,000	0.70%	17/1/2042	69,830	0.00%
International Development Association	\$467,000	3.20%	18/1/2044	485,858	0.01%
International Finance Corp.	\$500,000	3.63%	15/9/2025	491,680	0.01%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	649,878	0.02%
International Finance Corp.	CAD100,000	4.50%	21/8/2026	73,722	0.00%
International Finance Corp.	\$75,000	4.38%	15/1/2027	74,496	0.00%
International Finance Corp.	CAD125,000	1.85%	28/1/2027	86,665	0.00%
International Finance Corp.	\$75,000	4.50%	13/7/2028	75,050	0.00%
International Finance Corp.	\$150,000	4.25%	2/7/2029	148,823	0.00%
International Finance Corp.	\$175,000	0.75%	27/8/2030	140,491	0.00%
International Finance Corp.	AUD400,000	1.50%	15/4/2035	189,592	0.01%
Isdb Trust Services No 2 Sarl	\$500,000	4.60%	14/3/2028	496,535	0.01%
New Development Bank	\$425,000	0.63%	29/9/2025	399,855	0.01%
Nordic Investment Bank	\$200,000	0.50%	21/1/2026	186,857	0.01%
Nordic Investment Bank	€50,000	0.00%	25/9/2026	50,100	0.00%
Nordic Investment Bank	\$250,000	4.38%	14/3/2028	248,348	0.01%
Nordic Investment Bank	\$200,000	4.25%	28/2/2029	198,142	0.01%
Nordic Investment Bank	€170,000	0.25%	9/3/2029	161,370	0.00%
				<b>112,881,346</b>	<b>2.79%</b>
<b>Sweden 0.75% (30 June 2023: 0.72%)</b>					
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	94,912	0.00%
Akelius Residential Property Financing BV	€100,000	1.13%	11/1/2029	92,480	0.00%
Akelius Residential Property Financing BV	€100,000	0.75%	22/2/2030	85,921	0.00%
Alfa Laval Treasury International AB	€100,000	1.38%	18/2/2029	97,789	0.00%
Balder Finland OYJ	€200,000	1.00%	20/1/2029	176,104	0.00%
Castellum AB	€100,000	0.75%	4/9/2026	99,812	0.00%
Essity AB	€200,000	0.25%	8/2/2031	184,610	0.01%
Essity Capital BV	€320,000	3.00%	21/9/2026	340,485	0.01%
H&M Finance BV	€200,000	0.25%	25/8/2029	179,588	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	99,868	0.00%
Heimstaden Bostad Treasury BV	€300,000	1.00%	13/4/2028	262,099	0.01%
Investor AB	€200,000	2.75%	10/6/2032	204,629	0.01%
Kommuninvest I Sverige AB	\$200,000	2.75%	1/3/2025	196,571	0.01%
Kommuninvest I Sverige AB	\$500,000	4.75%	2/7/2025	497,517	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kommuninvest I Sverige AB	SEK15,000,000	3.00%	1/9/2025	1,411,651	0.04%
Kommuninvest I Sverige AB	SEK700,000	1.00%	12/11/2026	63,237	0.00%
Kommuninvest I Sverige AB	€1,500,000	2.75%	12/2/2027	1,593,853	0.04%
Kommuninvest I Sverige AB	SEK1,000,000	0.88%	16/5/2029	86,084	0.00%
Kommuninvest I Sverige AB	SEK8,000,000	3.25%	12/11/2029	771,831	0.02%
Lansforsakringar Hypotek AB	SEK1,000,000	1.50%	16/9/2026	91,396	0.00%
Lansforsakringar Hypotek AB	SEK4,600,000	1.00%	15/9/2027	409,056	0.01%
Lansforsakringar Hypotek AB	SEK10,000,000	3.00%	19/9/2029	945,137	0.02%
Nordea Hypotek AB	SEK10,000,000	1.00%	17/9/2025	919,045	0.02%
Nordea Hypotek AB	SEK16,000,000	1.00%	16/6/2027	1,428,540	0.04%
Nordea Hypotek AB	SEK10,000,000	3.50%	20/9/2028	964,960	0.02%
Sagax AB	€400,000	4.38%	29/5/2030	430,737	0.01%
Sagax Euro Mtn NL BV	€100,000	1.00%	17/5/2029	92,604	0.00%
Sandvik AB	€300,000	3.75%	27/9/2029	325,863	0.01%
Securitas AB	€200,000	0.25%	22/2/2028	190,611	0.01%
Skandinaviska Enskilda Banken AB	\$200,000	1.20%	9/9/2026	183,296	0.01%
Skandinaviska Enskilda Banken AB	€300,000	1.75%	11/11/2026	309,488	0.01%
Skandinaviska Enskilda Banken AB	€600,000	0.75%	9/8/2027	590,228	0.02%
Skandinaviska Enskilda Banken AB	€200,000	3.75%	7/2/2028	215,372	0.01%
Skandinaviska Enskilda Banken AB	€403,000	3.25%	4/5/2028	432,524	0.01%
Skandinaviska Enskilda Banken AB	SEK10,000,000	1.00%	19/12/2029	847,557	0.02%
Stadshypotek AB	SEK10,000,000	0.50%	1/6/2026	899,736	0.02%
Stadshypotek AB	SEK10,000,000	2.50%	1/12/2027	931,175	0.02%
Stadshypotek AB	SEK1,000,000	2.00%	1/9/2028	91,037	0.00%
Stadshypotek AB	€1,000,000	0.01%	24/11/2028	935,784	0.02%
Svensk Exportkredit AB	\$200,000	0.50%	26/8/2025	189,582	0.01%
Svensk Exportkredit AB	\$49,000	4.63%	28/11/2025	48,656	0.00%
Svensk Exportkredit AB	£250,000	0.13%	15/12/2025	294,633	0.01%
Svensk Exportkredit AB	\$500,000	4.13%	14/6/2028	490,603	0.01%
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	322,948	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	3/9/2026	99,363	0.00%
Svenska Handelsbanken AB	\$400,000	3.95%	10/6/2027	387,740	0.01%
Svenska Handelsbanken AB	AUD500,000	5.00%	2/3/2028	331,574	0.01%
Svenska Handelsbanken AB	\$500,000	5.50%	15/6/2028	503,000	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	6/9/2028	93,739	0.00%
Svenska Handelsbanken AB	€100,000	1.38%	23/2/2029	97,790	0.00%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	103,776	0.00%
Svenska Handelsbanken AB	£100,000	4.63%	23/8/2032	121,420	0.00%
Sveriges Sakerstallda Obligationer AB	SEK30,000,000	3.50%	14/6/2028	2,894,317	0.07%
Sveriges Sakerstallda Obligationer AB	€100,000	0.38%	5/6/2029	93,793	0.00%
Swedbank AB	\$300,000	5.47%	15/6/2026	300,746	0.01%
Swedbank AB	€125,000	0.30%	20/5/2027	126,006	0.00%
Swedbank AB	€500,000	2.10%	25/5/2027	517,120	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	199,433	0.01%
Swedbank AB	€500,000	3.38%	29/5/2030	533,779	0.01%
Swedbank AB	€200,000	3.63%	23/8/2032	210,423	0.01%
Swedbank AB	£100,000	7.27%	15/11/2032	130,646	0.00%
Swedbank Hypotek AB	SEK9,600,000	3.00%	28/3/2029	908,194	0.02%
Sweden Government Bond	SEK5,000,000	1.00%	12/11/2026	456,851	0.01%
Sweden Government Bond	SEK15,000,000	0.75%	12/5/2028	1,339,557	0.03%
Sweden Government Bond	SEK2,500,000	0.75%	12/11/2029	219,407	0.01%
Sweden Government Bond	SEK3,000,000	0.13%	12/5/2031	247,004	0.01%
Sweden Government Bond	SEK3,600,000	0.50%	24/11/2045	236,901	0.01%
Sweden Government Bond	SEK3,910,000	1.38%	23/6/2071	250,135	0.01%
Sweden Government International Bond	\$200,000	4.38%	30/1/2026	198,289	0.01%
Tele2 AB	€160,000	3.75%	22/11/2029	171,180	0.00%
Telia Co. AB	€100,000	2.75%	30/6/2083	100,104	0.00%
Vattenfall AB	€143,000	3.75%	18/10/2026	154,023	0.00%
Vattenfall AB	£50,000	6.88%	15/4/2039	71,734	0.00%
Volvo Treasury AB	€100,000	1.63%	18/9/2025	104,555	0.00%
				<b>30,322,208</b>	<b>0.75%</b>
<b>Switzerland 1.14% (30 June 2023: 1.03%)</b>					
ABB Finance BV	€300,000	0.00%	19/1/2030	269,863	0.01%
Alcon Finance Corp.	\$200,000	2.60%	27/5/2030	174,288	0.00%
Alcon Finance Corp.	\$200,000	5.38%	6/12/2032	200,340	0.01%
Argentum Netherlands BV for Givaudan SA	€100,000	2.00%	17/9/2030	98,337	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€300,000	3.50%	1/10/2046	317,156	0.01%
Canton of Geneva Switzerland	CHF100,000	0.25%	29/11/2027	108,464	0.00%
Canton of Geneva Switzerland	CHF100,000	0.60%	4/7/2046	100,318	0.00%
Canton of Zurich	CHF360,000	0.00%	10/11/2033	366,257	0.01%
Canton of Zurich	CHF400,000	2.00%	29/7/2038	500,901	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cloverie plc for Zurich Insurance Co., Ltd.	\$100,000	5.63%	24/6/2046	98,905	0.00%
Credit Suisse USA LLC	\$50,000	7.13%	15/7/2032	54,945	0.00%
ELM BV for Swiss Reinsurance Co., Ltd.	€200,000	2.60%	Perpetual	208,295	0.01%
Firmenich Productions Participations SAS	€100,000	1.75%	30/4/2030	97,415	0.00%
Glencore Finance Canada Ltd.	\$50,000	6.90%	15/11/2037	53,655	0.00%
Glencore Finance Canada Ltd.	\$15,000	6.00%	15/11/2041	14,700	0.00%
Glencore Finance Canada Ltd.	\$45,000	5.55%	25/10/2042	41,899	0.00%
Glencore Funding LLC	\$25,000	4.88%	12/3/2029	24,644	0.00%
Helvetia Europe SA	€100,000	2.75%	30/9/2041	94,116	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	199,493	0.00%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	85,903	0.00%
Holcim Finance Luxembourg SA	€100,000	0.63%	19/1/2033	82,226	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	3.00%	12/5/2032	321,101	0.01%
Holcim Sterling Finance Netherlands BV	£100,000	2.25%	4/4/2034	96,040	0.00%
Nestle Finance International Ltd.	€600,000	1.13%	1/4/2026	620,131	0.02%
Nestle Finance International Ltd.	€1,350,000	0.00%	14/6/2026	1,360,955	0.03%
Nestle Finance International Ltd.	€200,000	0.88%	29/3/2027	201,908	0.01%
Nestle Finance International Ltd.	€200,000	0.88%	14/6/2041	144,048	0.00%
Nestle SA	CHF425,000	2.25%	8/11/2029	498,386	0.01%
Nestle SA	CHF500,000	2.50%	14/7/2034	615,100	0.02%
Novartis Capital Corp.	\$15,000	2.00%	14/2/2027	13,971	0.00%
Novartis Capital Corp.	\$201,000	3.10%	17/5/2027	191,972	0.00%
Novartis Capital Corp.	\$200,000	4.40%	6/5/2044	178,216	0.00%
Novartis Capital Corp.	\$100,000	4.00%	20/11/2045	83,551	0.00%
Novartis Capital Corp.	\$115,000	2.75%	14/8/2050	74,557	0.00%
Novartis Finance SA	€200,000	1.13%	30/9/2027	201,192	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.38%	15/10/2025	220,328	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.38%	26/1/2026	1,098,838	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF250,000	1.50%	21/1/2028	281,685	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.38%	10/7/2028	215,926	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.50%	22/1/2029	108,132	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF230,000	0.00%	26/10/2029	240,883	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.38%	21/1/2030	106,760	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF135,000	0.00%	26/2/2030	140,826	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.13%	10/12/2030	1,040,975	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	2.13%	18/10/2032	1,193,618	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF675,000	1.50%	6/9/2033	768,858	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.75%	28/11/2034	105,773	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	1.00%	25/1/2036	108,099	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.25%	14/10/2036	196,703	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.25%	6/10/2042	93,724	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF600,000	1.75%	24/3/2043	728,086	0.02%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,110,000	0.00%	21/6/2028	1,182,042	0.03%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF150,000	0.30%	9/4/2029	160,492	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,800,000	0.00%	19/7/2030	1,867,515	0.05%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF100,000	0.55%	29/1/2031	106,914	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,500,000	1.85%	5/5/2031	1,744,938	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF650,000	2.13%	21/9/2038	804,709	0.02%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF100,000	0.70%	4/3/2039	103,085	0.00%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	194,744	0.00%
Richemont International Holding SA	€100,000	1.50%	26/3/2030	97,420	0.00%
Roche Holdings, Inc.	\$200,000	3.00%	10/11/2025	194,638	0.00%
Roche Holdings, Inc.	\$350,000	1.93%	13/12/2028	308,871	0.01%
Roche Holdings, Inc.	\$500,000	2.08%	13/12/2031	408,346	0.01%
Roche Holdings, Inc.	\$300,000	2.61%	13/12/2051	183,449	0.00%
Sika Capital BV	€200,000	3.75%	3/11/2026	215,326	0.01%
Swiss Confederation Government Bond	CHF1,900,000	1.25%	28/5/2026	2,133,245	0.05%
Swiss Confederation Government Bond	CHF200,000	3.25%	27/6/2027	239,164	0.01%
Swiss Confederation Government Bond	CHF200,000	0.00%	22/6/2029	215,466	0.01%
Swiss Confederation Government Bond	CHF1,789,000	0.50%	27/5/2030	1,977,958	0.05%
Swiss Confederation Government Bond	CHF1,531,000	0.00%	26/6/2034	1,612,054	0.04%
Swiss Confederation Government Bond	CHF136,000	0.25%	23/6/2035	146,339	0.00%
Swiss Confederation Government Bond	CHF550,000	1.50%	26/10/2038	690,729	0.02%
Swiss Confederation Government Bond	CHF625,000	0.00%	24/7/2039	639,212	0.02%
Swiss Confederation Government Bond	CHF382,000	1.25%	28/6/2043	475,007	0.01%
Swiss Confederation Government Bond	CHF750,000	0.50%	28/6/2045	818,857	0.02%
Swiss Confederation Government Bond	CHF165,000	4.00%	6/1/2049	326,343	0.01%
Swiss Confederation Government Bond	CHF90,000	0.50%	24/5/2055	98,748	0.00%
Swiss Confederation Government Bond	CHF100,000	2.00%	25/6/2064	172,969	0.00%
Swiss Re Finance Luxembourg SA	\$300,000	5.00%	2/4/2049	288,975	0.01%
Swisscom Finance BV	€280,000	3.50%	29/5/2026	300,932	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	184,898	0.00%
UBS AG	€100,000	0.25%	5/1/2026	101,777	0.00%
UBS AG	£400,000	7.75%	10/3/2026	525,803	0.01%
UBS AG	€300,000	0.01%	31/3/2026	302,483	0.01%
UBS AG	\$300,000	1.25%	7/8/2026	275,626	0.01%
UBS AG	€400,000	5.50%	20/8/2026	445,050	0.01%
UBS AG	\$200,000	7.50%	15/2/2028	213,985	0.01%
UBS AG	AUD500,000	5.81%	24/11/2028	340,667	0.01%
UBS Group AG	£300,000	2.75%	8/8/2025	367,975	0.01%
UBS Group AG	£100,000	2.13%	12/9/2025	125,507	0.00%
UBS Group AG	\$275,000	4.13%	24/9/2025	269,692	0.01%
UBS Group AG	\$200,000	4.13%	15/4/2026	194,931	0.00%
UBS Group AG	\$238,000	4.55%	17/4/2026	233,926	0.01%
UBS Group AG	\$425,000	4.49%	12/5/2026	420,024	0.01%
UBS Group AG	\$100,000	2.19%	5/6/2026	96,683	0.00%
UBS Group AG	€300,000	2.13%	13/10/2026	314,048	0.01%
UBS Group AG	\$200,000	5.71%	12/1/2027	200,131	0.01%
UBS Group AG	\$250,000	1.31%	2/2/2027	233,000	0.01%
UBS Group AG	€500,000	1.00%	24/6/2027	506,853	0.01%
UBS Group AG	\$150,000	4.28%	9/1/2028	143,861	0.00%
UBS Group AG	\$300,000	6.44%	11/8/2028	307,622	0.01%
UBS Group AG	€200,000	0.25%	5/11/2028	191,267	0.00%
UBS Group AG	\$100,000	3.87%	12/1/2029	94,318	0.00%
UBS Group AG	€1,200,000	7.75%	1/3/2029	1,452,601	0.04%
UBS Group AG	\$200,000	5.43%	8/2/2030	199,363	0.00%
UBS Group AG	\$275,000	3.13%	13/8/2030	246,451	0.01%
UBS Group AG	\$200,000	5.62%	13/9/2030	201,057	0.01%
UBS Group AG	\$250,000	4.19%	1/4/2031	233,203	0.01%
UBS Group AG	€100,000	2.88%	2/4/2032	100,127	0.00%
UBS Group AG	\$400,000	2.75%	11/2/2033	327,039	0.01%
UBS Group AG	\$250,000	6.54%	12/8/2033	262,458	0.01%
UBS Group AG	£200,000	7.38%	7/9/2033	282,094	0.01%
UBS Group AG	\$250,000	9.02%	15/11/2033	301,483	0.01%
UBS Group AG	\$200,000	6.30%	22/9/2034	207,669	0.01%
UBS Group AG	\$200,000	5.70%	8/2/2035	199,793	0.01%
UBS Group AG	\$200,000	3.18%	11/2/2043	142,433	0.00%
UBS Group AG	\$225,000	4.88%	15/5/2045	201,999	0.01%
UBS Switzerland AG	€1,552,000	3.30%	5/3/2029	1,669,116	0.04%
Zuercher Kantonalbank	CHF1,300,000	2.75%	19/4/2028	1,495,816	0.04%
Zurich Finance Ireland Designated Activity Co.	€100,000	1.63%	17/6/2039	83,193	0.00%
Zurich Finance Ireland Designated Activity Co.	\$200,000	3.00%	19/4/2051	164,916	0.00%
Zurich Finance Ireland Designated Activity Co.	£100,000	5.13%	23/11/2052	120,317	0.00%
				<b>46,132,204</b>	<b>1.14%</b>
<b>Taiwan 0.02% (30 June 2023: 0.03%)</b>					
TSMC Arizona Corp.	\$200,000	3.13%	25/10/2041	155,002	0.00%
TSMC Arizona Corp.	\$200,000	4.50%	22/4/2052	185,158	0.01%
TSMC Global Ltd.	\$200,000	0.75%	28/9/2025	188,970	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,114	0.00%
TSMC Global Ltd.	\$200,000	2.25%	23/4/2031	168,413	0.00%
				<b>875,657</b>	<b>0.02%</b>
<b>Tanzania 0.00% (30 June 2023: 0.00%)</b>					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	179,429	0.00%
				<b>179,429</b>	<b>0.00%</b>
<b>Thailand 0.39% (30 June 2023: 0.38%)</b>					
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	199,638	0.01%
Bangkok Bank PCL	\$200,000	5.65%	5/7/2034	199,461	0.01%
Bangkok Bank PCL	\$200,000	3.47%	23/9/2036	166,435	0.00%
Export Import Bank of Thailand	\$200,000	5.35%	16/5/2029	200,665	0.01%
GC Treasury Center Co., Ltd.	\$200,000	2.98%	18/3/2031	169,152	0.00%
PTT Treasury Center Co., Ltd.	\$200,000	4.50%	25/10/2042	172,331	0.00%
PTTEP Treasury Center Co., Ltd.	\$200,000	2.59%	10/6/2027	185,216	0.00%
Thailand Government Bond	THB35,000,000	2.35%	17/6/2026	953,566	0.02%
Thailand Government Bond	THB40,500,000	2.25%	17/3/2027	1,100,145	0.03%
Thailand Government Bond	THB10,000,000	1.00%	17/6/2027	261,785	0.01%
Thailand Government Bond	THB10,000,000	3.58%	17/12/2027	282,449	0.01%
Thailand Government Bond	THB54,000,000	2.65%	17/6/2028	1,483,364	0.04%
Thailand Government Bond	THB13,800,000	2.88%	17/12/2028	383,150	0.01%
Thailand Government Bond	THB10,000,000	4.88%	22/6/2029	302,772	0.01%
Thailand Government Bond	THB30,500,000	1.60%	17/12/2029	793,594	0.02%
Thailand Government Bond	THB49,300,000	2.00%	17/12/2031	1,289,848	0.03%
Thailand Government Bond	THB34,000,000	3.35%	17/6/2033	975,695	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thailand Government Bond	THB16,000,000	2.80%	17/6/2034	440,225	0.01%
Thailand Government Bond	THB9,900,000	1.60%	17/6/2035	240,518	0.01%
Thailand Government Bond	THB10,300,000	1.59%	17/12/2035	248,195	0.01%
Thailand Government Bond	THB10,000,000	3.40%	17/6/2036	287,249	0.01%
Thailand Government Bond	THB26,000,000	3.39%	17/6/2037	747,520	0.02%
Thailand Government Bond	THB30,020,000	3.30%	17/6/2038	851,405	0.02%
Thailand Government Bond	THB20,000,000	2.00%	17/6/2042	460,108	0.01%
Thailand Government Bond	THB21,200,000	3.45%	17/6/2043	594,317	0.02%
Thailand Government Bond	THB3,100,000	2.88%	17/6/2046	77,903	0.00%
Thailand Government Bond	THB17,200,000	3.14%	17/6/2047	453,435	0.01%
Thailand Government Bond	THB24,000,000	1.88%	17/6/2049	483,378	0.01%
Thailand Government Bond	THB20,800,000	4.00%	17/6/2055	616,869	0.02%
Thailand Government Bond	THB3,000,000	4.85%	17/6/2061	99,825	0.00%
Thailand Government Bond	THB6,270,000	4.00%	17/6/2066	178,623	0.00%
Thailand Government Bond	THB5,860,000	3.60%	17/6/2067	151,282	0.00%
Thailand Government Bond	THB5,895,000	2.50%	17/6/2071	111,083	0.00%
Thailand Government Bond	THB16,250,000	4.00%	17/6/2072	453,568	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	3.50%	17/10/2049	133,339	0.00%
				<b>15,748,108</b>	<b>0.39%</b>
<b>United Arab Emirates 0.26% (30 June 2023: 0.21%)</b>					
Abu Dhabi Commercial Bank PJSC	\$200,000	3.50%	31/3/2027	191,130	0.00%
Abu Dhabi Crude Oil Pipeline LLC	\$200,000	4.60%	2/11/2047	178,910	0.00%
Abu Dhabi Government International Bond	\$200,000	3.13%	3/5/2026	192,492	0.01%
Abu Dhabi Government International Bond	\$500,000	3.13%	11/10/2027	472,102	0.01%
Abu Dhabi Government International Bond	\$200,000	1.63%	2/6/2028	176,854	0.00%
Abu Dhabi Government International Bond	\$200,000	4.88%	30/4/2029	200,326	0.01%
Abu Dhabi Government International Bond	\$200,000	3.13%	16/4/2030	182,764	0.00%
Abu Dhabi Government International Bond	\$200,000	1.70%	2/3/2031	164,699	0.00%
Abu Dhabi Government International Bond	\$200,000	5.00%	30/4/2034	201,835	0.01%
Abu Dhabi Government International Bond	\$200,000	3.13%	30/9/2049	138,503	0.00%
Abu Dhabi Government International Bond	\$400,000	3.88%	16/4/2050	317,108	0.01%
Abu Dhabi Government International Bond	\$200,000	5.50%	30/4/2054	202,201	0.01%
Abu Dhabi Government International Bond	\$200,000	2.70%	2/9/2070	113,526	0.00%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.88%	23/4/2030	199,488	0.01%
Abu Dhabi National Energy Co. PJSC	\$200,000	3.40%	29/4/2051	142,297	0.00%
DAE Funding LLC	\$200,000	3.38%	20/3/2028	183,390	0.00%
DAE Sukuk Dific Ltd.	\$225,000	3.75%	15/2/2026	216,747	0.01%
DIB Sukuk Ltd.	\$200,000	2.95%	16/1/2026	192,070	0.01%
DIB Sukuk Ltd.	\$200,000	1.96%	22/6/2026	186,410	0.00%
DIB Sukuk Ltd.	\$400,000	2.74%	16/2/2027	373,665	0.01%
DP World Crescent Ltd.	\$200,000	3.88%	18/7/2029	187,020	0.00%
DP World Crescent Ltd.	\$200,000	3.75%	30/1/2030	184,376	0.00%
DP World Crescent Ltd.	\$200,000	5.50%	13/9/2033	199,830	0.01%
DP World Ltd.	\$100,000	6.85%	2/7/2037	108,043	0.00%
DP World Ltd.	\$200,000	5.63%	25/9/2048	188,925	0.00%
EI Sukuk Co., Ltd.	\$200,000	1.83%	23/9/2025	190,547	0.00%
Emaar Sukuk Ltd.	\$200,000	3.88%	17/9/2029	186,265	0.00%
Emirates NBD Bank PJSC	\$200,000	5.63%	21/10/2027	203,003	0.01%
Emirates NBD Bank PJSC	AUD500,000	6.10%	21/2/2033	343,305	0.01%
Emirates Telecommunications Group Co. PJSC	€100,000	2.75%	18/6/2026	105,084	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	0.38%	17/5/2028	94,732	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	0.88%	17/5/2033	85,869	0.00%
Fab Sukuk Co., Ltd.	\$200,000	4.78%	23/1/2029	197,584	0.01%
First Abu Dhabi Bank PJSC	\$200,000	4.50%	Perpetual	192,829	0.01%
First Abu Dhabi Bank PJSC	\$200,000	4.77%	6/6/2028	197,181	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$162,080	2.16%	31/3/2034	138,899	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$400,000	2.63%	31/3/2036	325,673	0.01%
MAF Sukuk Ltd.	\$200,000	3.93%	28/2/2030	185,378	0.00%
Masdar Abu Dhabi Future Energy Co.	\$200,000	4.88%	25/7/2033	192,976	0.01%
Mashreqbank PSC	\$200,000	7.88%	24/2/2033	211,251	0.01%
MDGH GMTN RSC Ltd.	\$300,000	2.50%	21/5/2026	284,672	0.01%
MDGH GMTN RSC Ltd.	\$200,000	3.00%	28/3/2027	188,207	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	21/5/2030	355,169	0.01%
MDGH GMTN RSC Ltd.	\$200,000	5.50%	28/4/2033	204,711	0.01%
MDGH GMTN RSC Ltd.	\$200,000	5.88%	1/5/2034	210,012	0.01%
MDGH GMTN RSC Ltd.	\$200,000	3.95%	21/5/2050	157,375	0.00%
SIB Sukuk Co. III Ltd.	\$200,000	5.25%	3/7/2029	198,647	0.01%
UAE International Government Bond	\$200,000	4.86%	2/7/2034	199,241	0.01%
UAE International Government Bond	\$200,000	2.88%	19/10/2041	145,311	0.00%
United Arab Emirates International Bond	\$200,000	2.00%	19/10/2031	165,387	0.00%
United Arab Emirates International Bond	\$200,000	4.92%	25/9/2033	201,132	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Arab Emirates International Bond	\$200,000	2.88%	19/10/2041	145,311	0.00%
United Arab Emirates International Bond	\$200,000	3.25%	19/10/2061	133,773	0.00%
				10,534,235	0.26%
<b>United Kingdom 4.00% (30 June 2023: 3.62%)</b>					
abrdn plc	\$200,000	4.25%	30/6/2028	183,904	0.00%
Anglian Water Services Financing plc	£300,000	4.50%	5/10/2027	368,035	0.01%
Annington Funding plc	£200,000	3.69%	12/7/2034	209,150	0.01%
Arqiva Financing plc	£60,004	4.88%	31/12/2032	73,180	0.00%
Ashtead Capital, Inc.	\$200,000	1.50%	12/8/2026	182,362	0.00%
Ashtead Capital, Inc.	\$200,000	5.95%	15/10/2033	200,357	0.01%
Aspire Defence Finance plc	£155,884	4.67%	31/3/2040	188,031	0.00%
Assura Financing plc	£200,000	3.00%	19/7/2028	230,959	0.01%
Aster Treasury plc	£200,000	5.41%	20/12/2032	259,636	0.01%
Astrazeneca Finance LLC	\$100,000	1.20%	28/5/2026	92,843	0.00%
Astrazeneca Finance LLC	\$100,000	4.80%	26/2/2027	99,428	0.00%
Astrazeneca Finance LLC	\$100,000	1.75%	28/5/2028	88,664	0.00%
Astrazeneca Finance LLC	\$100,000	4.85%	26/2/2029	99,801	0.00%
Astrazeneca Finance LLC	\$100,000	4.90%	26/2/2031	99,667	0.00%
Astrazeneca Finance LLC	\$375,000	2.25%	28/5/2031	316,484	0.01%
Astrazeneca Finance LLC	\$100,000	4.88%	3/3/2033	98,936	0.00%
Astrazeneca Finance LLC	\$125,000	5.00%	26/2/2034	124,278	0.00%
AstraZeneca plc	\$325,000	0.70%	8/4/2026	300,999	0.01%
AstraZeneca plc	\$55,000	3.13%	12/6/2027	52,292	0.00%
AstraZeneca plc	\$25,000	4.00%	17/1/2029	24,083	0.00%
AstraZeneca plc	€300,000	0.38%	3/6/2029	279,577	0.01%
AstraZeneca plc	\$500,000	1.38%	6/8/2030	408,552	0.01%
AstraZeneca plc	\$225,000	6.45%	15/9/2037	250,375	0.01%
AstraZeneca plc	\$150,000	4.00%	18/9/2042	126,023	0.00%
AstraZeneca plc	\$60,000	4.38%	17/8/2048	51,607	0.00%
AstraZeneca plc	\$100,000	2.13%	6/8/2050	55,957	0.00%
AstraZeneca plc	\$50,000	3.00%	28/5/2051	33,449	0.00%
Aviva plc	CAD20,000	4.00%	2/10/2030	13,643	0.00%
Babcock International Group plc	€100,000	1.38%	13/9/2027	99,255	0.00%
BAE Systems plc	\$200,000	5.13%	26/3/2029	199,087	0.01%
BAE Systems plc	\$125,000	1.90%	15/2/2031	101,520	0.00%
BAE Systems plc	\$400,000	5.25%	26/3/2031	398,869	0.01%
BAE Systems plc	\$300,000	5.30%	26/3/2034	296,851	0.01%
BAE Systems plc	\$175,000	3.00%	15/9/2050	113,053	0.00%
BAE Systems plc	\$400,000	5.50%	26/3/2054	390,748	0.01%
Barclays plc	\$100,000	4.38%	12/1/2026	98,355	0.00%
Barclays plc	\$100,000	2.85%	7/5/2026	97,491	0.00%
Barclays plc	\$325,000	5.20%	12/5/2026	321,225	0.01%
Barclays plc	£100,000	1.70%	3/11/2026	119,810	0.00%
Barclays plc	€450,000	2.89%	31/1/2027	475,785	0.01%
Barclays plc	\$200,000	5.83%	9/5/2027	200,207	0.01%
Barclays plc	\$700,000	4.97%	16/5/2029	684,989	0.02%
Barclays plc	£171,000	7.09%	6/11/2029	227,752	0.01%
Barclays plc	€200,000	4.92%	8/8/2030	222,950	0.01%
Barclays plc	£250,000	6.37%	31/1/2031	325,587	0.01%
Barclays plc	€200,000	1.13%	22/3/2031	202,028	0.01%
Barclays plc	\$200,000	2.67%	10/3/2032	166,032	0.00%
Barclays plc	€100,000	1.11%	12/5/2032	88,377	0.00%
Barclays plc	£100,000	8.41%	14/11/2032	133,247	0.00%
Barclays plc	\$200,000	2.89%	24/11/2032	165,510	0.00%
Barclays plc	\$200,000	7.44%	2/11/2033	219,987	0.01%
Barclays plc	\$200,000	6.22%	9/5/2034	204,987	0.01%
Barclays plc	\$200,000	7.12%	27/6/2034	212,599	0.01%
Barclays plc	£477,000	5.85%	21/3/2035	602,012	0.02%
Barclays plc	€261,000	4.35%	8/5/2035	279,922	0.01%
Barclays plc	\$200,000	3.56%	23/9/2035	171,859	0.00%
Barclays plc	\$125,000	3.81%	10/3/2042	96,425	0.00%
Barclays plc	\$225,000	5.25%	17/8/2045	211,845	0.01%
Barclays plc	\$200,000	6.04%	12/3/2055	202,679	0.01%
BAT Capital Corp.	\$75,000	2.79%	6/9/2024	74,533	0.00%
BAT Capital Corp.	\$387,000	3.22%	6/9/2026	369,362	0.01%
BAT Capital Corp.	\$175,000	4.70%	2/4/2027	172,276	0.00%
BAT Capital Corp.	\$606,000	3.56%	15/8/2027	575,436	0.01%
BAT Capital Corp.	\$75,000	4.91%	2/4/2030	73,105	0.00%
BAT Capital Corp.	\$75,000	6.34%	2/8/2030	78,323	0.00%
BAT Capital Corp.	\$75,000	5.83%	20/2/2031	76,024	0.00%
BAT Capital Corp.	\$75,000	2.73%	25/3/2031	63,318	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAT Capital Corp.	\$75,000	7.75%	19/10/2032	84,293	0.00%
BAT Capital Corp.	\$75,000	6.42%	2/8/2033	78,352	0.00%
BAT Capital Corp.	\$100,000	6.00%	20/2/2034	101,084	0.00%
BAT Capital Corp.	\$250,000	4.39%	15/8/2037	210,922	0.01%
BAT Capital Corp.	\$25,000	7.08%	2/8/2043	26,396	0.00%
BAT Capital Corp.	\$184,000	4.54%	15/8/2047	141,368	0.00%
BAT Capital Corp.	\$125,000	4.76%	6/9/2049	98,391	0.00%
BAT Capital Corp.	\$200,000	7.08%	2/8/2053	212,864	0.01%
BAT International Finance plc	\$50,000	1.67%	25/3/2026	46,861	0.00%
BAT International Finance plc	\$100,000	4.45%	16/3/2028	96,798	0.00%
BAT International Finance plc	£100,000	2.25%	26/6/2028	112,424	0.00%
BAT International Finance plc	\$75,000	5.93%	2/2/2029	76,756	0.00%
BAT International Finance plc	€386,000	4.13%	12/4/2032	405,756	0.01%
BG Energy Capital plc	€100,000	2.25%	21/11/2029	100,695	0.00%
Blend Funding plc	€100,000	3.46%	21/9/2047	92,280	0.00%
BP Capital Markets BV	€200,000	4.32%	12/5/2035	221,509	0.01%
BP Capital Markets BV	€344,000	1.47%	21/9/2041	250,628	0.01%
BP Capital Markets plc	€300,000	3.63%	Perpetual	307,898	0.01%
BP Capital Markets plc	£200,000	4.25%	Perpetual	240,248	0.01%
BP Capital Markets plc	€200,000	3.25%	Perpetual	209,452	0.01%
BP Capital Markets plc	\$50,000	6.45%	Perpetual	51,418	0.00%
BP Capital Markets plc	€200,000	1.57%	16/2/2027	204,982	0.01%
BP Capital Markets plc	\$25,000	3.72%	28/11/2028	23,760	0.00%
British Airways 2019-1 Class AA Pass Through Trust	\$8,083	3.30%	15/12/2032	7,264	0.00%
British Telecommunications plc	\$200,000	5.13%	4/12/2028	199,348	0.01%
British Telecommunications plc	\$200,000	3.25%	8/11/2029	182,117	0.00%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,105	0.00%
Cadent Finance plc	£200,000	2.25%	10/10/2035	181,314	0.00%
Cadent Finance plc	£225,000	3.13%	21/3/2040	203,584	0.01%
CCEP Finance Ireland DAC	€800,000	0.00%	6/9/2025	821,209	0.02%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	275,636	0.01%
CCEP Finance Ireland DAC	€100,000	0.88%	6/5/2033	84,995	0.00%
Centrica plc	\$350,000	5.38%	16/10/2043	303,467	0.01%
Centrica plc	£150,000	4.25%	12/9/2044	154,834	0.00%
Church Commissioners for England	£100,000	3.63%	14/7/2052	97,253	0.00%
CK Hutchison Group Telecom Finance SA	£200,000	2.00%	17/10/2027	226,966	0.01%
CK Hutchison International 19 II Ltd.	\$100,000	2.75%	6/9/2029	89,164	0.00%
CK Hutchison International 19 Ltd.	\$425,000	3.63%	11/4/2029	398,063	0.01%
CK Hutchison International 20 Ltd.	\$200,000	2.50%	8/5/2030	172,908	0.00%
CK Hutchison International 21 Ltd.	\$200,000	2.50%	15/4/2031	168,301	0.00%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	197,543	0.01%
CK Hutchison International 23 Ltd.	\$200,000	4.88%	21/4/2033	193,209	0.01%
CK Hutchison International 24 Ltd.	\$200,000	5.38%	26/4/2029	201,661	0.01%
Clarion Funding plc	£200,000	1.88%	22/1/2035	182,160	0.00%
Clarion Funding plc	£100,000	1.88%	7/9/2051	62,051	0.00%
Clarion Funding plc	£270,000	5.38%	30/5/2057	333,798	0.01%
Clydesdale Bank plc	€1,100,000	2.50%	22/6/2027	1,145,782	0.03%
Clydesdale Bank plc	€158,000	3.75%	22/8/2028	171,711	0.00%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	204,124	0.01%
Compass Group Finance Netherlands BV	€100,000	3.00%	8/3/2030	104,699	0.00%
CSL Finance plc	\$50,000	4.05%	27/4/2029	47,778	0.00%
Derwent London plc	£200,000	1.88%	17/11/2031	198,800	0.01%
Diageo Capital BV	€200,000	1.88%	8/6/2034	185,664	0.00%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	192,564	0.01%
Diageo Capital plc	\$200,000	2.00%	29/4/2030	170,500	0.00%
Diageo Capital plc	\$200,000	5.50%	24/1/2033	205,481	0.01%
Diageo Capital plc	\$200,000	5.63%	5/10/2033	207,642	0.01%
Diageo Capital plc	\$25,000	5.88%	30/9/2036	26,305	0.00%
ENW Finance plc	£200,000	4.89%	24/11/2032	247,729	0.01%
Futures Treasury plc	£100,000	3.38%	8/2/2044	94,928	0.00%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	256,116	0.01%
Gatwick Funding Ltd.	£130,000	2.50%	15/4/2030	142,675	0.00%
GlaxoSmithKline Capital plc	\$25,000	3.38%	1/6/2029	23,411	0.00%
GlaxoSmithKline Capital plc	£900,000	1.63%	12/5/2035	818,878	0.02%
GlaxoSmithKline Capital, Inc.	\$200,000	6.38%	15/5/2038	220,601	0.01%
GlaxoSmithKline Capital, Inc.	\$50,000	4.20%	18/3/2043	42,677	0.00%
Grainger plc	£100,000	3.38%	24/4/2028	115,615	0.00%
GSK Capital BV	€152,000	3.00%	28/11/2027	160,753	0.00%
Guinness Partnership Ltd.	£100,000	4.00%	24/10/2044	103,280	0.00%
Haleon Netherlands Capital BV	€200,000	1.25%	29/3/2026	205,528	0.01%
Haleon UK Capital plc	£200,000	2.88%	29/10/2028	234,195	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Heathrow Funding Ltd.	€300,000	1.50%	12/10/2025	312,535	0.01%
Heathrow Funding Ltd.	£200,000	6.75%	3/12/2026	260,801	0.01%
Heathrow Funding Ltd.	CAD10,000	3.40%	8/3/2028	6,992	0.00%
Heathrow Funding Ltd.	£188,000	2.63%	16/3/2028	213,133	0.01%
Heathrow Funding Ltd.	£200,000	2.75%	13/10/2029	225,603	0.01%
Heathrow Funding Ltd.	€300,000	1.50%	11/2/2030	284,671	0.01%
Heathrow Funding Ltd.	CAD10,000	3.78%	4/9/2030	6,878	0.00%
Heathrow Funding Ltd.	€500,000	1.13%	8/10/2030	453,700	0.01%
Heathrow Funding Ltd.	CAD150,000	3.66%	13/1/2031	101,578	0.00%
Heathrow Funding Ltd.	£100,000	6.45%	10/12/2031	133,780	0.00%
Heathrow Funding Ltd.	€200,000	4.50%	11/7/2033	220,068	0.01%
HSBC Bank Capital Funding Sterling 1 LP	£10,000	5.84%	Perpetual	13,046	0.00%
HSBC Holdings plc	\$650,000	2.10%	4/6/2026	628,428	0.02%
HSBC Holdings plc	\$50,000	7.34%	3/11/2026	51,080	0.00%
HSBC Holdings plc	€200,000	0.31%	13/11/2026	204,440	0.01%
HSBC Holdings plc	\$200,000	4.38%	23/11/2026	194,895	0.01%
HSBC Holdings plc	£300,000	1.75%	24/7/2027	352,338	0.01%
HSBC Holdings plc	\$200,000	5.89%	14/8/2027	201,392	0.01%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	127,229	0.00%
HSBC Holdings plc	€100,000	4.75%	10/3/2028	109,758	0.00%
HSBC Holdings plc	\$125,000	4.04%	13/3/2028	120,433	0.00%
HSBC Holdings plc	\$200,000	4.76%	9/6/2028	196,726	0.01%
HSBC Holdings plc	£100,000	3.00%	22/7/2028	117,864	0.00%
HSBC Holdings plc	\$300,000	2.01%	22/9/2028	269,396	0.01%
HSBC Holdings plc	\$450,000	7.39%	3/11/2028	475,920	0.01%
HSBC Holdings plc	\$400,000	4.58%	19/6/2029	386,622	0.01%
HSBC Holdings plc	\$200,000	2.21%	17/8/2029	175,778	0.00%
HSBC Holdings plc	€200,000	0.64%	24/9/2029	188,347	0.00%
HSBC Holdings plc	\$200,000	4.95%	31/3/2030	196,549	0.01%
HSBC Holdings plc	\$400,000	3.97%	22/5/2030	373,628	0.01%
HSBC Holdings plc	€100,000	4.79%	10/3/2032	112,205	0.00%
HSBC Holdings plc	\$250,000	2.80%	24/5/2032	209,345	0.01%
HSBC Holdings plc	€400,000	6.36%	16/11/2032	454,491	0.01%
HSBC Holdings plc	€200,000	4.86%	23/5/2033	225,936	0.01%
HSBC Holdings plc	\$300,000	5.40%	11/8/2033	296,256	0.01%
HSBC Holdings plc	\$50,000	8.11%	3/11/2033	56,520	0.00%
HSBC Holdings plc	\$200,000	6.25%	9/3/2034	208,252	0.01%
HSBC Holdings plc	\$200,000	6.55%	20/6/2034	206,478	0.01%
HSBC Holdings plc	\$200,000	5.72%	4/3/2035	201,080	0.01%
HSBC Holdings plc	€282,000	4.60%	22/3/2035	302,737	0.01%
HSBC Holdings plc	\$375,000	6.50%	2/5/2036	389,733	0.01%
HSBC Holdings plc	\$350,000	6.50%	15/9/2037	359,891	0.01%
HSBC Holdings plc	£200,000	7.00%	7/4/2038	270,793	0.01%
HSBC Holdings plc	\$200,000	6.33%	9/3/2044	209,092	0.01%
HSBC Holdings plc	\$200,000	5.25%	14/3/2044	185,436	0.00%
Hyde Housing Association Ltd.	£300,000	1.75%	18/8/2055	172,365	0.00%
IHG Finance LLC	€300,000	4.38%	28/11/2029	329,263	0.01%
Imperial Brands Finance Netherlands BV	€200,000	5.25%	15/2/2031	224,813	0.01%
Imperial Brands Finance plc	\$200,000	3.88%	26/7/2029	185,368	0.00%
Imperial Brands Finance plc	\$200,000	5.50%	1/2/2030	198,100	0.01%
Imperial Brands Finance plc	£100,000	4.88%	7/6/2032	118,606	0.00%
Imperial Brands Finance plc	\$200,000	5.88%	1/7/2034	196,092	0.01%
Incommunities Treasury plc	£100,000	3.25%	21/3/2049	88,504	0.00%
InterContinental Hotels Group plc	£300,000	3.75%	14/8/2025	371,327	0.01%
InterContinental Hotels Group plc	€500,000	2.13%	15/5/2027	513,945	0.01%
Investec plc	£120,000	1.88%	16/7/2028	134,291	0.00%
Juturna European Loan Conduit No 16 plc	£32,291	5.06%	10/8/2033	40,668	0.00%
Karbon Homes Ltd.	£100,000	3.38%	15/11/2047	92,190	0.00%
Land Securities Capital Markets plc	£260,000	4.75%	18/9/2031	324,229	0.01%
Legal & General Group plc	\$200,000	5.25%	21/3/2047	193,621	0.01%
Legal & General Group plc	£100,000	5.50%	27/6/2064	118,226	0.00%
Linde Finance BV	€200,000	0.55%	19/5/2032	173,109	0.00%
Lloyds Banking Group plc	\$100,000	4.58%	10/12/2025	98,172	0.00%
Lloyds Banking Group plc	\$257,000	4.65%	24/3/2026	252,203	0.01%
Lloyds Banking Group plc	\$300,000	3.57%	7/11/2028	282,214	0.01%
Lloyds Banking Group plc	AUD300,000	5.69%	6/3/2030	199,712	0.01%
Lloyds Banking Group plc	€224,000	4.75%	21/9/2031	250,172	0.01%
Lloyds Banking Group plc	£200,000	1.99%	15/12/2031	231,205	0.01%
Lloyds Banking Group plc	\$200,000	7.95%	15/11/2033	224,619	0.01%
Lloyds Banking Group plc	\$200,000	5.68%	5/1/2035	199,116	0.01%
Lloyds Banking Group plc	\$200,000	4.34%	9/1/2048	156,088	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Logicor 2019-1 UK plc	£400,000	1.88%	17/11/2026	466,047	0.01%
London & Quadrant Housing Trust	£100,000	2.00%	20/10/2038	82,713	0.00%
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	125,732	0.00%
London Stock Exchange Group plc	£300,000	1.63%	6/4/2030	320,512	0.01%
Lseg Netherlands BV	€100,000	0.75%	6/4/2033	84,193	0.00%
LSEGA Financing plc	\$450,000	2.50%	6/4/2031	379,397	0.01%
M&G plc	£200,000	6.34%	19/12/2063	238,070	0.01%
Manchester Airport Group Funding plc	£100,000	2.88%	30/9/2044	82,922	0.00%
Mead Johnson Nutrition Co.	\$75,000	4.13%	15/11/2025	73,714	0.00%
Mead Johnson Nutrition Co.	\$70,000	5.90%	1/11/2039	71,477	0.00%
Mead Johnson Nutrition Co.	\$50,000	4.60%	1/6/2044	43,273	0.00%
Motability Operations Group plc	€100,000	0.38%	3/1/2026	102,364	0.00%
Motability Operations Group plc	€100,000	0.13%	20/7/2028	93,408	0.00%
Motability Operations Group plc	£100,000	1.75%	3/7/2029	109,027	0.00%
Motability Operations Group plc	€699,000	3.88%	24/1/2034	740,662	0.02%
Motability Operations Group plc	£100,000	1.50%	20/1/2041	73,495	0.00%
Motability Operations Group plc	£100,000	4.88%	17/1/2043	117,174	0.00%
National Gas Transmission plc	£100,000	1.13%	14/1/2033	88,996	0.00%
National Gas Transmission plc	£170,000	1.63%	14/1/2043	112,184	0.00%
National Grid Electricity Distribution East Midlands plc	£100,000	3.53%	20/9/2028	106,501	0.00%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	128,895	0.00%
National Grid Electricity Transmission plc	£200,000	1.38%	16/9/2026	232,519	0.01%
National Grid Electricity Transmission plc	CAD200,000	2.30%	22/6/2029	131,174	0.00%
National Grid Electricity Transmission plc	CAD65,000	5.22%	16/9/2031	48,314	0.00%
National Grid plc	€270,000	0.16%	20/1/2028	255,749	0.01%
National Grid plc	\$50,000	5.60%	12/6/2028	50,462	0.00%
National Grid plc	€200,000	0.25%	1/9/2028	186,621	0.00%
National Grid plc	\$50,000	5.81%	12/6/2033	50,241	0.00%
National Grid plc	\$55,000	5.42%	11/1/2034	53,815	0.00%
National Grid plc	€100,000	4.28%	16/1/2035	108,681	0.00%
Nationwide Building Society	\$300,000	1.00%	28/8/2025	285,447	0.01%
Nationwide Building Society	£300,000	5.63%	28/1/2026	383,329	0.01%
Nationwide Building Society	\$100,000	4.00%	14/9/2026	96,028	0.00%
Nationwide Building Society	\$300,000	5.26%	10/11/2026	301,473	0.01%
Nationwide Building Society	€200,000	2.00%	28/4/2027	205,569	0.01%
Nationwide Building Society	£100,000	3.25%	20/1/2028	119,438	0.00%
Nationwide Building Society	\$250,000	2.97%	16/2/2028	234,245	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	105,386	0.00%
Nationwide Building Society	\$250,000	3.96%	18/7/2030	231,322	0.01%
NatWest Group plc	€100,000	4.70%	14/3/2028	109,981	0.00%
NatWest Group plc	\$325,000	3.07%	22/5/2028	304,080	0.01%
NatWest Group plc	\$300,000	5.52%	30/9/2028	300,001	0.01%
NatWest Group plc	£100,000	2.06%	9/11/2028	113,796	0.00%
NatWest Group plc	£400,000	3.62%	29/3/2029	474,244	0.01%
NatWest Group plc	€500,000	0.67%	14/9/2029	470,547	0.01%
NatWest Group plc	\$200,000	5.08%	27/1/2030	196,589	0.01%
NatWest Group plc	€100,000	1.04%	14/9/2032	96,508	0.00%
NatWest Group plc	£100,000	7.42%	6/6/2033	131,030	0.00%
NatWest Group plc	\$200,000	6.48%	1/6/2034	203,203	0.01%
NatWest Group plc	\$200,000	5.78%	1/3/2035	200,815	0.01%
NatWest Group plc	\$125,000	3.03%	28/11/2035	104,695	0.00%
NatWest Markets plc	\$200,000	1.60%	29/9/2026	183,707	0.00%
NatWest Markets plc	£200,000	6.38%	8/11/2027	261,964	0.01%
NatWest Markets plc	€581,000	3.63%	9/1/2029	622,118	0.02%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	64,214	0.00%
New England Power Co.	\$55,000	3.80%	5/12/2047	40,931	0.00%
New England Power Co.	\$20,000	2.81%	6/10/2050	12,082	0.00%
Notting Hill Genesis	£100,000	3.25%	12/10/2048	88,053	0.00%
nVent Finance Sarl	\$50,000	2.75%	15/11/2031	41,194	0.00%
Paragon Treasury plc	£100,000	2.00%	7/5/2036	87,628	0.00%
Peabody Capital No 2 plc	£100,000	2.75%	2/3/2034	101,610	0.00%
Pension Insurance Corp. plc	£630,000	6.88%	15/11/2034	789,475	0.02%
Phoenix Group Holdings plc	€200,000	4.38%	24/1/2029	209,687	0.01%
Phoenix Group Holdings plc	£200,000	5.63%	28/4/2031	239,238	0.01%
Platform HG Financing plc	£200,000	1.93%	15/9/2041	158,364	0.00%
Platform HG Financing plc	£340,000	5.34%	10/4/2050	423,157	0.01%
Prs Finance plc	£200,000	2.00%	23/1/2029	226,493	0.01%
Prudential Funding Asia plc	\$100,000	3.13%	14/4/2030	89,635	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€200,000	0.38%	19/5/2026	202,221	0.01%
Reckitt Benckiser Treasury Services plc	\$200,000	3.00%	26/6/2027	188,386	0.00%
Reckitt Benckiser Treasury Services plc	€850,000	3.63%	20/6/2029	913,362	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
RELX Capital, Inc.	\$25,000	4.75%	20/5/2032	24,206	0.00%
RELX Finance BV	€200,000	0.50%	10/3/2028	193,156	0.01%
RELX Finance BV	€300,000	0.88%	10/3/2032	265,200	0.01%
RELX Finance BV	€500,000	3.38%	20/3/2033	525,914	0.01%
Reynolds American, Inc.	\$25,000	5.70%	15/8/2035	24,418	0.00%
Reynolds American, Inc.	\$250,000	5.85%	15/8/2045	231,186	0.01%
RI Finance Bonds No 3 plc	£100,000	6.13%	13/11/2028	127,523	0.00%
RMPA Services plc	£63,205	5.34%	30/9/2038	81,184	0.00%
Rothesay Life plc	£100,000	3.38%	12/7/2026	120,796	0.00%
Rothesay Life plc	£100,000	7.73%	16/5/2033	133,044	0.00%
Royalty Pharma plc	\$55,000	3.35%	2/9/2051	35,161	0.00%
Sage Group plc	€107,000	3.82%	15/2/2028	115,063	0.00%
Sage Group plc	£100,000	2.88%	8/2/2034	102,748	0.00%
Sanctuary Capital plc	£100,000	6.70%	23/3/2039	144,500	0.00%
Santander UK Group Holdings plc	£100,000	2.90%	15/3/2032	84,112	0.00%
Santander UK plc	€100,000	0.05%	12/1/2027	98,636	0.00%
Santander UK plc	£180,000	5.25%	16/2/2029	233,286	0.01%
Santander UK plc	€422,000	3.00%	12/3/2029	448,375	0.01%
Santander UK plc	£100,000	3.88%	15/10/2029	118,653	0.00%
Schroders plc	£480,000	6.35%	18/7/2034	609,556	0.02%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	119,842	0.00%
Scottish Hydro Electric Transmission plc	£300,000	1.50%	24/3/2028	335,179	0.01%
Scottish Hydro Electric Transmission plc	£207,000	5.50%	15/1/2044	252,847	0.01%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	102,848	0.00%
Severn Trent Utilities Finance plc	£100,000	4.63%	30/11/2034	117,167	0.00%
Smith & Nephew plc	\$50,000	5.15%	20/3/2027	49,827	0.00%
Smith & Nephew plc	\$50,000	5.40%	20/3/2034	49,241	0.00%
South Eastern Power Networks plc	£100,000	1.75%	30/9/2034	91,915	0.00%
Southern Electric Power Distribution plc	£300,000	4.63%	20/2/2037	350,581	0.01%
Southern Water Services Finance Ltd.	£600,000	2.38%	28/5/2028	649,898	0.02%
SSE plc	€100,000	4.00%	Perpetual	104,641	0.00%
SSE plc	€100,000	3.13%	Perpetual	102,635	0.00%
SSE plc	€100,000	1.38%	4/9/2027	100,614	0.00%
SSE plc	€100,000	1.75%	16/4/2030	96,704	0.00%
Standard Chartered plc	\$200,000	6.17%	9/1/2027	201,225	0.01%
Standard Chartered plc	\$225,000	6.30%	9/1/2029	229,547	0.01%
Standard Chartered plc	\$200,000	2.68%	29/6/2032	163,451	0.00%
Standard Chartered plc	\$200,000	6.30%	6/7/2034	205,925	0.01%
Standard Chartered plc	\$200,000	6.10%	11/1/2035	202,619	0.01%
Standard Chartered plc	\$450,000	3.27%	18/2/2036	380,066	0.01%
Standard Chartered plc	\$125,000	5.70%	26/3/2044	120,027	0.00%
Telereal Securitisation plc	£55,562	6.16%	10/12/2031	69,988	0.00%
Tesco Corporate Treasury Services plc	£161,000	1.88%	2/11/2028	179,953	0.00%
Tesco Corporate Treasury Services plc	€300,000	0.38%	27/7/2029	274,405	0.01%
Tesco Property Finance 3 plc	£222,460	5.74%	13/4/2040	279,582	0.01%
Thames Water Utilities Finance plc	€100,000	0.88%	31/1/2028	85,997	0.00%
Thames Water Utilities Finance plc	€100,000	4.38%	18/1/2031	92,204	0.00%
Thames Water Utilities Finance plc	£100,000	4.38%	3/7/2034	99,944	0.00%
Thames Water Utilities Finance plc	£200,000	2.38%	22/4/2040	157,411	0.00%
THFC Funding No 2 plc	£300,000	6.35%	8/7/2039	414,721	0.01%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£100,000	1.63%	26/8/2060	49,637	0.00%
Unilever Capital Corp.	\$100,000	2.13%	6/9/2029	87,857	0.00%
Unilever Capital Corp.	\$100,000	1.38%	14/9/2030	81,458	0.00%
Unilever Capital Corp.	\$50,000	5.90%	15/11/2032	53,121	0.00%
Unilever Capital Corp.	\$100,000	5.00%	8/12/2033	100,025	0.00%
Unilever Capital Corp.	\$100,000	2.63%	12/8/2051	63,633	0.00%
United Kingdom Gilt	£1,129,529	3.50%	22/10/2025	1,405,298	0.04%
United Kingdom Gilt	£117,000	0.38%	22/10/2026	135,358	0.00%
United Kingdom Gilt	£4,704,000	4.13%	29/1/2027	5,908,867	0.15%
United Kingdom Gilt	£500,000	4.25%	7/12/2027	634,584	0.02%
United Kingdom Gilt	£6,500,000	4.50%	7/6/2028	8,311,152	0.21%
United Kingdom Gilt	£2,754,000	0.50%	31/1/2029	2,971,808	0.07%
United Kingdom Gilt	£3,000,000	4.13%	22/7/2029	3,791,303	0.09%
United Kingdom Gilt	£1,500,000	0.38%	22/10/2030	1,518,182	0.04%
United Kingdom Gilt	£1,860,000	4.75%	7/12/2030	2,448,353	0.06%
United Kingdom Gilt	£3,926,587	0.25%	31/7/2031	3,820,010	0.09%
United Kingdom Gilt	£4,371,000	1.00%	31/1/2032	4,429,741	0.11%
United Kingdom Gilt	£100,000	4.25%	7/6/2032	128,138	0.00%
United Kingdom Gilt	£2,340,000	3.25%	31/1/2033	2,772,969	0.07%
United Kingdom Gilt	£1,000,000	0.88%	31/7/2033	954,091	0.02%
United Kingdom Gilt	£1,160,000	4.63%	31/1/2034	1,517,586	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Kingdom Gilt	£2,670,000	4.25%	31/7/2034	3,385,856	0.08%
United Kingdom Gilt	£53,000	4.50%	7/9/2034	68,603	0.00%
United Kingdom Gilt	£4,463,000	0.63%	31/7/2035	3,853,372	0.10%
United Kingdom Gilt	£263,527	4.25%	7/3/2036	332,271	0.01%
United Kingdom Gilt	£1,316,407	1.75%	7/9/2037	1,233,742	0.03%
United Kingdom Gilt	£2,230,000	3.75%	29/1/2038	2,634,741	0.07%
United Kingdom Gilt	£1,766,000	1.13%	31/1/2039	1,444,398	0.04%
United Kingdom Gilt	£1,594,000	4.25%	7/9/2039	1,966,829	0.05%
United Kingdom Gilt	£431,634	4.25%	7/12/2040	528,850	0.01%
United Kingdom Gilt	£4,716,835	1.25%	22/10/2041	3,640,153	0.09%
United Kingdom Gilt	£830,000	4.50%	7/12/2042	1,039,735	0.03%
United Kingdom Gilt	£2,888,000	4.75%	22/10/2043	3,716,033	0.09%
United Kingdom Gilt	£1,162,550	3.25%	22/1/2044	1,213,343	0.03%
United Kingdom Gilt	£3,172,000	0.88%	31/1/2046	1,978,350	0.05%
United Kingdom Gilt	£400,000	4.25%	7/12/2046	477,877	0.01%
United Kingdom Gilt	£2,160,000	1.50%	22/7/2047	1,526,185	0.04%
United Kingdom Gilt	£784,000	1.75%	22/1/2049	575,080	0.01%
United Kingdom Gilt	£950,000	4.25%	7/12/2049	1,129,671	0.03%
United Kingdom Gilt	£2,501,998	0.63%	22/10/2050	1,263,898	0.03%
United Kingdom Gilt	£2,600,000	1.25%	31/7/2051	1,589,400	0.04%
United Kingdom Gilt	£405,642	3.75%	22/7/2052	441,793	0.01%
United Kingdom Gilt	£914,663	1.50%	31/7/2053	583,021	0.01%
United Kingdom Gilt	£654,779	3.75%	22/10/2053	708,356	0.02%
United Kingdom Gilt	£2,591,000	4.38%	31/7/2054	3,123,959	0.08%
United Kingdom Gilt	£1,496,000	1.63%	22/10/2054	976,998	0.02%
United Kingdom Gilt	£751,700	4.25%	7/12/2055	889,957	0.02%
United Kingdom Gilt	£2,515,000	1.75%	22/7/2057	1,667,871	0.04%
United Kingdom Gilt	£817,136	4.00%	22/1/2060	927,359	0.02%
United Kingdom Gilt	£1,740,000	0.50%	22/10/2061	652,990	0.02%
United Kingdom Gilt	£1,322,000	4.00%	22/10/2063	1,493,886	0.04%
United Kingdom Gilt	£933,880	2.50%	22/7/2065	739,375	0.02%
United Kingdom Gilt	£990,000	3.50%	22/7/2068	1,012,202	0.03%
United Kingdom Gilt	£1,000,000	1.63%	22/10/2071	573,745	0.01%
United Kingdom Gilt	£1,180,000	1.13%	22/10/2073	538,106	0.01%
United Utilities Water Finance plc	£270,000	0.88%	28/10/2029	275,513	0.01%
United Utilities Water Finance plc	€157,000	3.75%	23/5/2034	163,202	0.00%
United Utilities Water Finance plc	£200,000	5.13%	6/10/2038	238,121	0.01%
United Utilities Water Finance plc	£100,000	5.75%	28/5/2051	122,542	0.00%
University of Liverpool	£100,000	3.38%	25/6/2055	92,344	0.00%
Virgin Money UK plc	€475,000	4.00%	18/3/2028	509,972	0.01%
Virgin Money UK plc	€200,000	4.63%	29/10/2028	219,303	0.01%
Virgin Money UK plc	£100,000	5.13%	11/12/2030	124,429	0.00%
Virgin Money UK plc	£100,000	2.63%	19/8/2031	117,823	0.00%
Vodafone Group plc	€600,000	1.13%	20/11/2025	622,763	0.02%
Vodafone Group plc	€100,000	1.50%	24/7/2027	101,378	0.00%
Vodafone Group plc	€100,000	1.88%	20/11/2029	99,187	0.00%
Vodafone Group plc	€100,000	1.63%	24/11/2030	95,498	0.00%
Vodafone Group plc	€200,000	1.60%	29/7/2031	187,765	0.00%
Vodafone Group plc	£100,000	5.90%	26/11/2032	133,126	0.00%
Vodafone Group plc	\$250,000	6.15%	27/2/2037	265,100	0.01%
Vodafone Group plc	\$325,000	4.38%	19/2/2043	283,409	0.01%
Vodafone Group plc	\$125,000	4.88%	19/6/2049	108,178	0.00%
Vodafone Group plc	£100,000	3.38%	8/8/2049	85,089	0.00%
Vodafone Group plc	\$35,000	4.25%	17/9/2050	27,306	0.00%
Vodafone Group plc	\$110,000	5.75%	28/6/2054	106,509	0.00%
Vodafone Group plc	\$35,000	5.13%	19/6/2059	30,370	0.00%
Vodafone Group plc	\$80,000	5.88%	28/6/2064	76,884	0.00%
Wellcome Trust Finance plc	£100,000	4.63%	25/7/2036	124,317	0.00%
Wessex Water Services Finance plc	£100,000	1.25%	12/1/2036	79,304	0.00%
WPP Finance 2017	£100,000	3.75%	19/5/2032	111,654	0.00%
WPP Finance SA	€130,000	4.13%	30/5/2028	141,233	0.00%
Yorkshire Building Society	€300,000	0.63%	21/9/2025	309,907	0.01%
Yorkshire Building Society	€200,000	0.01%	13/10/2027	192,124	0.00%
Yorkshire Building Society	€400,000	0.01%	16/11/2028	372,719	0.01%
Yorkshire Building Society	€417,000	3.00%	16/4/2031	442,256	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	102,780	0.00%
Yorkshire Water Finance plc	£100,000	5.25%	28/4/2030	120,448	0.00%
				<b>161,730,311</b>	<b>4.00%</b>
<b>United States 45.74% (30 June 2023: 44.88%)</b>					
3M Co.	\$325,000	2.38%	26/8/2029	283,999	0.01%
3M Co.	\$225,000	3.05%	15/4/2030	201,879	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
3M Co.	\$125,000	3.25%	26/8/2049	84,731	0.00%
7-Eleven, Inc.	\$100,000	0.95%	10/2/2026	93,131	0.00%
7-Eleven, Inc.	\$325,000	1.30%	10/2/2028	283,378	0.01%
7-Eleven, Inc.	\$100,000	1.80%	10/2/2031	80,101	0.00%
7-Eleven, Inc.	\$50,000	2.80%	10/2/2051	29,797	0.00%
Abbott Ireland Financing DAC	€100,000	0.38%	19/11/2027	97,753	0.00%
Abbott Laboratories	\$50,000	3.75%	30/11/2026	48,770	0.00%
Abbott Laboratories	\$100,000	4.75%	30/11/2036	97,021	0.00%
Abbott Laboratories	\$50,000	4.75%	15/4/2043	46,916	0.00%
Abbott Laboratories	\$295,000	4.90%	30/11/2046	277,809	0.01%
AbbVie, Inc.	\$636,000	3.20%	14/5/2026	614,314	0.02%
AbbVie, Inc.	\$300,000	2.95%	21/11/2026	285,867	0.01%
AbbVie, Inc.	\$150,000	4.80%	15/3/2027	149,326	0.01%
AbbVie, Inc.	\$150,000	4.25%	14/11/2028	146,399	0.01%
AbbVie, Inc.	€100,000	2.63%	15/11/2028	104,141	0.00%
AbbVie, Inc.	\$275,000	4.80%	15/3/2029	273,398	0.01%
AbbVie, Inc.	\$465,000	3.20%	21/11/2029	426,791	0.01%
AbbVie, Inc.	\$150,000	4.95%	15/3/2031	149,606	0.01%
AbbVie, Inc.	\$225,000	5.05%	15/3/2034	224,304	0.01%
AbbVie, Inc.	\$25,000	4.55%	15/3/2035	23,711	0.00%
AbbVie, Inc.	\$225,000	4.50%	14/5/2035	212,190	0.01%
AbbVie, Inc.	\$300,000	4.30%	14/5/2036	275,800	0.01%
AbbVie, Inc.	\$250,000	4.63%	1/10/2042	225,183	0.01%
AbbVie, Inc.	\$125,000	4.40%	6/11/2042	109,794	0.00%
AbbVie, Inc.	\$150,000	4.85%	15/6/2044	138,909	0.00%
AbbVie, Inc.	\$90,000	4.75%	15/3/2045	81,784	0.00%
AbbVie, Inc.	\$200,000	4.70%	14/5/2045	180,653	0.01%
AbbVie, Inc.	\$275,000	4.45%	14/5/2046	238,586	0.01%
AbbVie, Inc.	\$100,000	4.88%	14/11/2048	91,840	0.00%
AbbVie, Inc.	\$575,000	4.25%	21/11/2049	478,524	0.01%
AbbVie, Inc.	\$225,000	5.40%	15/3/2054	222,625	0.01%
AbbVie, Inc.	\$125,000	5.50%	15/3/2064	123,360	0.00%
ACE Capital Trust II	\$100,000	9.70%	1/4/2030	118,807	0.00%
Adobe, Inc.	\$215,000	2.15%	1/2/2027	200,465	0.01%
Adobe, Inc.	\$50,000	4.85%	4/4/2027	49,989	0.00%
Adobe, Inc.	\$50,000	4.80%	4/4/2029	50,086	0.00%
Adobe, Inc.	\$70,000	2.30%	1/2/2030	61,325	0.00%
AdventHealth Obligated Group	\$50,000	2.80%	15/11/2051	32,317	0.00%
Adventist Health System	\$25,000	2.95%	1/3/2029	22,418	0.00%
Adventist Health System	\$75,000	5.43%	1/3/2032	74,599	0.00%
Adventist Health System	\$50,000	5.76%	1/12/2034	49,924	0.00%
Adventist Health System	\$20,000	3.63%	1/3/2049	14,281	0.00%
Advocate Health & Hospitals Corp.	\$50,000	3.39%	15/10/2049	36,499	0.00%
Advocate Health & Hospitals Corp.	\$50,000	3.01%	15/6/2050	33,842	0.00%
AEP Texas, Inc.	\$50,000	5.45%	15/5/2029	50,267	0.00%
AEP Texas, Inc.	\$50,000	5.70%	15/5/2034	49,653	0.00%
AEP Texas, Inc.	\$45,000	4.15%	1/5/2049	33,660	0.00%
AEP Texas, Inc.	\$10,000	3.45%	15/1/2050	6,606	0.00%
AEP Texas, Inc.	\$25,000	3.45%	15/5/2051	16,452	0.00%
AEP Texas, Inc.	\$100,000	5.25%	15/5/2052	89,311	0.00%
AEP Transmission Co. LLC	\$25,000	3.10%	1/12/2026	23,797	0.00%
AEP Transmission Co. LLC	\$50,000	5.15%	1/4/2034	48,911	0.00%
AEP Transmission Co. LLC	\$25,000	4.00%	1/12/2046	19,832	0.00%
AEP Transmission Co. LLC	\$50,000	3.75%	1/12/2047	37,014	0.00%
AEP Transmission Co. LLC	\$25,000	4.25%	15/9/2048	20,066	0.00%
AEP Transmission Co. LLC	\$20,000	3.80%	15/6/2049	14,748	0.00%
AEP Transmission Co. LLC	\$20,000	3.15%	15/9/2049	13,117	0.00%
AEP Transmission Co. LLC	\$30,000	3.65%	1/4/2050	21,627	0.00%
AEP Transmission Co. LLC	\$100,000	2.75%	15/8/2051	59,868	0.00%
AEP Transmission Co. LLC	\$40,000	4.50%	15/6/2052	33,207	0.00%
AEP Transmission Co. LLC	\$45,000	5.40%	15/3/2053	43,074	0.00%
AES Corp.	\$100,000	3.30%	15/7/2025	97,427	0.00%
AES Corp.	\$45,000	3.95%	15/7/2030	41,156	0.00%
AES Corp.	\$100,000	2.45%	15/1/2031	82,332	0.00%
Aetna, Inc.	\$50,000	6.75%	15/12/2037	53,414	0.00%
Aetna, Inc.	\$50,000	4.50%	15/5/2042	41,769	0.00%
Aetna, Inc.	\$50,000	4.75%	15/3/2044	42,046	0.00%
Aetna, Inc.	\$150,000	3.88%	15/8/2047	108,779	0.00%
Affiliated Managers Group, Inc.	\$25,000	3.50%	1/8/2025	24,448	0.00%
Affiliated Managers Group, Inc.	\$400,000	3.30%	15/6/2030	356,915	0.01%
Aflac, Inc.	\$110,000	3.60%	1/4/2030	102,219	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aflac, Inc.	\$225,000	4.75%	15/1/2049	199,572	0.01%
AGCO Corp.	\$30,000	5.45%	21/3/2027	30,066	0.00%
AGCO Corp.	\$35,000	5.80%	21/3/2034	34,848	0.00%
Agilent Technologies, Inc.	\$100,000	2.30%	12/3/2031	83,289	0.00%
AHS Hospital Corp.	\$100,000	2.78%	1/7/2051	63,461	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	146,582	0.01%
Air Lease Corp.	\$300,000	2.88%	15/1/2026	287,820	0.01%
Air Lease Corp.	\$50,000	5.30%	25/6/2026	49,838	0.00%
Air Lease Corp.	\$100,000	2.20%	15/1/2027	92,356	0.00%
Air Lease Corp.	\$25,000	3.63%	1/12/2027	23,585	0.00%
Air Lease Corp.	CAD140,000	5.40%	1/6/2028	103,977	0.00%
Air Lease Corp.	\$50,000	5.10%	1/3/2029	49,472	0.00%
Air Lease Corp.	\$100,000	3.00%	1/2/2030	88,546	0.00%
Air Lease Corp.	\$75,000	3.13%	1/12/2030	65,558	0.00%
Air Lease Corp.	\$100,000	2.88%	15/1/2032	83,674	0.00%
Air Products & Chemicals, Inc.	\$100,000	1.85%	15/5/2027	91,824	0.00%
Air Products & Chemicals, Inc.	€100,000	0.50%	5/5/2028	96,258	0.00%
Air Products & Chemicals, Inc.	\$95,000	2.05%	15/5/2030	81,393	0.00%
Air Products & Chemicals, Inc.	\$50,000	4.80%	3/3/2033	49,239	0.00%
Air Products & Chemicals, Inc.	€700,000	4.00%	3/3/2035	760,480	0.02%
Air Products & Chemicals, Inc.	\$150,000	2.80%	15/5/2050	96,302	0.00%
Aircastle Ltd.	\$150,000	2.85%	26/1/2028	135,602	0.00%
Aircastle Ltd.	\$300,000	6.50%	18/7/2028	305,442	0.01%
Aircastle Ltd.	\$50,000	5.95%	15/2/2029	49,954	0.00%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	96,385	0.00%
Alabama Power Co.	\$100,000	1.45%	15/9/2030	81,435	0.00%
Alabama Power Co.	\$25,000	4.15%	15/8/2044	20,528	0.00%
Alabama Power Co.	\$30,000	3.75%	1/3/2045	22,981	0.00%
Alabama Power Co.	\$50,000	4.30%	2/1/2046	41,449	0.00%
Alabama Power Co.	\$50,000	3.70%	1/12/2047	37,219	0.00%
Alabama Power Co.	\$5,000	3.45%	1/10/2049	3,548	0.00%
Alabama Power Co.	\$200,000	3.13%	15/7/2051	132,432	0.00%
Alabama Power Co.	\$40,000	3.00%	15/3/2052	25,955	0.00%
Albemarle Corp.	\$50,000	4.65%	1/6/2027	49,183	0.00%
Albemarle Corp.	\$100,000	5.05%	1/6/2032	96,069	0.00%
Albemarle Corp.	\$50,000	5.65%	1/6/2052	44,342	0.00%
Alexandria Real Estate Equities, Inc.	\$24,000	3.80%	15/4/2026	23,334	0.00%
Alexandria Real Estate Equities, Inc.	\$210,000	3.95%	15/1/2028	200,951	0.01%
Alexandria Real Estate Equities, Inc.	\$25,000	3.38%	15/8/2031	22,026	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	1.88%	1/2/2033	75,252	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	2.95%	15/3/2034	80,874	0.00%
Alexandria Real Estate Equities, Inc.	\$50,000	4.75%	15/4/2035	46,387	0.00%
Alexandria Real Estate Equities, Inc.	\$10,000	4.00%	1/2/2050	7,414	0.00%
Alexandria Real Estate Equities, Inc.	\$125,000	3.00%	18/5/2051	75,247	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	3.55%	15/3/2052	67,079	0.00%
Alexandria Real Estate Equities, Inc.	\$50,000	5.63%	15/5/2054	46,901	0.00%
Alleghany Corp.	\$100,000	3.25%	15/8/2051	67,406	0.00%
Allegion plc	\$10,000	3.50%	1/10/2029	9,221	0.00%
Allegion US Holding Co., Inc.	\$50,000	3.55%	1/10/2027	47,304	0.00%
Allegion US Holding Co., Inc.	\$50,000	5.41%	1/7/2032	49,911	0.00%
Alliant Energy Finance LLC	\$100,000	5.40%	6/6/2027	100,227	0.00%
Alliant Energy Finance LLC	\$50,000	3.60%	1/3/2032	43,450	0.00%
Allied World Assurance Co. Holdings Ltd.	\$10,000	4.35%	29/10/2025	9,991	0.00%
Allina Health System	\$25,000	3.89%	15/4/2049	19,736	0.00%
Allstate Corp.	\$50,000	5.05%	24/6/2029	49,782	0.00%
Allstate Corp.	\$100,000	1.45%	15/12/2030	79,850	0.00%
Allstate Corp.	\$50,000	5.25%	30/3/2033	49,799	0.00%
Allstate Corp.	\$300,000	5.55%	9/5/2035	303,883	0.01%
Allstate Corp.	\$75,000	5.95%	1/4/2036	78,656	0.00%
Allstate Corp.	\$75,000	4.20%	15/12/2046	60,551	0.00%
Allstate Corp.	\$15,000	6.50%	15/5/2057	15,100	0.00%
Ally Financial, Inc.	\$300,000	2.20%	2/11/2028	259,834	0.01%
Ally Financial, Inc.	\$50,000	6.99%	13/6/2029	51,924	0.00%
Ally Financial, Inc.	\$150,000	8.00%	1/11/2031	165,688	0.01%
Alphabet, Inc.	\$100,000	0.45%	15/8/2025	95,205	0.00%
Alphabet, Inc.	\$200,000	2.00%	15/8/2026	188,317	0.01%
Alphabet, Inc.	\$150,000	0.80%	15/8/2027	133,659	0.00%
Alphabet, Inc.	\$150,000	1.10%	15/8/2030	122,503	0.00%
Alphabet, Inc.	\$100,000	2.05%	15/8/2050	56,781	0.00%
Altria Group, Inc.	\$325,000	4.80%	14/2/2029	319,649	0.01%
Altria Group, Inc.	€100,000	3.13%	15/6/2031	99,692	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Altria Group, Inc.	\$100,000	2.45%	4/2/2032	80,818	0.00%
Altria Group, Inc.	\$20,000	5.80%	14/2/2039	19,985	0.00%
Altria Group, Inc.	\$50,000	4.50%	2/5/2043	41,082	0.00%
Altria Group, Inc.	\$150,000	5.38%	31/1/2044	140,561	0.00%
Altria Group, Inc.	\$25,000	3.88%	16/9/2046	18,010	0.00%
Altria Group, Inc.	\$50,000	5.95%	14/2/2049	49,044	0.00%
Altria Group, Inc.	\$100,000	4.45%	6/5/2050	76,753	0.00%
Altria Group, Inc.	\$100,000	3.70%	4/2/2051	67,354	0.00%
Altria Group, Inc.	\$4,000	6.20%	14/2/2059	3,990	0.00%
Altria Group, Inc.	\$225,000	4.00%	4/2/2061	155,864	0.01%
Amazon.com, Inc.	\$350,000	4.60%	1/12/2025	347,715	0.01%
Amazon.com, Inc.	\$100,000	1.00%	12/5/2026	93,014	0.00%
Amazon.com, Inc.	\$425,000	3.30%	13/4/2027	407,613	0.01%
Amazon.com, Inc.	\$25,000	1.20%	3/6/2027	22,575	0.00%
Amazon.com, Inc.	\$25,000	3.15%	22/8/2027	23,747	0.00%
Amazon.com, Inc.	\$400,000	4.55%	1/12/2027	397,070	0.01%
Amazon.com, Inc.	\$75,000	3.45%	13/4/2029	71,153	0.00%
Amazon.com, Inc.	\$75,000	4.65%	1/12/2029	74,698	0.00%
Amazon.com, Inc.	\$255,000	1.50%	3/6/2030	212,449	0.01%
Amazon.com, Inc.	\$50,000	2.10%	12/5/2031	42,129	0.00%
Amazon.com, Inc.	\$175,000	3.60%	13/4/2032	160,788	0.01%
Amazon.com, Inc.	\$175,000	4.70%	1/12/2032	173,451	0.01%
Amazon.com, Inc.	\$120,000	4.80%	5/12/2034	119,147	0.00%
Amazon.com, Inc.	\$375,000	3.88%	22/8/2037	331,135	0.01%
Amazon.com, Inc.	\$200,000	2.88%	12/5/2041	146,838	0.01%
Amazon.com, Inc.	\$125,000	4.95%	5/12/2044	120,803	0.00%
Amazon.com, Inc.	\$225,000	4.05%	22/8/2047	187,458	0.01%
Amazon.com, Inc.	\$250,000	2.50%	3/6/2050	152,910	0.01%
Amazon.com, Inc.	\$250,000	3.10%	12/5/2051	171,785	0.01%
Amazon.com, Inc.	\$135,000	3.95%	13/4/2052	108,679	0.00%
Amazon.com, Inc.	\$150,000	4.25%	22/8/2057	125,645	0.00%
Amazon.com, Inc.	\$125,000	2.70%	3/6/2060	73,566	0.00%
Amazon.com, Inc.	\$200,000	3.25%	12/5/2061	133,398	0.00%
Amazon.com, Inc.	\$75,000	4.10%	13/4/2062	59,971	0.00%
Amcor Finance USA, Inc.	\$50,000	5.63%	26/5/2033	50,536	0.00%
Amcor Flexibles North America, Inc.	\$100,000	2.69%	25/5/2031	84,072	0.00%
Amcor Group Finance plc	\$50,000	5.45%	23/5/2029	50,184	0.00%
Amdocs Ltd.	\$100,000	2.54%	15/6/2030	85,189	0.00%
Ameren Corp.	\$25,000	3.65%	15/2/2026	24,241	0.00%
Ameren Corp.	\$50,000	5.70%	1/12/2026	50,383	0.00%
Ameren Corp.	\$50,000	5.00%	15/1/2029	49,489	0.00%
Ameren Corp.	\$85,000	3.50%	15/1/2031	76,602	0.00%
Ameren Illinois Co.	\$75,000	3.85%	1/9/2032	68,049	0.00%
Ameren Illinois Co.	\$50,000	4.95%	1/6/2033	48,808	0.00%
Ameren Illinois Co.	\$40,000	4.15%	15/3/2046	32,668	0.00%
Ameren Illinois Co.	\$100,000	3.70%	1/12/2047	74,645	0.00%
Ameren Illinois Co.	\$10,000	4.50%	15/3/2049	8,540	0.00%
Ameren Illinois Co.	\$75,000	5.55%	1/7/2054	73,591	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$19,575	3.15%	15/2/2032	17,409	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$206,902	2.88%	11/7/2034	176,541	0.01%
American Assets Trust LP	\$100,000	3.38%	1/2/2031	81,917	0.00%
American Electric Power Co., Inc.	\$60,000	5.70%	15/8/2025	60,030	0.00%
American Electric Power Co., Inc.	\$100,000	1.00%	1/11/2025	94,005	0.00%
American Electric Power Co., Inc.	\$375,000	3.20%	13/11/2027	351,289	0.01%
American Electric Power Co., Inc.	\$40,000	4.30%	1/12/2028	38,395	0.00%
American Electric Power Co., Inc.	\$50,000	5.20%	15/1/2029	49,750	0.00%
American Electric Power Co., Inc.	\$30,000	5.95%	1/11/2032	30,722	0.00%
American Electric Power Co., Inc.	\$50,000	5.63%	1/3/2033	49,885	0.00%
American Electric Power Co., Inc.	\$25,000	3.25%	1/3/2050	16,403	0.00%
American Electric Power Co., Inc.	\$50,000	6.95%	15/12/2054	49,820	0.00%
American Electric Power Co., Inc.	\$50,000	7.05%	15/12/2054	49,816	0.00%
American Electric Power Co., Inc.	\$50,000	3.88%	15/2/2062	45,814	0.00%
American Express Co.	\$150,000	3.13%	20/5/2026	144,340	0.01%
American Express Co.	\$50,000	6.34%	30/10/2026	50,484	0.00%
American Express Co.	\$200,000	1.65%	4/11/2026	184,053	0.01%
American Express Co.	\$400,000	2.55%	4/3/2027	373,892	0.01%
American Express Co.	\$80,000	5.65%	23/4/2027	80,303	0.00%
American Express Co.	\$70,000	5.39%	28/7/2027	70,080	0.00%
American Express Co.	\$140,000	5.10%	16/2/2028	139,395	0.00%
American Express Co.	\$300,000	4.05%	3/5/2029	289,497	0.01%
American Express Co.	\$70,000	5.28%	27/7/2029	70,113	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Express Co.	\$70,000	6.49%	30/10/2031	74,598	0.00%
American Express Co.	\$200,000	5.04%	1/5/2034	195,578	0.01%
American Express Co.	\$50,000	5.63%	28/7/2034	50,106	0.00%
American Express Co.	\$50,000	4.05%	3/12/2042	41,586	0.00%
American Financial Group, Inc.	\$10,000	4.50%	15/6/2047	8,539	0.00%
American Homes 4 Rent LP	\$80,000	3.63%	15/4/2032	69,871	0.00%
American Homes 4 Rent LP	\$50,000	5.50%	1/2/2034	49,220	0.00%
American Homes 4 Rent LP	\$50,000	5.50%	15/7/2034	49,118	0.00%
American Homes 4 Rent LP	\$20,000	4.30%	15/4/2052	15,476	0.00%
American Honda Finance Corp.	\$250,000	1.20%	8/7/2025	239,541	0.01%
American Honda Finance Corp.	\$75,000	4.95%	9/1/2026	74,624	0.00%
American Honda Finance Corp.	\$50,000	5.25%	7/7/2026	50,103	0.00%
American Honda Finance Corp.	\$325,000	1.30%	9/9/2026	299,277	0.01%
American Honda Finance Corp.	\$25,000	2.35%	8/1/2027	23,378	0.00%
American Honda Finance Corp.	\$50,000	4.90%	12/3/2027	49,821	0.00%
American Honda Finance Corp.	€470,000	3.75%	25/10/2027	508,528	0.01%
American Honda Finance Corp.	\$100,000	2.00%	24/3/2028	89,927	0.00%
American Honda Finance Corp.	\$50,000	5.13%	7/7/2028	50,232	0.00%
American Honda Finance Corp.	\$50,000	5.65%	15/11/2028	51,226	0.00%
American Honda Finance Corp.	\$50,000	4.90%	13/3/2029	49,792	0.00%
American Honda Finance Corp.	\$75,000	5.85%	4/10/2030	78,240	0.00%
American Honda Finance Corp.	\$100,000	1.80%	13/1/2031	81,938	0.00%
American Honda Finance Corp.	\$75,000	4.90%	10/1/2034	72,773	0.00%
American International Group, Inc.	€100,000	1.88%	21/6/2027	101,906	0.00%
American International Group, Inc.	\$125,000	3.88%	15/1/2035	111,200	0.00%
American International Group, Inc.	\$60,000	4.70%	10/7/2035	54,717	0.00%
American International Group, Inc.	\$100,000	6.25%	1/5/2036	105,682	0.00%
American International Group, Inc.	\$100,000	4.80%	10/7/2045	89,226	0.00%
American International Group, Inc.	\$60,000	5.75%	1/4/2048	58,708	0.00%
American Municipal Power, Inc.	\$25,000	6.45%	15/2/2044	26,779	0.00%
American Municipal Power, Inc.	\$125,000	8.08%	15/2/2050	162,912	0.01%
American National Group LLC	\$150,000	6.14%	13/6/2032	143,744	0.01%
American Tower Corp.	\$75,000	4.40%	15/2/2026	73,681	0.00%
American Tower Corp.	\$300,000	1.45%	15/9/2026	275,147	0.01%
American Tower Corp.	€150,000	0.40%	15/2/2027	147,614	0.01%
American Tower Corp.	€100,000	0.50%	15/1/2028	95,537	0.00%
American Tower Corp.	\$450,000	1.50%	31/1/2028	394,230	0.01%
American Tower Corp.	\$50,000	5.20%	15/2/2029	49,814	0.00%
American Tower Corp.	\$50,000	3.95%	15/3/2029	47,211	0.00%
American Tower Corp.	€200,000	0.88%	21/5/2029	186,187	0.01%
American Tower Corp.	\$10,000	2.90%	15/1/2030	8,818	0.00%
American Tower Corp.	\$350,000	5.65%	15/3/2033	352,018	0.01%
American Tower Corp.	\$50,000	5.45%	15/2/2034	49,578	0.00%
American Tower Corp.	\$5,000	3.70%	15/10/2049	3,618	0.00%
American Tower Corp.	\$300,000	3.10%	15/6/2050	193,608	0.01%
American Transmission Systems, Inc.	\$75,000	2.65%	15/1/2032	62,344	0.00%
American University	\$25,000	3.67%	1/4/2049	19,512	0.00%
American Water Capital Corp.	\$60,000	3.75%	1/9/2028	57,165	0.00%
American Water Capital Corp.	\$50,000	3.45%	1/6/2029	46,549	0.00%
American Water Capital Corp.	\$50,000	2.80%	1/5/2030	43,958	0.00%
American Water Capital Corp.	\$35,000	2.30%	1/6/2031	28,971	0.00%
American Water Capital Corp.	\$50,000	4.45%	1/6/2032	47,629	0.00%
American Water Capital Corp.	\$50,000	5.15%	1/3/2034	49,541	0.00%
American Water Capital Corp.	\$45,000	6.59%	15/10/2037	50,007	0.00%
American Water Capital Corp.	\$100,000	4.30%	1/12/2042	84,774	0.00%
American Water Capital Corp.	\$20,000	4.00%	1/12/2046	15,747	0.00%
American Water Capital Corp.	\$45,000	3.75%	1/9/2047	34,074	0.00%
American Water Capital Corp.	\$45,000	4.20%	1/9/2048	36,501	0.00%
American Water Capital Corp.	\$35,000	4.15%	1/6/2049	28,070	0.00%
American Water Capital Corp.	\$30,000	3.45%	1/5/2050	21,167	0.00%
American Water Capital Corp.	\$35,000	3.25%	1/6/2051	23,751	0.00%
American Water Capital Corp.	\$50,000	5.45%	1/3/2054	48,289	0.00%
Americo Life, Inc.	\$100,000	3.45%	15/4/2031	79,816	0.00%
Ameriprise Financial, Inc.	\$50,000	5.70%	15/12/2028	51,179	0.00%
Ameriprise Financial, Inc.	\$50,000	5.15%	15/5/2033	50,056	0.00%
AmFam Holdings, Inc.	\$100,000	2.81%	11/3/2031	76,809	0.00%
AmFam Holdings, Inc.	\$50,000	3.83%	11/3/2051	29,720	0.00%
Amgen, Inc.	\$50,000	5.51%	2/3/2026	49,999	0.00%
Amgen, Inc.	\$85,000	2.60%	19/8/2026	80,536	0.00%
Amgen, Inc.	\$140,000	2.20%	21/2/2027	129,884	0.00%
Amgen, Inc.	\$285,000	5.15%	2/3/2028	284,976	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$50,000	1.65%	15/8/2028	43,739	0.00%
Amgen, Inc.	\$100,000	4.05%	18/8/2029	95,646	0.00%
Amgen, Inc.	£100,000	4.00%	13/9/2029	120,782	0.00%
Amgen, Inc.	\$195,000	2.45%	21/2/2030	170,073	0.01%
Amgen, Inc.	\$225,000	5.25%	2/3/2030	226,656	0.01%
Amgen, Inc.	\$100,000	2.30%	25/2/2031	84,050	0.00%
Amgen, Inc.	\$125,000	2.00%	15/1/2032	100,654	0.00%
Amgen, Inc.	\$50,000	4.20%	1/3/2033	46,315	0.00%
Amgen, Inc.	\$325,000	5.25%	2/3/2033	324,041	0.01%
Amgen, Inc.	\$15,000	3.15%	21/2/2040	11,211	0.00%
Amgen, Inc.	\$50,000	2.80%	15/8/2041	35,107	0.00%
Amgen, Inc.	\$75,000	4.95%	1/10/2041	68,761	0.00%
Amgen, Inc.	\$26,000	5.15%	15/11/2041	24,248	0.00%
Amgen, Inc.	\$350,000	5.60%	2/3/2043	344,879	0.01%
Amgen, Inc.	\$550,000	4.40%	1/5/2045	462,590	0.01%
Amgen, Inc.	\$25,000	4.56%	15/6/2048	21,139	0.00%
Amgen, Inc.	\$205,000	3.38%	21/2/2050	144,008	0.01%
Amgen, Inc.	\$220,000	4.66%	15/6/2051	187,722	0.01%
Amgen, Inc.	\$150,000	3.00%	15/1/2052	97,971	0.00%
Amgen, Inc.	\$75,000	4.20%	22/2/2052	59,262	0.00%
Amgen, Inc.	\$200,000	4.88%	1/3/2053	176,155	0.01%
Amgen, Inc.	\$325,000	5.65%	2/3/2053	320,246	0.01%
Amgen, Inc.	\$33,000	2.77%	1/9/2053	19,721	0.00%
Amgen, Inc.	\$200,000	4.40%	22/2/2062	158,944	0.01%
Amgen, Inc.	\$200,000	5.75%	2/3/2063	196,085	0.01%
Amphenol Corp.	\$50,000	4.75%	30/3/2026	49,579	0.00%
Amphenol Corp.	\$50,000	5.05%	5/4/2027	49,966	0.00%
Amphenol Corp.	\$50,000	5.05%	5/4/2029	50,153	0.00%
Amphenol Corp.	\$5,000	2.80%	15/2/2030	4,451	0.00%
Amphenol Corp.	\$85,000	2.20%	15/9/2031	69,787	0.00%
Amphenol Corp.	\$50,000	5.25%	5/4/2034	49,862	0.00%
Analog Devices, Inc.	\$425,000	2.80%	1/10/2041	299,476	0.01%
Analog Devices, Inc.	\$100,000	2.95%	1/10/2051	65,259	0.00%
Aon Corp.	\$575,000	4.50%	15/12/2028	559,274	0.02%
Aon Corp.	\$50,000	2.80%	15/5/2030	43,846	0.00%
Aon Corp./Aon Global Holdings plc	\$200,000	5.35%	28/2/2033	198,679	0.01%
Aon Corp./Aon Global Holdings plc	\$100,000	3.90%	28/2/2052	73,935	0.00%
Aon Global Ltd.	\$160,000	4.60%	14/6/2044	136,399	0.00%
Aon North America, Inc.	\$50,000	5.13%	1/3/2027	49,935	0.00%
Aon North America, Inc.	\$70,000	5.15%	1/3/2029	69,813	0.00%
Aon North America, Inc.	\$50,000	5.30%	1/3/2031	49,832	0.00%
Aon North America, Inc.	\$130,000	5.45%	1/3/2034	129,421	0.00%
Aon North America, Inc.	\$110,000	5.75%	1/3/2054	107,486	0.00%
Apache Corp.	\$65,000	4.25%	15/1/2030	60,322	0.00%
Apache Corp.	\$225,000	5.10%	1/9/2040	192,037	0.01%
Apache Corp.	\$50,000	5.25%	1/2/2042	43,093	0.00%
Apollo Debt Solutions BDC	\$50,000	6.90%	13/4/2029	50,268	0.00%
Apollo Global Management, Inc.	\$50,000	6.38%	15/11/2033	52,829	0.00%
Apollo Global Management, Inc.	\$60,000	5.80%	21/5/2054	59,093	0.00%
Apollo Management Holdings LP	\$25,000	4.87%	15/2/2029	24,667	0.00%
Apollo Management Holdings LP	\$150,000	2.65%	5/6/2030	130,935	0.00%
Apollo Management Holdings LP	\$10,000	4.95%	14/1/2050	9,760	0.00%
Appalachian Power Co.	\$75,000	2.70%	1/4/2031	62,968	0.00%
Appalachian Power Co.	\$50,000	5.65%	1/4/2034	49,532	0.00%
Appalachian Power Co.	\$95,000	7.00%	1/4/2038	104,165	0.00%
Appalachian Power Co.	\$50,000	4.50%	1/3/2049	39,510	0.00%
Apple, Inc.	\$200,000	0.70%	8/2/2026	186,835	0.01%
Apple, Inc.	\$150,000	3.25%	23/2/2026	145,877	0.01%
Apple, Inc.	\$400,000	2.45%	4/8/2026	379,939	0.01%
Apple, Inc.	\$190,000	2.05%	11/9/2026	178,642	0.01%
Apple, Inc.	\$175,000	3.20%	11/5/2027	167,749	0.01%
Apple, Inc.	\$175,000	3.00%	13/11/2027	165,787	0.01%
Apple, Inc.	\$100,000	1.20%	8/2/2028	88,439	0.00%
Apple, Inc.	\$100,000	1.40%	5/8/2028	88,024	0.00%
Apple, Inc.	\$330,000	1.65%	11/5/2030	277,974	0.01%
Apple, Inc.	\$375,000	1.65%	8/2/2031	310,111	0.01%
Apple, Inc.	\$100,000	1.70%	5/8/2031	81,779	0.00%
Apple, Inc.	\$100,000	4.50%	23/2/2036	97,642	0.00%
Apple, Inc.	\$500,000	2.38%	8/2/2041	345,644	0.01%
Apple, Inc.	\$375,000	3.85%	4/5/2043	313,896	0.01%
Apple, Inc.	\$100,000	3.45%	9/2/2045	77,605	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$300,000	4.65%	23/2/2046	276,838	0.01%
Apple, Inc.	\$300,000	3.75%	12/9/2047	239,347	0.01%
Apple, Inc.	\$80,000	2.95%	11/9/2049	54,639	0.00%
Apple, Inc.	\$50,000	2.65%	11/5/2050	31,929	0.00%
Apple, Inc.	\$200,000	2.65%	8/2/2051	126,379	0.00%
Apple, Inc.	\$300,000	2.70%	5/8/2051	190,373	0.01%
Apple, Inc.	\$100,000	3.95%	8/8/2052	81,178	0.00%
Apple, Inc.	\$250,000	2.55%	20/8/2060	151,914	0.01%
Apple, Inc.	\$250,000	2.80%	8/2/2061	152,672	0.01%
Apple, Inc.	\$100,000	2.85%	5/8/2061	61,491	0.00%
Apple, Inc.	\$100,000	4.10%	8/8/2062	80,884	0.00%
Applied Materials, Inc.	\$100,000	3.90%	1/10/2025	98,555	0.00%
Applied Materials, Inc.	\$450,000	1.75%	1/6/2030	378,891	0.01%
Applied Materials, Inc.	\$50,000	5.10%	1/10/2035	50,612	0.00%
Aptiv plc	\$75,000	3.10%	1/12/2051	45,763	0.00%
Aptiv plc/Aptiv Corp.	\$100,000	3.25%	1/3/2032	86,642	0.00%
Aptiv plc/Aptiv Corp.	\$100,000	4.15%	1/5/2052	74,408	0.00%
Arch Capital Group Ltd.	\$100,000	3.64%	30/6/2050	72,077	0.00%
Archer-Daniels-Midland Co.	\$75,000	2.50%	11/8/2026	71,080	0.00%
Archer-Daniels-Midland Co.	\$300,000	2.90%	1/3/2032	256,566	0.01%
Archer-Daniels-Midland Co.	\$15,000	5.38%	15/9/2035	15,170	0.00%
Archer-Daniels-Midland Co.	\$12,000	3.75%	15/9/2047	9,044	0.00%
Archer-Daniels-Midland Co.	\$50,000	2.70%	15/9/2051	30,653	0.00%
Ares Capital Corp.	\$35,000	3.25%	15/7/2025	34,034	0.00%
Ares Capital Corp.	\$100,000	3.88%	15/1/2026	96,536	0.00%
Ares Capital Corp.	\$100,000	2.88%	15/6/2028	88,622	0.00%
Ares Capital Corp.	\$75,000	5.88%	1/3/2029	73,828	0.00%
Ares Capital Corp.	\$60,000	5.95%	15/7/2029	58,955	0.00%
Ares Capital Corp.	\$50,000	3.20%	15/11/2031	41,223	0.00%
Ares Strategic Income Fund	\$70,000	6.35%	15/8/2029	69,421	0.00%
Arizona Public Service Co.	\$50,000	2.60%	15/8/2029	44,245	0.00%
Arizona Public Service Co.	\$25,000	2.20%	15/12/2031	20,158	0.00%
Arizona Public Service Co.	\$35,000	5.55%	1/8/2033	34,718	0.00%
Arizona Public Service Co.	\$50,000	5.70%	15/8/2034	49,912	0.00%
Arizona Public Service Co.	\$10,000	5.05%	1/9/2041	9,160	0.00%
Arizona Public Service Co.	\$30,000	4.50%	1/4/2042	25,154	0.00%
Arizona Public Service Co.	\$30,000	4.35%	15/11/2045	24,389	0.00%
Arizona Public Service Co.	\$10,000	3.75%	15/5/2046	7,362	0.00%
Arizona Public Service Co.	\$20,000	4.20%	15/8/2048	15,537	0.00%
Arizona Public Service Co.	\$20,000	4.25%	1/3/2049	15,613	0.00%
Arizona Public Service Co.	\$20,000	3.50%	1/12/2049	13,570	0.00%
Arizona Public Service Co.	\$40,000	3.35%	15/5/2050	26,652	0.00%
Arizona Public Service Co.	\$25,000	2.65%	15/9/2050	14,412	0.00%
Army Hawaii Family Housing Trust Certificates	\$89,246	5.52%	15/6/2050	87,607	0.00%
Arrow Electronics, Inc.	\$50,000	5.88%	10/4/2034	49,490	0.00%
Arthur J Gallagher & Co.	\$150,000	6.50%	15/2/2034	158,701	0.01%
Arthur J Gallagher & Co.	\$100,000	3.50%	20/5/2051	68,979	0.00%
Arthur J Gallagher & Co.	\$50,000	5.75%	2/3/2053	48,583	0.00%
Ascension Health	\$25,000	2.53%	15/11/2029	22,165	0.00%
Ascension Health	\$25,000	3.11%	15/11/2039	19,343	0.00%
Ascension Health	\$100,000	3.95%	15/11/2046	83,422	0.00%
Ascension Health	\$25,000	4.85%	15/11/2053	23,791	0.00%
Ashtead Capital, Inc.	\$200,000	5.55%	30/5/2033	194,885	0.01%
Assurant, Inc.	\$15,000	3.70%	22/2/2030	13,565	0.00%
Assured Guaranty US Holdings, Inc.	\$25,000	6.13%	15/9/2028	25,743	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	3.15%	15/6/2031	86,717	0.00%
Astrazeneca Finance LLC	\$100,000	4.88%	3/3/2028	99,842	0.00%
Astrazeneca Finance LLC	\$100,000	4.90%	3/3/2030	100,390	0.00%
AT&T, Inc.	€1,150,000	3.55%	18/11/2025	1,229,880	0.03%
AT&T, Inc.	CAD225,000	4.00%	25/11/2025	162,222	0.01%
AT&T, Inc.	\$375,000	1.70%	25/3/2026	352,012	0.01%
AT&T, Inc.	£800,000	2.90%	4/12/2026	958,787	0.03%
AT&T, Inc.	\$40,000	2.30%	1/6/2027	37,007	0.00%
AT&T, Inc.	\$250,000	1.65%	1/2/2028	222,029	0.01%
AT&T, Inc.	\$37,000	4.10%	15/2/2028	35,714	0.00%
AT&T, Inc.	\$25,000	4.35%	1/3/2029	24,232	0.00%
AT&T, Inc.	\$125,000	4.30%	15/2/2030	119,756	0.00%
AT&T, Inc.	\$100,000	2.75%	1/6/2031	85,645	0.00%
AT&T, Inc.	€100,000	2.05%	19/5/2032	95,148	0.00%
AT&T, Inc.	\$744,000	2.55%	1/12/2033	591,379	0.02%
AT&T, Inc.	\$200,000	5.40%	15/2/2034	200,006	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	€150,000	4.30%	18/11/2034	166,157	0.01%
AT&T, Inc.	\$230,000	4.50%	15/5/2035	211,777	0.01%
AT&T, Inc.	€100,000	3.15%	4/9/2036	98,158	0.00%
AT&T, Inc.	\$50,000	4.90%	15/8/2037	46,662	0.00%
AT&T, Inc.	€200,000	2.60%	19/5/2038	180,291	0.01%
AT&T, Inc.	\$200,000	6.55%	15/2/2039	214,279	0.01%
AT&T, Inc.	\$175,000	4.85%	1/3/2039	160,313	0.01%
AT&T, Inc.	\$40,000	3.50%	1/6/2041	30,600	0.00%
AT&T, Inc.	\$50,000	4.30%	15/12/2042	41,591	0.00%
AT&T, Inc.	£100,000	4.25%	1/6/2043	103,002	0.00%
AT&T, Inc.	\$75,000	4.65%	1/6/2044	64,043	0.00%
AT&T, Inc.	\$110,000	4.35%	15/6/2045	91,093	0.00%
AT&T, Inc.	\$450,000	4.75%	15/5/2046	389,549	0.01%
AT&T, Inc.	CAD35,000	4.85%	25/5/2047	23,072	0.00%
AT&T, Inc.	\$262,000	4.50%	9/3/2048	216,034	0.01%
AT&T, Inc.	CAD30,000	5.10%	25/11/2048	20,439	0.00%
AT&T, Inc.	\$75,000	4.55%	9/3/2049	62,155	0.00%
AT&T, Inc.	\$200,000	3.65%	1/6/2051	141,235	0.00%
AT&T, Inc.	\$75,000	3.30%	1/2/2052	49,802	0.00%
AT&T, Inc.	\$483,000	3.50%	15/9/2053	327,826	0.01%
AT&T, Inc.	\$667,000	3.55%	15/9/2055	449,422	0.01%
AT&T, Inc.	\$317,000	3.80%	1/12/2057	221,350	0.01%
AT&T, Inc.	\$503,000	3.65%	15/9/2059	337,596	0.01%
AT&T, Inc.	\$250,000	3.85%	1/6/2060	174,442	0.01%
Athene Global Funding	CAD75,000	2.10%	24/9/2025	52,943	0.00%
Athene Global Funding	\$70,000	5.62%	8/5/2026	70,046	0.00%
Athene Global Funding	\$5,000	2.95%	12/11/2026	4,706	0.00%
Athene Global Funding	\$70,000	5.52%	25/3/2027	70,106	0.00%
Athene Global Funding	£500,000	5.15%	28/7/2027	628,175	0.02%
Athene Global Funding	£100,000	1.75%	24/11/2027	112,579	0.00%
Athene Global Funding	\$200,000	1.99%	19/8/2028	174,207	0.01%
Athene Global Funding	\$100,000	5.58%	9/1/2029	100,389	0.00%
Athene Global Funding	\$250,000	2.55%	19/11/2030	208,562	0.01%
Athene Global Funding	\$100,000	2.67%	7/6/2031	82,615	0.00%
Athene Holding Ltd.	\$350,000	4.13%	12/1/2028	337,427	0.01%
Athene Holding Ltd.	\$20,000	6.15%	3/4/2030	20,675	0.00%
Athene Holding Ltd.	\$200,000	3.50%	15/1/2031	177,052	0.01%
Athene Holding Ltd.	\$50,000	5.88%	15/1/2034	49,472	0.00%
Athene Holding Ltd.	\$100,000	3.95%	25/5/2051	71,643	0.00%
Athene Holding Ltd.	\$150,000	6.25%	1/4/2054	150,068	0.01%
Atlassian Corp.	\$50,000	5.25%	15/5/2029	49,992	0.00%
Atlassian Corp.	\$50,000	5.50%	15/5/2034	49,529	0.00%
Atmos Energy Corp.	\$50,000	3.00%	15/6/2027	47,276	0.00%
Atmos Energy Corp.	\$5,000	2.63%	15/9/2029	4,462	0.00%
Atmos Energy Corp.	\$50,000	5.90%	15/11/2033	52,222	0.00%
Atmos Energy Corp.	\$25,000	4.15%	15/1/2043	20,902	0.00%
Atmos Energy Corp.	\$5,000	4.13%	15/10/2044	4,130	0.00%
Atmos Energy Corp.	\$100,000	4.13%	15/3/2049	78,772	0.00%
Atmos Energy Corp.	\$25,000	3.38%	15/9/2049	17,302	0.00%
Atmos Energy Corp.	\$150,000	2.85%	15/2/2052	92,814	0.00%
Atmos Energy Corp.	\$85,000	6.20%	15/11/2053	91,624	0.00%
Autodesk, Inc.	\$50,000	2.40%	15/12/2031	41,461	0.00%
Automatic Data Processing, Inc.	\$50,000	1.70%	15/5/2028	44,631	0.00%
AutoNation, Inc.	\$25,000	4.50%	1/10/2025	24,597	0.00%
AutoNation, Inc.	\$50,000	1.95%	1/8/2028	43,339	0.00%
AutoNation, Inc.	\$75,000	2.40%	1/8/2031	60,307	0.00%
AutoNation, Inc.	\$45,000	3.85%	1/3/2032	40,020	0.00%
AutoZone, Inc.	\$50,000	5.05%	15/7/2026	49,826	0.00%
AutoZone, Inc.	\$50,000	3.75%	1/6/2027	48,081	0.00%
AutoZone, Inc.	\$50,000	4.50%	1/2/2028	48,871	0.00%
AutoZone, Inc.	\$50,000	6.25%	1/11/2028	52,154	0.00%
AutoZone, Inc.	\$50,000	5.10%	15/7/2029	49,781	0.00%
AutoZone, Inc.	\$100,000	4.00%	15/4/2030	94,041	0.00%
AutoZone, Inc.	\$100,000	1.65%	15/1/2031	80,203	0.00%
AutoZone, Inc.	\$125,000	4.75%	1/2/2033	119,326	0.00%
AutoZone, Inc.	\$50,000	5.20%	1/8/2033	49,233	0.00%
AutoZone, Inc.	\$50,000	5.40%	15/7/2034	49,451	0.00%
AvalonBay Communities, Inc.	\$500,000	3.35%	15/5/2027	477,279	0.01%
AvalonBay Communities, Inc.	\$250,000	2.05%	15/1/2032	204,512	0.01%
AvalonBay Communities, Inc.	\$100,000	5.00%	15/2/2033	97,565	0.00%
AvalonBay Communities, Inc.	\$23,000	3.90%	15/10/2046	17,925	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AvalonBay Communities, Inc.	\$50,000	4.35%	15/4/2048	41,497	0.00%
Avangrid, Inc.	\$60,000	3.80%	1/6/2029	55,811	0.00%
Avery Dennison Corp.	\$50,000	4.88%	6/12/2028	49,263	0.00%
Avery Dennison Corp.	\$25,000	2.65%	30/4/2030	21,740	0.00%
Avery Dennison Corp.	\$50,000	2.25%	15/2/2032	40,517	0.00%
Avery Dennison Corp.	\$50,000	5.75%	15/3/2033	51,170	0.00%
Aviation Capital Group LLC	\$100,000	5.50%	15/12/2024	99,733	0.00%
Aviation Capital Group LLC	\$50,000	4.13%	1/8/2025	49,079	0.00%
Aviation Capital Group LLC	\$100,000	1.95%	30/1/2026	94,101	0.00%
Aviation Capital Group LLC	\$35,000	6.75%	25/10/2028	36,476	0.00%
Aviation Capital Group LLC	\$50,000	5.38%	15/7/2029	49,384	0.00%
Aviation Capital Group LLC	\$100,000	6.38%	15/7/2030	103,383	0.00%
Avista Corp.	\$45,000	4.00%	1/4/2052	33,745	0.00%
Avnet, Inc.	\$125,000	3.00%	15/5/2031	104,742	0.00%
AXIS Specialty Finance LLC	\$5,000	4.90%	15/1/2040	4,585	0.00%
AXIS Specialty Finance plc	\$50,000	4.00%	6/12/2027	47,944	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.40%	15/6/2033	97,539	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.90%	15/6/2043	97,655	0.00%
Bain Capital Specialty Finance, Inc.	\$75,000	2.55%	13/10/2026	68,778	0.00%
Baker Hughes Holdings LLC	\$55,000	5.13%	15/9/2040	52,303	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$325,000	3.34%	15/12/2027	307,504	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$265,000	3.14%	7/11/2029	241,161	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$80,000	4.08%	15/12/2047	63,986	0.00%
Baltimore Gas & Electric Co.	\$50,000	5.30%	1/6/2034	49,693	0.00%
Baltimore Gas & Electric Co.	\$50,000	3.50%	15/8/2046	36,071	0.00%
Baltimore Gas & Electric Co.	\$70,000	4.25%	15/9/2048	56,302	0.00%
Baltimore Gas & Electric Co.	\$5,000	3.20%	15/9/2049	3,325	0.00%
Baltimore Gas & Electric Co.	\$110,000	2.90%	15/6/2050	69,066	0.00%
Baltimore Gas & Electric Co.	\$50,000	4.55%	1/6/2052	41,744	0.00%
Baltimore Gas & Electric Co.	\$50,000	5.65%	1/6/2054	49,415	0.00%
BANK 2017	\$225,000	3.63%	15/5/2050	213,460	0.01%
BANK 2017	\$25,000	3.78%	15/5/2050	23,475	0.00%
BANK 2017	\$30,000	4.23%	15/11/2050	21,686	0.00%
BANK 2017	\$15,364	3.31%	15/11/2050	14,828	0.00%
BANK 2017	\$200,000	3.54%	15/11/2054	187,833	0.01%
BANK 2017	\$11,076	3.28%	15/11/2054	10,504	0.00%
BANK 2017	\$25,000	3.52%	15/7/2060	23,616	0.00%
BANK 2017	\$25,000	3.25%	15/7/2060	23,492	0.00%
BANK 2017	\$325,000	3.18%	15/9/2060	303,207	0.01%
BANK 2017	\$50,000	3.44%	15/9/2060	47,048	0.00%
BANK 2018	\$475,000	3.97%	15/9/2060	450,919	0.01%
BANK 2018	\$95,553	4.23%	15/9/2060	91,348	0.00%
BANK 2018	\$25,000	3.69%	15/2/2061	23,584	0.00%
BANK 2018	\$25,000	4.05%	15/3/2061	23,815	0.00%
BANK 2018	\$25,000	4.26%	15/5/2061	23,973	0.00%
BANK 2018	\$110,000	4.22%	15/8/2061	104,894	0.00%
BANK 2018	\$100,000	3.95%	15/8/2061	94,449	0.00%
Bank of America Corp.	\$100,000	3.88%	1/8/2025	98,458	0.00%
Bank of America Corp.	CHF1,000,000	0.25%	12/6/2026	1,089,224	0.03%
Bank of America Corp.	\$200,000	1.32%	19/6/2026	191,742	0.01%
Bank of America Corp.	\$50,000	4.83%	22/7/2026	49,513	0.00%
Bank of America Corp.	\$75,000	4.25%	22/10/2026	73,102	0.00%
Bank of America Corp.	\$200,000	1.20%	24/10/2026	188,708	0.01%
Bank of America Corp.	€140,000	1.95%	27/10/2026	146,469	0.01%
Bank of America Corp.	\$800,000	5.08%	20/1/2027	794,961	0.02%
Bank of America Corp.	\$500,000	1.66%	11/3/2027	468,817	0.01%
Bank of America Corp.	\$400,000	3.56%	23/4/2027	386,831	0.01%
Bank of America Corp.	\$150,000	1.73%	22/7/2027	138,995	0.00%
Bank of America Corp.	CAD70,000	1.98%	15/9/2027	48,273	0.00%
Bank of America Corp.	\$100,000	3.25%	21/10/2027	94,598	0.00%
Bank of America Corp.	\$275,000	4.18%	25/11/2027	265,452	0.01%
Bank of America Corp.	\$200,000	3.82%	20/1/2028	192,825	0.01%
Bank of America Corp.	\$1,200,000	2.55%	4/2/2028	1,119,912	0.03%
Bank of America Corp.	€400,000	1.66%	25/4/2028	407,313	0.01%
Bank of America Corp.	\$400,000	4.38%	27/4/2028	390,409	0.01%
Bank of America Corp.	\$50,000	4.95%	22/7/2028	49,590	0.00%
Bank of America Corp.	£200,000	7.00%	31/7/2028	270,311	0.01%
Bank of America Corp.	\$270,000	6.20%	10/11/2028	277,938	0.01%
Bank of America Corp.	\$425,000	3.42%	20/12/2028	399,545	0.01%
Bank of America Corp.	\$225,000	3.97%	5/3/2029	215,097	0.01%
Bank of America Corp.	CAD85,000	2.60%	4/4/2029	57,993	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$200,000	5.20%	25/4/2029	199,646	0.01%
Bank of America Corp.	\$575,000	2.09%	14/6/2029	510,199	0.01%
Bank of America Corp.	\$175,000	4.27%	23/7/2029	168,582	0.01%
Bank of America Corp.	€500,000	0.58%	8/8/2029	475,391	0.01%
Bank of America Corp.	\$100,000	3.97%	7/2/2030	94,707	0.00%
Bank of America Corp.	\$700,000	3.19%	23/7/2030	635,294	0.02%
Bank of America Corp.	\$50,000	2.88%	22/10/2030	44,513	0.00%
Bank of America Corp.	\$65,000	2.50%	13/2/2031	56,165	0.00%
Bank of America Corp.	\$100,000	2.59%	29/4/2031	86,431	0.00%
Bank of America Corp.	\$300,000	1.90%	23/7/2031	246,942	0.01%
Bank of America Corp.	€300,000	0.65%	26/10/2031	265,324	0.01%
Bank of America Corp.	\$300,000	2.65%	11/3/2032	253,953	0.01%
Bank of America Corp.	\$600,000	2.69%	22/4/2032	507,369	0.01%
Bank of America Corp.	\$205,000	2.30%	21/7/2032	167,885	0.01%
Bank of America Corp.	\$200,000	2.57%	20/10/2032	165,889	0.01%
Bank of America Corp.	\$450,000	2.97%	4/2/2033	380,950	0.01%
Bank of America Corp.	\$250,000	4.57%	27/4/2033	235,795	0.01%
Bank of America Corp.	\$350,000	5.02%	22/7/2033	341,940	0.01%
Bank of America Corp.	\$450,000	5.29%	25/4/2034	445,300	0.01%
Bank of America Corp.	\$350,000	5.47%	23/1/2035	349,554	0.01%
Bank of America Corp.	\$300,000	2.48%	21/9/2036	239,545	0.01%
Bank of America Corp.	\$225,000	6.11%	29/1/2037	233,807	0.01%
Bank of America Corp.	\$480,000	3.85%	8/3/2037	422,045	0.01%
Bank of America Corp.	\$50,000	7.75%	14/5/2038	59,354	0.00%
Bank of America Corp.	\$200,000	4.08%	23/4/2040	169,842	0.01%
Bank of America Corp.	\$300,000	2.68%	19/6/2041	209,745	0.01%
Bank of America Corp.	\$250,000	3.31%	22/4/2042	187,939	0.01%
Bank of America Corp.	\$50,000	5.00%	21/1/2044	47,150	0.00%
Bank of America Corp.	\$325,000	4.44%	20/1/2048	277,121	0.01%
Bank of America Corp.	\$100,000	3.95%	23/1/2049	78,705	0.00%
Bank of America Corp.	\$5,000	4.33%	15/3/2050	4,175	0.00%
Bank of America Corp.	\$300,000	4.08%	20/3/2051	239,635	0.01%
Bank of America Corp.	\$200,000	2.83%	24/10/2051	126,051	0.00%
Bank of America Corp.	\$350,000	3.48%	13/3/2052	250,975	0.01%
Bank of America Corp.	\$340,000	2.97%	21/7/2052	221,762	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$49,478	3.31%	15/2/2050	46,803	0.00%
Bank of New York Mellon Corp.	\$350,000	2.80%	4/5/2026	335,838	0.01%
Bank of New York Mellon Corp.	\$100,000	4.41%	24/7/2026	98,862	0.00%
Bank of New York Mellon Corp.	\$50,000	4.95%	26/4/2027	49,693	0.00%
Bank of New York Mellon Corp.	\$100,000	5.80%	25/10/2028	101,905	0.00%
Bank of New York Mellon Corp.	\$100,000	4.54%	1/2/2029	98,024	0.00%
Bank of New York Mellon Corp.	\$125,000	3.30%	23/8/2029	114,290	0.00%
Bank of New York Mellon Corp.	\$70,000	6.32%	25/10/2029	73,154	0.00%
Bank of New York Mellon Corp.	\$70,000	4.98%	14/3/2030	69,559	0.00%
Bank of New York Mellon Corp.	\$50,000	2.50%	26/1/2032	41,834	0.00%
Bank of New York Mellon Corp.	\$680,000	4.29%	13/6/2033	634,974	0.02%
Bank of New York Mellon Corp.	\$100,000	4.71%	1/2/2034	95,668	0.00%
Bank of New York Mellon Corp.	\$50,000	4.97%	26/4/2034	48,717	0.00%
Bank of New York Mellon Corp.	\$70,000	5.19%	14/3/2035	69,101	0.00%
Banner Health	\$100,000	2.91%	1/1/2042	72,245	0.00%
Baptist Health South Florida Obligated Group	\$100,000	3.12%	15/11/2071	59,026	0.00%
Baptist Healthcare System Obligated Group	\$50,000	3.54%	15/8/2050	36,633	0.00%
Basin Electric Power Cooperative	\$25,000	4.75%	26/4/2047	21,405	0.00%
Baxalta, Inc.	\$20,000	5.25%	23/6/2045	18,798	0.00%
Baxter International, Inc.	\$100,000	1.92%	1/2/2027	91,641	0.00%
Baxter International, Inc.	\$50,000	2.27%	1/12/2028	44,048	0.00%
Baxter International, Inc.	\$50,000	3.95%	1/4/2030	46,648	0.00%
Baxter International, Inc.	\$300,000	1.73%	1/4/2031	237,983	0.01%
Baxter International, Inc.	\$125,000	2.54%	1/2/2032	102,533	0.00%
Baxter International, Inc.	\$305,000	3.13%	1/12/2051	191,665	0.01%
Bay Area Toll Authority	\$105,000	6.26%	1/4/2049	113,426	0.00%
Bay Area Toll Authority	\$25,000	7.04%	1/4/2050	29,483	0.00%
Bay Area Toll Authority	\$115,000	6.91%	1/10/2050	134,446	0.00%
BayCare Health System, Inc.	\$25,000	3.83%	15/11/2050	19,846	0.00%
Baylor Scott & White Holdings	\$100,000	1.78%	15/11/2030	82,504	0.00%
Baylor Scott & White Holdings	\$125,000	2.84%	15/11/2050	81,820	0.00%
BBCMS Mortgage Trust 2017	\$300,000	3.67%	15/2/2050	285,262	0.01%
BBCMS Mortgage Trust 2018	\$50,000	4.31%	15/12/2051	47,643	0.00%
Becton Dickinson & Co.	\$14,000	3.73%	15/12/2024	13,868	0.00%
Becton Dickinson & Co.	€200,000	0.03%	13/8/2025	205,565	0.01%
Becton Dickinson & Co.	\$200,000	3.70%	6/6/2027	192,486	0.01%

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Becton Dickinson & Co.	\$50,000	4.69%	13/2/2028	49,279	0.00%
Becton Dickinson & Co.	\$50,000	4.87%	8/2/2029	49,619	0.00%
Becton Dickinson & Co.	\$50,000	5.08%	7/6/2029	49,954	0.00%
Becton Dickinson & Co.	\$150,000	2.82%	20/5/2030	132,550	0.00%
Becton Dickinson & Co.	\$75,000	1.96%	11/2/2031	61,461	0.00%
Becton Dickinson & Co.	\$50,000	5.11%	8/2/2034	49,188	0.00%
Becton Dickinson & Co.	\$100,000	4.67%	6/6/2047	87,213	0.00%
Becton Dickinson & Co.	\$59,000	3.79%	20/5/2050	44,584	0.00%
Becton Dickinson Euro Finance Sarl	€100,000	0.33%	13/8/2028	93,897	0.00%
Becton Dickinson Euro Finance Sarl	€110,000	1.21%	12/2/2036	88,457	0.00%
Becton Dickinson Euro Finance Sarl	€100,000	1.34%	13/8/2041	70,563	0.00%
Benchmark 2018-B2 Mortgage Trust	\$2,250,000	3.88%	15/2/2051	2,109,225	0.05%
Benchmark 2018-B4 Mortgage Trust	\$25,000	4.12%	15/7/2051	23,798	0.00%
Benchmark 2018-B5 Mortgage Trust	\$300,000	4.21%	15/7/2051	286,091	0.01%
Benchmark 2018-B6 Mortgage Trust	\$500,000	4.00%	10/10/2051	475,893	0.01%
Benchmark 2018-B7 Mortgage Trust	\$125,000	4.51%	15/5/2053	119,821	0.00%
Benchmark 2018-B8 Mortgage Trust	\$500,000	4.23%	15/1/2052	471,707	0.01%
Berkshire Hathaway Energy Co.	\$100,000	3.70%	15/7/2030	93,024	0.00%
Berkshire Hathaway Energy Co.	\$150,000	1.65%	15/5/2031	119,358	0.00%
Berkshire Hathaway Energy Co.	\$375,000	6.13%	1/4/2036	393,003	0.01%
Berkshire Hathaway Energy Co.	\$35,000	5.95%	15/5/2037	36,184	0.00%
Berkshire Hathaway Energy Co.	\$25,000	5.15%	15/11/2043	23,526	0.00%
Berkshire Hathaway Energy Co.	\$25,000	4.45%	15/1/2049	20,444	0.00%
Berkshire Hathaway Energy Co.	\$25,000	4.25%	15/10/2050	19,611	0.00%
Berkshire Hathaway Energy Co.	\$80,000	2.85%	15/5/2051	48,868	0.00%
Berkshire Hathaway Energy Co.	\$50,000	4.60%	1/5/2053	41,531	0.00%
Berkshire Hathaway Finance Corp.	\$100,000	1.85%	12/3/2030	85,449	0.00%
Berkshire Hathaway Finance Corp.	\$975,000	2.88%	15/3/2032	853,140	0.02%
Berkshire Hathaway Finance Corp.	€100,000	2.00%	18/3/2034	93,579	0.00%
Berkshire Hathaway Finance Corp.	\$125,000	4.40%	15/5/2042	113,340	0.00%
Berkshire Hathaway Finance Corp.	\$50,000	4.20%	15/8/2048	41,974	0.00%
Berkshire Hathaway Finance Corp.	\$75,000	4.25%	15/1/2049	64,086	0.00%
Berkshire Hathaway Finance Corp.	\$120,000	2.85%	15/10/2050	77,204	0.00%
Berkshire Hathaway Finance Corp.	\$75,000	2.50%	15/1/2051	45,039	0.00%
Berkshire Hathaway Finance Corp.	\$148,000	3.85%	15/3/2052	114,521	0.00%
Berkshire Hathaway, Inc.	\$727,000	3.13%	15/3/2026	704,031	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	1.03%	8/12/2027	620,163	0.02%
Berkshire Hathaway, Inc.	€150,000	1.63%	16/3/2035	131,893	0.00%
Berkshire Hathaway, Inc.	\$25,000	4.50%	11/2/2043	23,143	0.00%
Berry Global, Inc.	\$275,000	1.57%	15/1/2026	258,436	0.01%
Berry Global, Inc.	\$50,000	1.65%	15/1/2027	45,519	0.00%
Berry Global, Inc.	\$60,000	5.80%	15/6/2031	60,009	0.00%
Berry Global, Inc.	\$50,000	5.65%	15/1/2034	49,023	0.00%
Beth Israel Lahey Health, Inc.	\$25,000	3.08%	1/7/2051	15,971	0.00%
Biogen, Inc.	\$100,000	2.25%	1/5/2030	85,097	0.00%
Biogen, Inc.	\$150,000	3.15%	1/5/2050	96,684	0.00%
Bio-Rad Laboratories, Inc.	\$50,000	3.30%	15/3/2027	47,348	0.00%
Black Hills Corp.	\$20,000	3.05%	15/10/2029	17,790	0.00%
Black Hills Corp.	\$90,000	4.35%	1/5/2033	80,859	0.00%
Black Hills Corp.	\$50,000	6.15%	15/5/2034	50,989	0.00%
Black Hills Corp.	\$50,000	6.00%	15/1/2035	50,314	0.00%
Black Hills Corp.	\$15,000	4.20%	15/9/2046	11,643	0.00%
Black Hills Corp.	\$5,000	3.88%	15/10/2049	3,571	0.00%
BlackRock Funding, Inc.	\$70,000	4.70%	14/3/2029	69,670	0.00%
BlackRock Funding, Inc.	\$70,000	5.00%	14/3/2034	69,478	0.00%
BlackRock Funding, Inc.	\$70,000	5.25%	14/3/2054	67,630	0.00%
BlackRock TCP Capital Corp.	\$100,000	6.95%	30/5/2029	97,630	0.00%
BlackRock, Inc.	\$49,000	3.25%	30/4/2029	45,679	0.00%
BlackRock, Inc.	\$35,000	2.40%	30/4/2030	30,552	0.00%
BlackRock, Inc.	\$345,000	1.90%	28/1/2031	286,015	0.01%
BlackRock, Inc.	\$470,000	2.10%	25/2/2032	382,855	0.01%
BlackRock, Inc.	\$200,000	4.75%	25/5/2033	195,995	0.01%
Blackstone Holdings Finance Co. LLC	\$120,000	2.50%	10/1/2030	104,900	0.00%
Blackstone Holdings Finance Co. LLC	\$15,000	5.00%	15/6/2044	13,719	0.00%
Blackstone Holdings Finance Co. LLC	\$150,000	2.80%	30/9/2050	89,386	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	2.85%	5/8/2051	30,509	0.00%
Blackstone Holdings Finance Co. LLC	\$100,000	3.20%	30/1/2052	65,901	0.00%
Blackstone Private Credit Fund	\$350,000	2.63%	15/12/2026	320,205	0.01%
Blackstone Private Credit Fund	\$50,000	7.30%	27/11/2028	51,779	0.00%
Blackstone Private Credit Fund	\$50,000	5.95%	16/7/2029	48,976	0.00%
Blackstone Private Credit Fund	\$50,000	6.25%	25/1/2031	49,601	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Secured Lending Fund	\$225,000	2.75%	16/9/2026	208,320	0.01%
Blackstone Secured Lending Fund	\$50,000	5.88%	15/11/2027	49,644	0.00%
Blackstone Secured Lending Fund	\$75,000	2.85%	30/9/2028	65,739	0.00%
Block Financial LLC	\$125,000	2.50%	15/7/2028	112,038	0.00%
Block Financial LLC	\$100,000	3.88%	15/8/2030	91,688	0.00%
Blue Owl Capital Corp.	\$200,000	3.40%	15/7/2026	188,442	0.01%
Blue Owl Capital Corp.	\$125,000	2.88%	11/6/2028	110,549	0.00%
Blue Owl Capital Corp.	\$50,000	5.95%	15/3/2029	49,246	0.00%
Blue Owl Capital Corp. III	\$125,000	3.13%	13/4/2027	114,250	0.00%
Blue Owl Credit Income Corp.	\$30,000	4.70%	8/2/2027	28,537	0.00%
Blue Owl Credit Income Corp.	\$40,000	7.75%	16/9/2027	41,101	0.00%
Blue Owl Credit Income Corp.	\$50,000	7.95%	13/6/2028	51,702	0.00%
Blue Owl Credit Income Corp.	\$100,000	6.65%	15/3/2031	97,810	0.00%
Blue Owl Finance LLC	\$125,000	3.13%	10/6/2031	104,159	0.00%
Blue Owl Finance LLC	\$80,000	6.25%	18/4/2034	80,276	0.00%
Blue Owl Technology Finance Corp.	\$100,000	4.75%	15/12/2025	96,769	0.00%
Blue Owl Technology Finance Corp. II	\$150,000	6.75%	4/4/2029	146,736	0.01%
BMW US Capital LLC	\$125,000	3.70%	1/4/2032	113,188	0.00%
Board of Regents of the University of Texas System	\$25,000	2.44%	15/8/2049	15,303	0.00%
Boardwalk Pipelines LP	\$95,000	3.60%	1/9/2032	81,923	0.00%
Boeing Co.	\$50,000	2.60%	30/10/2025	47,812	0.00%
Boeing Co.	\$200,000	2.20%	4/2/2026	188,123	0.01%
Boeing Co.	\$25,000	3.10%	1/5/2026	23,719	0.00%
Boeing Co.	\$130,000	2.70%	1/2/2027	119,879	0.00%
Boeing Co.	\$321,000	5.04%	1/5/2027	313,957	0.01%
Boeing Co.	\$80,000	6.26%	1/5/2027	80,580	0.00%
Boeing Co.	\$275,000	3.25%	1/2/2028	251,846	0.01%
Boeing Co.	\$100,000	3.25%	1/3/2028	91,101	0.00%
Boeing Co.	\$25,000	3.20%	1/3/2029	22,186	0.00%
Boeing Co.	\$110,000	6.30%	1/5/2029	111,544	0.00%
Boeing Co.	\$155,000	2.95%	1/2/2030	132,817	0.00%
Boeing Co.	\$300,000	5.15%	1/5/2030	288,019	0.01%
Boeing Co.	\$200,000	3.63%	1/2/2031	175,032	0.01%
Boeing Co.	\$80,000	6.39%	1/5/2031	81,433	0.00%
Boeing Co.	\$15,000	6.13%	15/2/2033	14,953	0.00%
Boeing Co.	\$190,000	6.53%	1/5/2034	194,512	0.01%
Boeing Co.	\$255,000	3.25%	1/2/2035	194,783	0.01%
Boeing Co.	\$30,000	3.50%	1/3/2039	21,284	0.00%
Boeing Co.	\$25,000	5.88%	15/2/2040	23,418	0.00%
Boeing Co.	\$115,000	5.71%	1/5/2040	106,186	0.00%
Boeing Co.	\$30,000	3.38%	15/6/2046	19,113	0.00%
Boeing Co.	\$150,000	3.90%	1/5/2049	100,791	0.00%
Boeing Co.	\$40,000	3.75%	1/2/2050	26,245	0.00%
Boeing Co.	\$595,000	5.81%	1/5/2050	537,207	0.01%
Boeing Co.	\$190,000	6.86%	1/5/2054	194,803	0.01%
Boeing Co.	\$105,000	3.95%	1/8/2059	66,895	0.00%
Boeing Co.	\$150,000	5.93%	1/5/2060	134,200	0.00%
Boeing Co.	\$110,000	7.01%	1/5/2064	112,656	0.00%
Booking Holdings, Inc.	\$25,000	3.60%	1/6/2026	24,312	0.00%
Booking Holdings, Inc.	€100,000	3.63%	12/11/2028	107,940	0.00%
Booking Holdings, Inc.	\$100,000	4.63%	13/4/2030	98,386	0.00%
Booking Holdings, Inc.	€100,000	4.50%	15/11/2031	112,959	0.00%
Booking Holdings, Inc.	€200,000	4.13%	12/5/2033	220,310	0.01%
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	115,201	0.00%
Booz Allen Hamilton, Inc.	\$50,000	3.88%	1/9/2028	47,127	0.00%
Booz Allen Hamilton, Inc.	\$50,000	4.00%	1/7/2029	46,902	0.00%
BorgWarner, Inc.	\$100,000	2.65%	1/7/2027	92,769	0.00%
BorgWarner, Inc.	\$45,000	4.38%	15/3/2045	35,907	0.00%
Boston Gas Co.	\$140,000	3.00%	1/8/2029	125,389	0.00%
Boston Gas Co.	\$60,000	4.49%	15/2/2042	49,290	0.00%
Boston Properties LP	\$50,000	2.75%	1/10/2026	46,647	0.00%
Boston Properties LP	\$300,000	6.75%	1/12/2027	307,685	0.01%
Boston Properties LP	\$5,000	2.90%	15/3/2030	4,246	0.00%
Boston Properties LP	\$100,000	2.45%	1/10/2033	74,164	0.00%
Boston Scientific Corp.	€100,000	0.63%	1/12/2027	97,483	0.00%
Boston Scientific Corp.	\$19,000	4.55%	1/3/2039	17,704	0.00%
Boston Scientific Corp.	\$227,000	4.70%	1/3/2049	202,160	0.01%
BP Capital Markets America, Inc.	\$315,000	3.80%	21/9/2025	309,567	0.01%
BP Capital Markets America, Inc.	\$150,000	3.41%	11/2/2026	145,834	0.01%
BP Capital Markets America, Inc.	\$540,000	3.02%	16/1/2027	513,020	0.01%
BP Capital Markets America, Inc.	\$60,000	5.02%	17/11/2027	59,952	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets America, Inc.	\$120,000	4.23%	6/11/2028	116,343	0.00%
BP Capital Markets America, Inc.	\$70,000	4.70%	10/4/2029	68,992	0.00%
BP Capital Markets America, Inc.	\$60,000	4.97%	17/10/2029	59,835	0.00%
BP Capital Markets America, Inc.	\$100,000	3.63%	6/4/2030	93,211	0.00%
BP Capital Markets America, Inc.	\$145,000	1.75%	10/8/2030	120,517	0.00%
BP Capital Markets America, Inc.	\$195,000	2.72%	12/1/2032	165,880	0.01%
BP Capital Markets America, Inc.	\$135,000	4.81%	13/2/2033	130,893	0.00%
BP Capital Markets America, Inc.	\$100,000	4.89%	11/9/2033	97,351	0.00%
BP Capital Markets America, Inc.	\$70,000	4.99%	10/4/2034	68,464	0.00%
BP Capital Markets America, Inc.	\$120,000	5.23%	17/11/2034	119,116	0.00%
BP Capital Markets America, Inc.	\$285,000	3.06%	17/6/2041	207,604	0.01%
BP Capital Markets America, Inc.	\$325,000	3.00%	24/2/2050	211,644	0.01%
BP Capital Markets America, Inc.	\$90,000	2.77%	10/11/2050	55,395	0.00%
BP Capital Markets America, Inc.	\$205,000	2.94%	4/6/2051	130,292	0.00%
BP Capital Markets America, Inc.	\$75,000	3.00%	17/3/2052	48,221	0.00%
BP Capital Markets America, Inc.	\$125,000	3.38%	8/2/2061	82,571	0.00%
Brighthouse Financial, Inc.	\$9,000	4.70%	22/6/2047	6,985	0.00%
Brighthouse Financial, Inc.	\$50,000	3.85%	22/12/2051	31,747	0.00%
Bristol-Myers Squibb Co.	\$500,000	0.75%	13/11/2025	470,713	0.01%
Bristol-Myers Squibb Co.	\$125,000	4.95%	20/2/2026	124,621	0.00%
Bristol-Myers Squibb Co.	\$83,000	3.20%	15/6/2026	80,021	0.00%
Bristol-Myers Squibb Co.	\$125,000	4.90%	22/2/2027	124,681	0.00%
Bristol-Myers Squibb Co.	\$125,000	4.90%	22/2/2029	124,741	0.00%
Bristol-Myers Squibb Co.	\$47,000	3.40%	26/7/2029	43,792	0.00%
Bristol-Myers Squibb Co.	\$175,000	5.10%	22/2/2031	175,610	0.01%
Bristol-Myers Squibb Co.	\$350,000	2.95%	15/3/2032	302,364	0.01%
Bristol-Myers Squibb Co.	\$75,000	5.90%	15/11/2033	78,711	0.00%
Bristol-Myers Squibb Co.	\$150,000	5.20%	22/2/2034	149,717	0.01%
Bristol-Myers Squibb Co.	\$125,000	4.13%	15/6/2039	108,439	0.00%
Bristol-Myers Squibb Co.	\$75,000	3.55%	15/3/2042	58,283	0.00%
Bristol-Myers Squibb Co.	\$25,000	3.25%	1/8/2042	18,475	0.00%
Bristol-Myers Squibb Co.	\$225,000	4.25%	26/10/2049	183,198	0.01%
Bristol-Myers Squibb Co.	\$400,000	2.55%	13/11/2050	234,141	0.01%
Bristol-Myers Squibb Co.	\$200,000	3.70%	15/3/2052	146,595	0.01%
Bristol-Myers Squibb Co.	\$200,000	6.25%	15/11/2053	214,834	0.01%
Bristol-Myers Squibb Co.	\$200,000	5.55%	22/2/2054	197,125	0.01%
Bristol-Myers Squibb Co.	\$200,000	3.90%	15/3/2062	143,731	0.01%
Bristol-Myers Squibb Co.	\$75,000	6.40%	15/11/2063	81,289	0.00%
Bristol-Myers Squibb Co.	\$123,000	5.65%	22/2/2064	120,184	0.00%
Brixmor Operating Partnership LP	\$100,000	4.13%	15/6/2026	97,457	0.00%
Brixmor Operating Partnership LP	\$250,000	4.13%	15/5/2029	236,097	0.01%
Brixmor Operating Partnership LP	\$200,000	4.05%	1/7/2030	185,576	0.01%
Brixmor Operating Partnership LP	\$50,000	5.75%	15/2/2035	49,884	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$100,000	3.88%	15/1/2027	96,797	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$40,000	3.50%	15/1/2028	37,840	0.00%
Broadcom, Inc.	\$154,000	3.46%	15/9/2026	148,176	0.01%
Broadcom, Inc.	\$400,000	1.95%	15/2/2028	357,947	0.01%
Broadcom, Inc.	\$10,000	4.11%	15/9/2028	9,646	0.00%
Broadcom, Inc.	\$275,000	4.75%	15/4/2029	271,230	0.01%
Broadcom, Inc.	\$275,000	5.00%	15/4/2030	275,233	0.01%
Broadcom, Inc.	\$300,000	2.45%	15/2/2031	252,609	0.01%
Broadcom, Inc.	\$150,000	2.60%	15/2/2033	121,444	0.00%
Broadcom, Inc.	\$50,000	3.42%	15/4/2033	43,093	0.00%
Broadcom, Inc.	\$540,000	3.47%	15/4/2034	460,211	0.01%
Broadcom, Inc.	\$225,000	3.14%	15/11/2035	180,139	0.01%
Broadcom, Inc.	\$590,000	3.19%	15/11/2036	466,643	0.01%
Broadcom, Inc.	\$75,000	4.93%	15/5/2037	70,517	0.00%
Broadcom, Inc.	\$300,000	3.50%	15/2/2041	229,859	0.01%
Broadcom, Inc.	\$100,000	3.75%	15/2/2051	74,280	0.00%
Broadridge Financial Solutions, Inc.	\$20,000	2.90%	1/12/2029	17,821	0.00%
Brooklyn Union Gas Co.	\$50,000	3.87%	4/3/2029	46,772	0.00%
Brooklyn Union Gas Co.	\$20,000	6.39%	15/9/2033	20,429	0.00%
Brooklyn Union Gas Co.	\$115,000	4.27%	15/3/2048	86,764	0.00%
Brown & Brown, Inc.	\$50,000	5.65%	11/6/2034	49,698	0.00%
Brown & Brown, Inc.	\$200,000	4.95%	17/3/2052	170,084	0.01%
Brown University	\$100,000	2.92%	1/9/2050	68,892	0.00%
Brown-Forman Corp.	\$100,000	4.75%	15/4/2033	97,883	0.00%
Brunswick Corp.	\$25,000	5.85%	18/3/2029	25,004	0.00%
Brunswick Corp.	\$75,000	4.40%	15/9/2032	66,770	0.00%
Brunswick Corp.	\$50,000	5.10%	1/4/2052	38,919	0.00%
Bunge Ltd. Finance Corp.	\$100,000	2.75%	14/5/2031	85,642	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Burlington Northern Santa Fe LLC	\$100,000	3.65%	1/9/2025	98,039	0.00%
Burlington Northern Santa Fe LLC	\$375,000	3.25%	15/6/2027	358,674	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.05%	1/3/2041	189,772	0.01%
Burlington Northern Santa Fe LLC	\$600,000	4.40%	15/3/2042	524,423	0.01%
Burlington Northern Santa Fe LLC	\$75,000	4.45%	15/3/2043	65,653	0.00%
Burlington Northern Santa Fe LLC	\$50,000	5.15%	1/9/2043	47,805	0.00%
Burlington Northern Santa Fe LLC	\$125,000	4.90%	1/4/2044	115,259	0.00%
Burlington Northern Santa Fe LLC	\$75,000	4.15%	1/4/2045	62,116	0.00%
Burlington Northern Santa Fe LLC	\$120,000	4.13%	15/6/2047	97,936	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.05%	15/6/2048	121,161	0.00%
Burlington Northern Santa Fe LLC	\$5,000	3.55%	15/2/2050	3,677	0.00%
Burlington Northern Santa Fe LLC	\$100,000	3.30%	15/9/2051	69,663	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.45%	15/1/2053	127,748	0.00%
Burlington Northern Santa Fe LLC	\$200,000	5.20%	15/4/2054	192,040	0.01%
Burlington Northern Santa Fe LLC	\$100,000	5.50%	15/3/2055	100,297	0.00%
Burlington Resources LLC	\$25,000	7.40%	1/12/2031	28,414	0.00%
Cabot Corp.	\$40,000	5.00%	30/6/2032	38,947	0.00%
California Earthquake Authority	\$50,000	5.60%	1/7/2027	49,961	0.00%
California Institute of Technology	\$50,000	4.32%	1/8/2045	44,472	0.00%
California Institute of Technology	\$10,000	4.70%	1/11/2111	8,543	0.00%
California Institute of Technology	\$30,000	3.65%	1/9/2119	19,960	0.00%
California State University	\$100,000	2.90%	1/11/2051	70,844	0.00%
California State University	\$10,000	2.98%	1/11/2051	6,871	0.00%
Camden Property Trust	\$96,000	3.15%	1/7/2029	87,439	0.00%
Cameron LNG LLC	\$125,000	3.30%	15/1/2035	103,124	0.00%
Cameron LNG LLC	\$25,000	3.70%	15/1/2039	20,248	0.00%
Campbell Soup Co.	\$50,000	5.30%	20/3/2026	49,884	0.00%
Campbell Soup Co.	\$50,000	5.20%	19/3/2027	50,072	0.00%
Campbell Soup Co.	\$50,000	4.15%	15/3/2028	48,433	0.00%
Campbell Soup Co.	\$50,000	5.20%	21/3/2029	50,067	0.00%
Campbell Soup Co.	\$75,000	5.40%	21/3/2034	74,547	0.00%
Campbell Soup Co.	\$100,000	4.80%	15/3/2048	87,243	0.00%
Cantor Fitzgerald LP	\$200,000	7.20%	12/12/2028	206,319	0.01%
Capital One Financial Corp.	\$350,000	2.64%	3/3/2026	342,502	0.01%
Capital One Financial Corp.	\$541,000	3.75%	28/7/2026	522,295	0.01%
Capital One Financial Corp.	\$100,000	3.75%	9/3/2027	96,025	0.00%
Capital One Financial Corp.	\$70,000	7.15%	29/10/2027	72,309	0.00%
Capital One Financial Corp.	\$425,000	3.80%	31/1/2028	403,954	0.01%
Capital One Financial Corp.	\$200,000	6.31%	8/6/2029	204,663	0.01%
Capital One Financial Corp.	\$70,000	5.70%	1/2/2030	70,282	0.00%
Capital One Financial Corp.	\$100,000	3.27%	1/3/2030	90,183	0.00%
Capital One Financial Corp.	\$100,000	5.25%	26/7/2030	98,115	0.00%
Capital One Financial Corp.	\$70,000	7.62%	30/10/2031	76,995	0.00%
Capital One Financial Corp.	\$50,000	2.36%	29/7/2032	39,114	0.00%
Capital One Financial Corp.	\$85,000	5.27%	10/5/2033	82,079	0.00%
Capital One Financial Corp.	\$250,000	5.82%	1/2/2034	247,428	0.01%
Capital One Financial Corp.	\$70,000	6.05%	1/2/2035	70,409	0.00%
Cardinal Health, Inc.	\$25,000	3.75%	15/9/2025	24,475	0.00%
Cardinal Health, Inc.	\$75,000	5.13%	15/2/2029	74,828	0.00%
Cardinal Health, Inc.	\$75,000	5.45%	15/2/2034	74,715	0.00%
Cardinal Health, Inc.	\$140,000	4.37%	15/6/2047	112,880	0.00%
Cargill, Inc.	\$100,000	0.75%	2/2/2026	93,338	0.00%
Cargill, Inc.	\$50,000	4.50%	24/6/2026	49,382	0.00%
Cargill, Inc.	\$25,000	3.25%	23/5/2029	23,198	0.00%
Cargill, Inc.	€110,000	3.88%	24/4/2030	120,206	0.00%
Cargill, Inc.	\$50,000	1.70%	2/2/2031	40,797	0.00%
Cargill, Inc.	\$50,000	2.13%	10/11/2031	40,930	0.00%
Cargill, Inc.	\$100,000	4.75%	24/4/2033	97,340	0.00%
Cargill, Inc.	\$100,000	3.13%	25/5/2051	67,129	0.00%
Cargill, Inc.	\$100,000	4.38%	22/4/2052	84,502	0.00%
Carlisle Cos, Inc.	\$50,000	2.75%	1/3/2030	44,046	0.00%
Carlyle Finance LLC	\$50,000	5.65%	15/9/2048	48,017	0.00%
Carlyle Holdings II Finance LLC	\$10,000	5.63%	30/3/2043	9,550	0.00%
Carrier Global Corp.	\$20,000	2.49%	15/2/2027	18,727	0.00%
Carrier Global Corp.	\$110,000	2.72%	15/2/2030	97,152	0.00%
Carrier Global Corp.	\$50,000	5.90%	15/3/2034	52,218	0.00%
Carrier Global Corp.	\$175,000	3.38%	5/4/2040	135,519	0.00%
Carrier Global Corp.	\$295,000	3.58%	5/4/2050	214,237	0.01%
Carrier Global Corp.	\$75,000	6.20%	15/3/2054	80,464	0.00%
Case Western Reserve University	\$25,000	5.41%	1/6/2122	23,741	0.00%
Caterpillar Financial Services Corp.	\$50,000	5.15%	11/8/2025	49,913	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Caterpillar Financial Services Corp.	\$50,000	3.65%	12/8/2025	49,104	0.00%
Caterpillar Financial Services Corp.	\$100,000	0.90%	2/3/2026	93,280	0.00%
Caterpillar Financial Services Corp.	\$50,000	4.35%	15/5/2026	49,326	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.70%	8/1/2027	92,338	0.00%
Caterpillar Financial Services Corp.	\$50,000	3.60%	12/8/2027	48,113	0.00%
Caterpillar Financial Services Corp.	\$200,000	1.10%	14/9/2027	178,353	0.01%
Caterpillar, Inc.	\$55,000	2.60%	19/9/2029	49,339	0.00%
Caterpillar, Inc.	\$25,000	3.25%	19/9/2049	17,752	0.00%
Caterpillar, Inc.	\$150,000	3.25%	9/4/2050	106,837	0.00%
Caterpillar, Inc.	\$125,000	4.75%	15/5/2064	110,334	0.00%
Catholic Health Services of Long Island Obligated Group	\$25,000	3.37%	1/7/2050	17,146	0.00%
Cboe Global Markets, Inc.	\$100,000	1.63%	15/12/2030	81,713	0.00%
CBRE Services, Inc.	\$50,000	4.88%	1/3/2026	49,434	0.00%
CBRE Services, Inc.	\$50,000	5.50%	1/4/2029	50,194	0.00%
CBRE Services, Inc.	\$100,000	2.50%	1/4/2031	83,102	0.00%
CBRE Services, Inc.	\$50,000	5.95%	15/8/2034	50,602	0.00%
CCRE22 Commercial Mortgage Trust 2015	\$25,000	3.60%	10/3/2048	24,162	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$15,104	3.43%	10/8/2048	14,792	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$75,000	3.76%	10/8/2048	73,226	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$6,258	3.51%	10/8/2048	6,131	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$25,000	3.63%	10/10/2048	24,226	0.00%
CD 2017-CD3 Mortgage Trust	\$50,000	3.63%	10/2/2050	46,203	0.00%
CD 2017-CD6 Mortgage Trust	\$50,000	3.46%	13/11/2050	46,856	0.00%
CD 2018-CD7 Mortgage Trust	\$50,000	4.28%	15/8/2051	47,673	0.00%
CDW LLC/CDW Finance Corp.	\$100,000	3.25%	15/2/2029	90,231	0.00%
Celanese US Holdings LLC	€100,000	4.78%	19/7/2026	108,610	0.00%
Celanese US Holdings LLC	\$50,000	1.40%	5/8/2026	45,896	0.00%
Celanese US Holdings LLC	\$150,000	6.17%	15/7/2027	152,237	0.01%
Celanese US Holdings LLC	\$75,000	6.35%	15/11/2028	77,044	0.00%
Celanese US Holdings LLC	€100,000	5.34%	19/1/2029	112,356	0.00%
Celanese US Holdings LLC	\$50,000	6.33%	15/7/2029	51,438	0.00%
Celanese US Holdings LLC	\$75,000	6.55%	15/11/2030	78,400	0.00%
Celanese US Holdings LLC	\$115,000	6.38%	15/7/2032	118,248	0.00%
Celanese US Holdings LLC	\$50,000	6.70%	15/11/2033	52,539	0.00%
Cencora, Inc.	\$25,000	3.45%	15/12/2027	23,653	0.00%
Cencora, Inc.	\$50,000	2.70%	15/3/2031	42,669	0.00%
Cencora, Inc.	\$250,000	4.25%	1/3/2045	209,728	0.01%
Centene Corp.	\$300,000	2.45%	15/7/2028	266,408	0.01%
Centene Corp.	\$300,000	4.63%	15/12/2029	283,566	0.01%
Centene Corp.	\$200,000	3.00%	15/10/2030	171,091	0.01%
Centene Corp.	\$150,000	2.50%	1/3/2031	123,191	0.00%
Centene Corp.	\$150,000	2.63%	1/8/2031	122,743	0.00%
CenterPoint Energy Houston Electric LLC	\$285,000	2.40%	1/9/2026	268,800	0.01%
CenterPoint Energy Houston Electric LLC	\$100,000	2.35%	1/4/2031	84,131	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	3.00%	1/3/2032	43,103	0.00%
CenterPoint Energy Houston Electric LLC	\$35,000	4.95%	1/4/2033	34,119	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	5.15%	1/3/2034	49,580	0.00%
CenterPoint Energy Houston Electric LLC	\$30,000	3.55%	1/8/2042	23,178	0.00%
CenterPoint Energy Houston Electric LLC	\$25,000	4.50%	1/4/2044	21,707	0.00%
CenterPoint Energy Houston Electric LLC	\$25,000	3.95%	1/3/2048	19,577	0.00%
CenterPoint Energy Houston Electric LLC	\$80,000	4.25%	1/2/2049	65,221	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	3.35%	1/4/2051	104,109	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	3.60%	1/3/2052	36,101	0.00%
CenterPoint Energy Houston Electric LLC	\$145,000	4.85%	1/10/2052	128,804	0.00%
CenterPoint Energy Houston Electric LLC	\$20,000	5.30%	1/4/2053	19,145	0.00%
CenterPoint Energy Resources Corp.	\$65,000	5.40%	1/3/2033	64,965	0.00%
CenterPoint Energy Resources Corp.	\$25,000	5.40%	1/7/2034	24,748	0.00%
CenterPoint Energy Resources Corp.	\$55,000	5.85%	15/1/2041	56,102	0.00%
CenterPoint Energy, Inc.	\$100,000	5.40%	1/6/2029	100,377	0.00%
CenterPoint Energy, Inc.	\$45,000	3.70%	1/9/2049	32,302	0.00%
CF Industries, Inc.	\$45,000	5.15%	15/3/2034	43,167	0.00%
CF Industries, Inc.	\$100,000	4.95%	1/6/2043	87,172	0.00%
CF Industries, Inc.	\$15,000	5.38%	15/3/2044	13,760	0.00%
CFCRE Commercial Mortgage Trust 2016	\$200,000	3.22%	10/11/2049	187,993	0.01%
Charles Schwab Corp.	\$300,000	1.15%	13/5/2026	277,552	0.01%
Charles Schwab Corp.	\$70,000	5.88%	24/8/2026	70,792	0.00%
Charles Schwab Corp.	\$100,000	2.45%	3/3/2027	93,261	0.00%
Charles Schwab Corp.	\$325,000	3.30%	1/4/2027	310,066	0.01%
Charles Schwab Corp.	\$50,000	4.00%	1/2/2029	47,975	0.00%
Charles Schwab Corp.	\$250,000	2.90%	3/3/2032	213,752	0.01%
Charles Schwab Corp.	\$125,000	5.85%	19/5/2034	127,385	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charles Schwab Corp.	\$95,000	6.14%	24/8/2034	98,939	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$133,000	4.91%	23/7/2025	131,866	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$245,000	6.15%	10/11/2026	247,291	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	2.25%	15/1/2029	42,769	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	5.05%	30/3/2029	144,251	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$110,000	6.10%	1/6/2029	110,404	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	2.80%	1/4/2031	163,542	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	2.30%	1/2/2032	193,237	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$110,000	6.55%	1/6/2034	110,196	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	6.38%	23/10/2035	146,224	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	5.38%	1/4/2038	174,613	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.50%	1/6/2041	67,219	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	3.50%	1/3/2042	33,383	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	6.48%	23/10/2045	205,799	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	5.38%	1/5/2047	139,893	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$275,000	5.75%	1/4/2048	230,522	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$65,000	5.13%	1/7/2049	50,014	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$325,000	4.80%	1/3/2050	238,885	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.70%	1/4/2051	61,044	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$125,000	3.90%	1/6/2052	78,344	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	5.25%	1/4/2053	78,569	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	6.83%	23/10/2055	23,682	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.85%	1/4/2061	58,624	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$120,000	4.40%	1/12/2061	78,332	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.95%	30/6/2062	59,247	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	5.50%	1/4/2063	38,856	0.00%
Cheniere Corpus Christi Holdings LLC	\$20,000	3.70%	15/11/2029	18,491	0.00%
Cheniere Corpus Christi Holdings LLC	\$50,000	2.74%	31/12/2039	40,273	0.00%
Cheniere Energy Partners LP	\$100,000	4.50%	1/10/2029	95,243	0.00%
Cheniere Energy Partners LP	\$220,000	4.00%	1/3/2031	199,832	0.01%
Cheniere Energy Partners LP	\$80,000	3.25%	31/1/2032	68,219	0.00%
Cheniere Energy Partners LP	\$280,000	5.95%	30/6/2033	283,503	0.01%
Cheniere Energy Partners LP	\$140,000	5.75%	15/8/2034	140,095	0.00%
Cheniere Energy, Inc.	\$120,000	4.63%	15/10/2028	116,524	0.00%
Cheniere Energy, Inc.	\$75,000	5.65%	15/4/2034	74,905	0.00%
Chevron Corp.	\$100,000	2.00%	11/5/2027	92,402	0.00%
Chevron Corp.	\$100,000	2.24%	11/5/2030	86,584	0.00%
Chevron Corp.	\$70,000	3.08%	11/5/2050	47,810	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$75,000	3.40%	1/12/2026	71,594	0.00%
Chevron USA, Inc.	\$400,000	1.02%	12/8/2027	355,595	0.01%
Chevron USA, Inc.	\$25,000	3.85%	15/1/2028	24,264	0.00%
Chevron USA, Inc.	\$5,000	3.25%	15/10/2029	4,640	0.00%
Chevron USA, Inc.	\$25,000	5.25%	15/11/2043	24,843	0.00%
Chevron USA, Inc.	\$80,000	2.34%	12/8/2050	46,421	0.00%
Chicago O'Hare International Airport	\$30,000	6.40%	1/1/2040	32,240	0.00%
Chicago O'Hare International Airport	\$50,000	4.57%	1/1/2054	45,016	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	\$92,179	6.90%	1/12/2040	102,166	0.00%
Children's Hospital	\$50,000	2.93%	15/7/2050	32,011	0.00%
Children's Hospital Corp.	\$25,000	4.12%	1/1/2047	21,038	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Children's Hospital of Philadelphia	\$35,000	2.70%	1/7/2050	22,733	0.00%
Choice Hotels International, Inc.	\$60,000	3.70%	15/1/2031	52,946	0.00%
Choice Hotels International, Inc.	\$50,000	5.85%	1/8/2034	49,245	0.00%
Chubb Corp.	\$200,000	6.00%	11/5/2037	213,330	0.01%
Chubb INA Holdings LLC	\$210,000	3.35%	3/5/2026	203,184	0.01%
Chubb INA Holdings LLC	€100,000	0.88%	15/6/2027	99,461	0.00%
Chubb INA Holdings LLC	€100,000	0.88%	15/12/2029	93,655	0.00%
Chubb INA Holdings LLC	\$70,000	5.00%	15/3/2034	69,354	0.00%
Chubb INA Holdings LLC	\$175,000	4.15%	13/3/2043	149,601	0.01%
Chubb INA Holdings LLC	\$137,000	4.35%	3/11/2045	118,313	0.00%
Church & Dwight Co., Inc.	\$50,000	3.15%	1/8/2027	47,458	0.00%
Church & Dwight Co., Inc.	\$75,000	2.30%	15/12/2031	62,308	0.00%
Church & Dwight Co., Inc.	\$50,000	5.00%	15/6/2052	46,425	0.00%
Cigna Group	\$42,000	1.25%	15/3/2026	39,224	0.00%
Cigna Group	\$25,000	3.05%	15/10/2027	23,461	0.00%
Cigna Group	\$125,000	4.38%	15/10/2028	121,372	0.00%
Cigna Group	\$75,000	5.00%	15/5/2029	74,675	0.00%
Cigna Group	\$196,000	2.40%	15/3/2030	169,606	0.01%
Cigna Group	\$100,000	2.38%	15/3/2031	83,893	0.00%
Cigna Group	\$75,000	5.13%	15/5/2031	74,445	0.00%
Cigna Group	\$50,000	5.40%	15/3/2033	50,175	0.00%
Cigna Group	\$100,000	5.25%	15/2/2034	98,558	0.00%
Cigna Group	\$225,000	4.80%	15/8/2038	206,689	0.01%
Cigna Group	\$50,000	3.20%	15/3/2040	36,986	0.00%
Cigna Group	\$10,000	6.13%	15/11/2041	10,394	0.00%
Cigna Group	\$10,000	4.80%	15/7/2046	8,798	0.00%
Cigna Group	\$75,000	3.88%	15/10/2047	56,504	0.00%
Cigna Group	\$170,000	4.90%	15/12/2048	149,062	0.01%
Cigna Group	\$190,000	3.40%	15/3/2050	129,393	0.00%
Cigna Group	\$160,000	3.40%	15/3/2051	108,563	0.00%
Cigna Group	\$100,000	5.60%	15/2/2054	95,792	0.00%
Cintas Corp. No 2	\$125,000	3.70%	1/4/2027	120,345	0.00%
Cisco Systems, Inc.	\$70,000	4.90%	26/2/2026	69,913	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,317	0.01%
Cisco Systems, Inc.	\$150,000	4.80%	26/2/2027	149,583	0.01%
Cisco Systems, Inc.	\$190,000	4.85%	26/2/2029	189,940	0.01%
Cisco Systems, Inc.	\$190,000	4.95%	26/2/2031	189,869	0.01%
Cisco Systems, Inc.	\$190,000	5.05%	26/2/2034	189,817	0.01%
Cisco Systems, Inc.	\$100,000	5.50%	15/1/2040	101,568	0.00%
Cisco Systems, Inc.	\$150,000	5.30%	26/2/2054	147,075	0.01%
Cisco Systems, Inc.	\$70,000	5.35%	26/2/2064	68,083	0.00%
Citibank Credit Card Issuance Trust	\$100,000	3.96%	13/10/2030	96,313	0.00%
Citibank Credit Card Issuance Trust	\$100,000	6.15%	15/6/2039	106,207	0.00%
Citibank NA	\$250,000	5.86%	29/9/2025	251,252	0.01%
Citibank NA	\$250,000	5.44%	30/4/2026	250,887	0.01%
Citibank NA	\$250,000	5.49%	4/12/2026	251,235	0.01%
Citibank NA	\$250,000	5.80%	29/9/2028	256,788	0.01%
Citibank NA	\$250,000	5.57%	30/4/2034	254,143	0.01%
Citigroup Commercial Mortgage Trust 2015	\$91,260	3.52%	10/9/2058	89,257	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.35%	10/2/2049	24,131	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.62%	10/2/2049	23,972	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.31%	10/4/2049	24,008	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	2.65%	10/7/2049	23,602	0.00%
Citigroup Commercial Mortgage Trust 2017	\$100,000	3.47%	12/10/2050	93,844	0.00%
Citigroup Commercial Mortgage Trust 2018	\$325,000	4.01%	10/3/2051	309,250	0.01%
Citigroup Commercial Mortgage Trust 2018	\$250,000	3.74%	10/3/2051	236,655	0.01%
Citigroup Commercial Mortgage Trust 2018	\$100,000	4.23%	10/6/2051	95,424	0.00%
Citigroup Commercial Mortgage Trust 2018	\$68,108	3.96%	10/6/2051	64,606	0.00%
Citigroup Commercial Mortgage Trust 2018	\$25,000	4.41%	10/11/2051	23,527	0.00%
Citigroup, Inc.	\$100,000	5.50%	13/9/2025	99,889	0.00%
Citigroup, Inc.	¥20,000,000	2.40%	31/10/2025	126,391	0.00%
Citigroup, Inc.	\$87,000	4.60%	9/3/2026	85,616	0.00%
Citigroup, Inc.	\$200,000	5.61%	29/9/2026	199,925	0.01%
Citigroup, Inc.	\$100,000	3.20%	21/10/2026	95,316	0.00%
Citigroup, Inc.	£100,000	1.75%	23/10/2026	117,151	0.00%
Citigroup, Inc.	\$125,000	4.30%	20/11/2026	122,028	0.00%
Citigroup, Inc.	\$250,000	1.12%	28/1/2027	233,251	0.01%
Citigroup, Inc.	\$1,000,000	1.46%	9/6/2027	927,039	0.02%
Citigroup, Inc.	\$600,000	4.45%	29/9/2027	584,902	0.02%
Citigroup, Inc.	€100,000	0.50%	8/10/2027	99,923	0.00%
Citigroup, Inc.	\$75,000	3.89%	10/1/2028	72,433	0.00%

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Citigroup, Inc.	\$200,000	3.07%	24/2/2028	188,769	0.01%
Citigroup, Inc.	\$350,000	4.66%	24/5/2028	344,341	0.01%
Citigroup, Inc.	\$300,000	3.67%	24/7/2028	285,936	0.01%
Citigroup, Inc.	\$200,000	4.13%	25/7/2028	191,851	0.01%
Citigroup, Inc.	€200,000	3.71%	22/9/2028	214,958	0.01%
Citigroup, Inc.	\$175,000	3.52%	27/10/2028	165,404	0.01%
Citigroup, Inc.	\$200,000	4.08%	23/4/2029	191,674	0.01%
Citigroup, Inc.	\$180,000	5.17%	13/2/2030	178,909	0.01%
Citigroup, Inc.	\$100,000	3.98%	20/3/2030	94,349	0.00%
Citigroup, Inc.	\$275,000	2.98%	5/11/2030	244,931	0.01%
Citigroup, Inc.	\$350,000	2.67%	29/1/2031	304,475	0.01%
Citigroup, Inc.	\$150,000	2.57%	3/6/2031	128,690	0.00%
Citigroup, Inc.	\$300,000	2.56%	1/5/2032	249,988	0.01%
Citigroup, Inc.	\$200,000	3.06%	25/1/2033	169,602	0.01%
Citigroup, Inc.	\$200,000	3.79%	17/3/2033	178,274	0.01%
Citigroup, Inc.	\$275,000	4.91%	24/5/2033	264,391	0.01%
Citigroup, Inc.	\$150,000	6.27%	17/11/2033	157,245	0.01%
Citigroup, Inc.	\$200,000	6.17%	25/5/2034	203,430	0.01%
Citigroup, Inc.	\$150,000	5.83%	13/2/2035	148,682	0.01%
Citigroup, Inc.	\$100,000	6.13%	25/8/2036	102,285	0.00%
Citigroup, Inc.	\$300,000	3.88%	24/1/2039	250,961	0.01%
Citigroup, Inc.	\$125,000	8.13%	15/7/2039	156,146	0.01%
Citigroup, Inc.	\$150,000	5.88%	30/1/2042	153,894	0.01%
Citigroup, Inc.	\$60,000	6.68%	13/9/2043	65,285	0.00%
Citigroup, Inc.	\$90,000	5.30%	6/5/2044	83,705	0.00%
Citigroup, Inc.	\$115,000	4.75%	18/5/2046	98,594	0.00%
Citigroup, Inc.	\$150,000	4.65%	23/7/2048	130,765	0.00%
Citizens Financial Group, Inc.	\$265,000	2.85%	27/7/2026	250,388	0.01%
Citizens Financial Group, Inc.	\$70,000	5.84%	23/1/2030	69,766	0.00%
Citizens Financial Group, Inc.	\$50,000	2.50%	6/2/2030	42,365	0.00%
City of Houston TX	\$25,000	3.96%	1/3/2047	21,228	0.00%
City of New York NY	\$25,000	5.21%	1/10/2031	24,844	0.00%
City of New York NY	\$25,000	5.52%	1/10/2037	25,054	0.00%
City of New York NY	\$110,000	6.27%	1/12/2037	117,500	0.00%
City of New York NY	\$100,000	5.83%	1/10/2053	109,053	0.00%
City of Philadelphia PA Water & Wastewater Revenue	\$25,000	2.93%	1/7/2045	18,682	0.00%
City of Riverside CA	\$25,000	3.86%	1/6/2045	21,554	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$10,000	5.81%	1/2/2041	10,224	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$75,000	4.43%	1/2/2042	70,171	0.00%
City of Tucson AZ	\$25,000	2.86%	1/7/2047	18,079	0.00%
Claremont Mckenna College	\$125,000	3.78%	1/1/2122	83,190	0.00%
Cleco Corporate Holdings LLC	\$25,000	4.97%	1/5/2046	20,568	0.00%
Cleveland Electric Illuminating Co.	\$70,000	4.55%	15/11/2030	66,148	0.00%
Clorox Co.	\$50,000	3.10%	1/10/2027	47,017	0.00%
Clorox Co.	\$25,000	3.90%	15/5/2028	24,023	0.00%
Clorox Co.	\$100,000	1.80%	15/5/2030	83,422	0.00%
CME Group, Inc.	\$200,000	2.65%	15/3/2032	171,476	0.01%
CMS Energy Corp.	\$285,000	3.00%	15/5/2026	272,775	0.01%
CMS Energy Corp.	\$300,000	3.45%	15/8/2027	285,477	0.01%
CMS Energy Corp.	\$25,000	4.88%	1/3/2044	22,516	0.00%
CMS Energy Corp.	\$250,000	4.75%	1/6/2050	228,686	0.01%
CNA Financial Corp.	\$25,000	3.45%	15/8/2027	23,695	0.00%
CNA Financial Corp.	\$50,000	5.13%	15/2/2034	48,431	0.00%
CNH Industrial Capital LLC	\$50,000	5.45%	14/10/2025	49,980	0.00%
CNH Industrial Capital LLC	\$250,000	4.55%	10/4/2028	244,454	0.01%
CNH Industrial Capital LLC	\$100,000	5.10%	20/4/2029	99,630	0.00%
CNO Financial Group, Inc.	\$50,000	6.45%	15/6/2034	49,971	0.00%
CNO Global Funding	\$150,000	5.88%	4/6/2027	150,510	0.01%
Coca-Cola Co.	\$200,000	1.45%	1/6/2027	182,770	0.01%
Coca-Cola Co.	€200,000	0.13%	9/3/2029	185,815	0.01%
Coca-Cola Co.	\$500,000	2.13%	6/9/2029	440,211	0.01%
Coca-Cola Co.	\$175,000	2.00%	5/3/2031	146,591	0.01%
Coca-Cola Co.	\$200,000	1.38%	15/3/2031	160,584	0.01%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	169,178	0.01%
Coca-Cola Co.	€100,000	0.38%	15/3/2033	83,861	0.00%
Coca-Cola Co.	\$25,000	5.00%	13/5/2034	25,082	0.00%
Coca-Cola Co.	€200,000	0.95%	6/5/2036	161,979	0.01%
Coca-Cola Co.	\$125,000	2.50%	1/6/2040	87,689	0.00%
Coca-Cola Co.	\$50,000	4.20%	25/3/2050	42,768	0.00%
Coca-Cola Co.	\$150,000	2.60%	1/6/2050	93,212	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	5.25%	1/6/2029	50,208	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Consolidated, Inc.	\$50,000	5.45%	1/6/2034	50,446	0.00%
Colgate-Palmolive Co.	\$75,000	3.10%	15/8/2025	73,345	0.00%
Colgate-Palmolive Co.	\$50,000	4.80%	2/3/2026	49,882	0.00%
Colgate-Palmolive Co.	\$50,000	3.10%	15/8/2027	47,615	0.00%
Colgate-Palmolive Co.	\$50,000	4.60%	1/3/2028	49,939	0.00%
Colgate-Palmolive Co.	\$50,000	3.25%	15/8/2032	44,684	0.00%
Colgate-Palmolive Co.	\$50,000	4.60%	1/3/2033	49,093	0.00%
Colgate-Palmolive Co.	\$65,000	3.70%	1/8/2047	51,447	0.00%
Colonial Enterprises, Inc.	\$35,000	3.25%	15/5/2030	31,274	0.00%
Colonial Pipeline Co.	\$35,000	4.25%	15/4/2048	28,571	0.00%
Columbia Pipeline Group, Inc.	\$50,000	5.80%	1/6/2045	48,683	0.00%
Columbia Pipelines Holding Co. LLC	\$95,000	6.04%	15/8/2028	97,138	0.00%
Columbia Pipelines Operating Co. LLC	\$50,000	5.93%	15/8/2030	51,059	0.00%
Columbia Pipelines Operating Co. LLC	\$105,000	6.04%	15/11/2033	107,282	0.00%
Columbia Pipelines Operating Co. LLC	\$60,000	6.50%	15/8/2043	62,442	0.00%
Columbia Pipelines Operating Co. LLC	\$85,000	6.54%	15/11/2053	89,569	0.00%
Columbia Pipelines Operating Co. LLC	\$35,000	6.71%	15/8/2063	36,911	0.00%
Comcast Corp.	\$475,000	3.95%	15/10/2025	467,512	0.01%
Comcast Corp.	€100,000	0.00%	14/9/2026	99,418	0.00%
Comcast Corp.	\$25,000	2.35%	15/1/2027	23,411	0.00%
Comcast Corp.	€300,000	0.25%	20/5/2027	294,262	0.01%
Comcast Corp.	\$500,000	3.15%	15/2/2028	469,737	0.01%
Comcast Corp.	\$200,000	4.15%	15/10/2028	193,675	0.01%
Comcast Corp.	£200,000	1.50%	20/2/2029	219,844	0.01%
Comcast Corp.	\$90,000	5.10%	1/6/2029	90,570	0.00%
Comcast Corp.	€100,000	0.25%	14/9/2029	90,890	0.00%
Comcast Corp.	\$25,000	2.65%	1/2/2030	22,131	0.00%
Comcast Corp.	\$425,000	1.95%	15/1/2031	350,760	0.01%
Comcast Corp.	\$600,000	1.50%	15/2/2031	481,756	0.01%
Comcast Corp.	€100,000	0.75%	20/2/2032	87,414	0.00%
Comcast Corp.	\$500,000	4.25%	15/1/2033	467,321	0.01%
Comcast Corp.	\$400,000	4.80%	15/5/2033	388,831	0.01%
Comcast Corp.	\$90,000	5.30%	1/6/2034	90,183	0.00%
Comcast Corp.	\$300,000	4.20%	15/8/2034	275,008	0.01%
Comcast Corp.	\$50,000	5.65%	15/6/2035	51,315	0.00%
Comcast Corp.	£200,000	1.88%	20/2/2036	181,243	0.01%
Comcast Corp.	\$75,000	3.90%	1/3/2038	63,488	0.00%
Comcast Corp.	\$400,000	4.60%	15/10/2038	364,073	0.01%
Comcast Corp.	\$25,000	3.25%	1/11/2039	19,236	0.00%
Comcast Corp.	\$200,000	3.75%	1/4/2040	162,525	0.01%
Comcast Corp.	\$75,000	4.65%	15/7/2042	67,158	0.00%
Comcast Corp.	\$200,000	3.97%	1/11/2047	155,900	0.01%
Comcast Corp.	\$175,000	4.00%	1/3/2048	137,474	0.00%
Comcast Corp.	\$38,000	4.70%	15/10/2048	33,642	0.00%
Comcast Corp.	\$50,000	4.00%	1/11/2049	38,970	0.00%
Comcast Corp.	\$100,000	3.45%	1/2/2050	70,633	0.00%
Comcast Corp.	\$450,000	2.89%	1/11/2051	280,966	0.01%
Comcast Corp.	\$100,000	4.05%	1/11/2052	77,493	0.00%
Comcast Corp.	\$140,000	2.94%	1/11/2056	84,463	0.00%
Comcast Corp.	\$350,000	2.65%	15/8/2062	190,594	0.01%
Comcast Corp.	\$200,000	2.99%	1/11/2063	117,327	0.00%
Comcast Corp.	\$225,000	5.50%	15/5/2064	216,501	0.01%
Comerica, Inc.	\$50,000	5.98%	30/1/2030	49,276	0.00%
CommonSpirit Health	\$130,000	3.35%	1/10/2029	119,126	0.00%
CommonSpirit Health	\$50,000	5.21%	1/12/2031	49,297	0.00%
CommonSpirit Health	\$50,000	5.32%	1/12/2034	49,124	0.00%
CommonSpirit Health	\$150,000	3.91%	1/10/2050	113,677	0.00%
CommonSpirit Health	\$50,000	5.55%	1/12/2054	49,027	0.00%
Commonwealth Edison Co.	\$50,000	2.95%	15/8/2027	46,900	0.00%
Commonwealth Edison Co.	\$50,000	5.30%	1/6/2034	50,007	0.00%
Commonwealth Edison Co.	\$125,000	4.35%	15/11/2045	104,817	0.00%
Commonwealth Edison Co.	\$200,000	3.65%	15/6/2046	148,489	0.01%
Commonwealth Edison Co.	\$75,000	4.00%	1/3/2048	58,303	0.00%
Commonwealth Edison Co.	\$30,000	3.20%	15/11/2049	19,962	0.00%
Commonwealth Edison Co.	\$10,000	3.00%	1/3/2050	6,399	0.00%
Commonwealth Edison Co.	\$100,000	3.85%	15/3/2052	74,030	0.00%
Commonwealth Edison Co.	\$95,000	5.30%	1/2/2053	89,784	0.00%
Commonwealth Edison Co.	\$50,000	5.65%	1/6/2054	49,750	0.00%
Commonwealth Financing Authority	\$25,000	3.86%	1/6/2038	22,183	0.00%
Commonwealth Financing Authority	\$15,000	3.81%	1/6/2041	12,460	0.00%
Commonwealth Financing Authority	\$35,000	2.99%	1/6/2042	26,156	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth of Massachusetts	\$82,428	4.11%	15/7/2031	80,749	0.00%
Commonwealth of Massachusetts	\$80,000	2.90%	1/9/2049	55,526	0.00%
Community Health Network, Inc.	\$50,000	3.10%	1/5/2050	32,708	0.00%
Conagra Brands, Inc.	\$100,000	1.38%	1/11/2027	88,088	0.00%
Conagra Brands, Inc.	\$75,000	4.85%	1/11/2028	73,725	0.00%
Conagra Brands, Inc.	\$75,000	5.30%	1/11/2038	70,600	0.00%
Conagra Brands, Inc.	\$75,000	5.40%	1/11/2048	69,046	0.00%
Concentrix Corp.	\$50,000	6.60%	2/8/2028	50,613	0.00%
Concentrix Corp.	\$50,000	6.85%	2/8/2033	49,500	0.00%
Connecticut Light & Power Co.	\$150,000	0.75%	1/12/2025	140,696	0.00%
Connecticut Light & Power Co.	\$200,000	2.05%	1/7/2031	163,074	0.01%
Connecticut Light & Power Co.	\$45,000	4.90%	1/7/2033	43,724	0.00%
Connecticut Light & Power Co.	\$15,000	4.15%	1/6/2045	12,290	0.00%
Connecticut Light & Power Co.	\$25,000	4.00%	1/4/2048	19,927	0.00%
Connecticut Light & Power Co.	\$15,000	5.25%	15/1/2053	14,332	0.00%
Conoco Funding Co.	\$25,000	7.25%	15/10/2031	28,060	0.00%
ConocoPhillips	\$137,000	6.50%	1/2/2039	150,693	0.01%
ConocoPhillips	\$75,000	4.88%	1/10/2047	68,258	0.00%
ConocoPhillips Co.	\$50,000	5.05%	15/9/2033	49,576	0.00%
ConocoPhillips Co.	\$150,000	3.76%	15/3/2042	118,860	0.00%
ConocoPhillips Co.	\$40,000	4.30%	15/11/2044	33,937	0.00%
ConocoPhillips Co.	\$100,000	3.80%	15/3/2052	74,796	0.00%
ConocoPhillips Co.	\$45,000	5.30%	15/5/2053	42,763	0.00%
ConocoPhillips Co.	\$70,000	5.55%	15/3/2054	68,948	0.00%
ConocoPhillips Co.	\$123,000	4.03%	15/3/2062	92,662	0.00%
ConocoPhillips Co.	\$60,000	5.70%	15/9/2063	59,816	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	3.13%	15/11/2027	23,437	0.00%
Consolidated Edison Co. of New York, Inc.	\$20,000	3.80%	15/5/2028	19,171	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	4.00%	1/12/2028	28,884	0.00%
Consolidated Edison Co. of New York, Inc.	\$60,000	2.40%	15/6/2031	50,661	0.00%
Consolidated Edison Co. of New York, Inc.	\$155,000	5.20%	1/3/2033	154,689	0.01%
Consolidated Edison Co. of New York, Inc.	\$25,000	5.50%	15/3/2034	25,405	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	5.38%	15/5/2034	50,234	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	5.30%	1/3/2035	24,757	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	5.85%	15/3/2036	25,682	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	6.20%	15/6/2036	26,514	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	6.30%	15/8/2037	31,800	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	6.75%	1/4/2038	44,280	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	5.50%	1/12/2039	34,497	0.00%
Consolidated Edison Co. of New York, Inc.	\$20,000	5.70%	15/6/2040	19,943	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	4.20%	15/3/2042	20,631	0.00%
Consolidated Edison Co. of New York, Inc.	\$45,000	3.95%	1/3/2043	35,923	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	4.45%	15/3/2044	42,597	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.50%	1/12/2045	33,712	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	3.85%	15/6/2046	95,680	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.88%	15/6/2047	26,993	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	4.65%	1/12/2048	29,794	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.13%	15/5/2049	31,579	0.00%
Consolidated Edison Co. of New York, Inc.	\$165,000	3.95%	1/4/2050	128,938	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	3.20%	1/12/2051	26,325	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	6.15%	15/11/2052	52,991	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	5.90%	15/11/2053	51,191	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	5.70%	15/5/2054	74,838	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	4.63%	1/12/2054	42,324	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	4.30%	1/12/2056	23,609	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.50%	15/5/2058	32,606	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.70%	15/11/2059	24,323	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.00%	1/12/2060	20,696	0.00%
Consolidated Edison Co. of New York, Inc.	\$45,000	3.60%	15/6/2061	30,906	0.00%
Constellation Brands, Inc.	\$50,000	4.40%	15/11/2025	49,326	0.00%
Constellation Brands, Inc.	\$175,000	3.70%	6/12/2026	169,007	0.01%
Constellation Brands, Inc.	\$225,000	3.50%	9/5/2027	214,776	0.01%
Constellation Brands, Inc.	\$75,000	3.60%	15/2/2028	71,078	0.00%
Constellation Brands, Inc.	\$50,000	4.65%	15/11/2028	48,924	0.00%
Constellation Brands, Inc.	\$305,000	3.15%	1/8/2029	276,694	0.01%
Constellation Brands, Inc.	\$75,000	2.88%	1/5/2030	66,207	0.00%
Constellation Brands, Inc.	\$50,000	2.25%	1/8/2031	41,039	0.00%
Constellation Brands, Inc.	\$50,000	4.90%	1/5/2033	48,260	0.00%
Constellation Brands, Inc.	\$25,000	4.10%	15/2/2048	19,697	0.00%
Constellation Energy Generation LLC	\$170,000	5.60%	1/3/2028	172,195	0.01%
Constellation Energy Generation LLC	\$50,000	5.80%	1/3/2033	51,065	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Constellation Energy Generation LLC	\$25,000	6.13%	15/1/2034	26,060	0.00%
Constellation Energy Generation LLC	\$125,000	5.60%	15/6/2042	120,625	0.00%
Constellation Energy Generation LLC	\$50,000	6.50%	1/10/2053	53,140	0.00%
Constellation Energy Generation LLC	\$50,000	5.75%	15/3/2054	48,469	0.00%
Consumers Energy Co.	\$50,000	4.60%	30/5/2029	49,202	0.00%
Consumers Energy Co.	\$75,000	3.25%	15/8/2046	54,383	0.00%
Consumers Energy Co.	\$175,000	4.35%	15/4/2049	147,513	0.01%
Consumers Energy Co.	\$50,000	3.50%	1/8/2051	36,655	0.00%
Consumers Energy Co.	\$35,000	4.20%	1/9/2052	28,303	0.00%
Continental Resources, Inc.	\$100,000	2.27%	15/11/2026	92,812	0.00%
Continental Resources, Inc.	\$80,000	5.75%	15/1/2031	78,673	0.00%
Continental Resources, Inc.	\$100,000	2.88%	1/4/2032	80,814	0.00%
Continental Resources, Inc.	\$50,000	4.90%	1/6/2044	40,880	0.00%
COPT Defense Properties LP	\$175,000	2.00%	15/1/2029	148,588	0.01%
COPT Defense Properties LP	\$100,000	2.90%	1/12/2033	78,888	0.00%
COR3 Commercial Mortgage Trust 2018	\$325,000	4.23%	10/5/2051	304,176	0.01%
Corebridge Financial, Inc.	\$150,000	3.85%	5/4/2029	140,604	0.00%
Corebridge Financial, Inc.	\$250,000	6.05%	15/9/2033	255,925	0.01%
Corebridge Financial, Inc.	\$50,000	5.75%	15/1/2034	50,322	0.00%
Corebridge Financial, Inc.	\$200,000	4.35%	5/4/2042	165,005	0.01%
Corebridge Financial, Inc.	\$200,000	4.40%	5/4/2052	157,452	0.01%
Corebridge Global Funding	\$50,000	5.35%	24/6/2026	49,984	0.00%
Corebridge Global Funding	\$150,000	5.90%	19/9/2028	153,171	0.01%
Corebridge Global Funding	\$65,000	5.20%	24/6/2029	64,756	0.00%
Corewell Health Obligated Group	\$55,000	3.49%	15/7/2049	41,076	0.00%
Cornell University	\$50,000	4.84%	15/6/2034	49,713	0.00%
Corning, Inc.	\$200,000	3.90%	15/11/2049	149,934	0.01%
Corning, Inc.	\$50,000	4.38%	15/11/2057	39,200	0.00%
Corning, Inc.	\$10,000	5.45%	15/11/2079	9,200	0.00%
CoStar Group, Inc.	\$100,000	2.80%	15/7/2030	84,582	0.00%
Costco Wholesale Corp.	\$388,000	3.00%	18/5/2027	371,079	0.01%
Costco Wholesale Corp.	\$450,000	1.38%	20/6/2027	408,860	0.01%
Costco Wholesale Corp.	\$200,000	1.60%	20/4/2030	168,041	0.01%
Costco Wholesale Corp.	\$225,000	1.75%	20/4/2032	180,637	0.01%
Coterra Energy, Inc.	\$25,000	3.90%	15/5/2027	24,041	0.00%
Coterra Energy, Inc.	\$400,000	4.38%	15/3/2029	381,979	0.01%
Cottage Health Obligated Group	\$25,000	3.30%	1/11/2049	17,881	0.00%
County of Miami-Dade Seaport Department	\$100,000	6.22%	1/11/2055	104,909	0.00%
Cox Communications, Inc.	\$50,000	3.35%	15/9/2026	47,815	0.00%
Cox Communications, Inc.	\$100,000	1.80%	1/10/2030	80,381	0.00%
Cox Communications, Inc.	\$200,000	2.60%	15/6/2031	165,246	0.01%
Cox Communications, Inc.	\$25,000	4.80%	1/2/2035	22,618	0.00%
Cox Communications, Inc.	\$100,000	2.95%	1/10/2050	59,542	0.00%
Cox Communications, Inc.	\$100,000	3.60%	15/6/2051	67,845	0.00%
Cox Communications, Inc.	\$100,000	5.80%	15/12/2053	95,312	0.00%
CR28 Commercial Mortgage Trust 2016	\$100,000	3.76%	10/2/2049	96,955	0.00%
Crown Castle, Inc.	\$100,000	1.05%	15/7/2026	91,524	0.00%
Crown Castle, Inc.	\$50,000	2.90%	15/3/2027	46,933	0.00%
Crown Castle, Inc.	\$175,000	3.65%	1/9/2027	166,369	0.01%
Crown Castle, Inc.	\$150,000	3.80%	15/2/2028	142,129	0.00%
Crown Castle, Inc.	\$125,000	4.30%	15/2/2029	119,330	0.00%
Crown Castle, Inc.	\$100,000	3.10%	15/11/2029	89,314	0.00%
Crown Castle, Inc.	\$15,000	3.30%	1/7/2030	13,372	0.00%
Crown Castle, Inc.	\$75,000	2.10%	1/4/2031	60,731	0.00%
Crown Castle, Inc.	\$50,000	2.50%	15/7/2031	41,272	0.00%
Crown Castle, Inc.	\$250,000	2.90%	1/4/2041	172,901	0.01%
Crown Castle, Inc.	\$10,000	4.00%	15/11/2049	7,594	0.00%
Crown Castle, Inc.	\$50,000	3.25%	15/1/2051	33,099	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$25,000	3.72%	15/8/2048	24,393	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$50,000	3.81%	15/11/2048	48,719	0.00%
CSAIL 2016-C7 Commercial Mortgage Trust	\$50,000	3.50%	15/11/2049	47,503	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust	\$275,000	4.22%	15/8/2051	264,252	0.01%
CSX Corp.	\$50,000	3.35%	1/11/2025	48,705	0.00%
CSX Corp.	\$50,000	2.60%	1/11/2026	47,271	0.00%
CSX Corp.	\$100,000	3.25%	1/6/2027	95,468	0.00%
CSX Corp.	\$100,000	3.80%	1/3/2028	96,195	0.00%
CSX Corp.	\$50,000	4.25%	15/3/2029	48,540	0.00%
CSX Corp.	\$50,000	2.40%	15/2/2030	43,605	0.00%
CSX Corp.	\$100,000	4.10%	15/11/2032	93,384	0.00%
CSX Corp.	\$50,000	4.75%	30/5/2042	45,372	0.00%
CSX Corp.	\$25,000	3.80%	1/11/2046	19,382	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$50,000	4.75%	15/11/2048	44,561	0.00%
CSX Corp.	\$25,000	4.50%	15/3/2049	21,410	0.00%
CSX Corp.	\$400,000	3.80%	15/4/2050	305,353	0.01%
CSX Corp.	\$150,000	2.50%	15/5/2051	88,318	0.00%
CSX Corp.	\$50,000	4.50%	15/11/2052	42,800	0.00%
CubeSmart LP	\$150,000	4.38%	15/2/2029	143,721	0.01%
CubeSmart LP	\$5,000	3.00%	15/2/2030	4,427	0.00%
Cummins, Inc.	\$50,000	4.90%	20/2/2029	49,924	0.00%
Cummins, Inc.	\$50,000	5.15%	20/2/2034	50,071	0.00%
Cummins, Inc.	\$100,000	2.60%	1/9/2050	60,723	0.00%
Cummins, Inc.	\$75,000	5.45%	20/2/2054	73,510	0.00%
CVS Health Corp.	\$310,000	3.88%	20/7/2025	304,409	0.01%
CVS Health Corp.	\$125,000	5.00%	20/2/2026	124,054	0.00%
CVS Health Corp.	\$300,000	2.88%	1/6/2026	285,773	0.01%
CVS Health Corp.	\$50,000	3.00%	15/8/2026	47,629	0.00%
CVS Health Corp.	\$550,000	4.30%	25/3/2028	530,999	0.01%
CVS Health Corp.	\$75,000	5.00%	30/1/2029	74,232	0.00%
CVS Health Corp.	\$75,000	5.40%	1/6/2029	75,082	0.00%
CVS Health Corp.	\$160,000	5.13%	21/2/2030	158,204	0.01%
CVS Health Corp.	\$200,000	3.75%	1/4/2030	184,048	0.01%
CVS Health Corp.	\$75,000	5.25%	30/1/2031	74,200	0.00%
CVS Health Corp.	\$150,000	1.88%	28/2/2031	120,253	0.00%
CVS Health Corp.	\$75,000	5.55%	1/6/2031	75,047	0.00%
CVS Health Corp.	\$100,000	5.25%	21/2/2033	97,627	0.00%
CVS Health Corp.	\$75,000	5.30%	1/6/2033	73,229	0.00%
CVS Health Corp.	\$75,000	5.70%	1/6/2034	74,788	0.00%
CVS Health Corp.	\$535,000	4.78%	25/3/2038	477,679	0.01%
CVS Health Corp.	\$75,000	4.13%	1/4/2040	60,530	0.00%
CVS Health Corp.	\$340,000	2.70%	21/8/2040	225,783	0.01%
CVS Health Corp.	\$50,000	5.30%	5/12/2043	45,325	0.00%
CVS Health Corp.	\$690,000	5.13%	20/7/2045	606,735	0.02%
CVS Health Corp.	\$585,000	5.05%	25/3/2048	504,131	0.01%
CVS Health Corp.	\$100,000	5.63%	21/2/2053	92,806	0.00%
CVS Health Corp.	\$150,000	5.88%	1/6/2053	143,666	0.01%
CVS Health Corp.	\$75,000	6.00%	1/6/2063	71,783	0.00%
Daimler Truck Finance North America LLC	\$150,000	2.00%	14/12/2026	138,605	0.00%
Daimler Truck Finance North America LLC	\$150,000	5.00%	15/1/2027	148,898	0.01%
Dallas Area Rapid Transit	\$50,000	6.00%	1/12/2044	51,922	0.00%
Dallas Convention Center Hotel Development Corp.	\$20,000	7.09%	1/1/2042	22,472	0.00%
Dallas Fort Worth International Airport	\$60,000	2.99%	1/11/2038	49,090	0.00%
Dallas Fort Worth International Airport	\$100,000	3.09%	1/11/2040	77,947	0.00%
Danaher Corp.	\$75,000	2.60%	1/10/2050	45,777	0.00%
Danaher Corp.	\$75,000	2.80%	10/12/2051	47,315	0.00%
Darden Restaurants, Inc.	\$25,000	6.30%	10/10/2033	25,810	0.00%
Darden Restaurants, Inc.	\$25,000	4.55%	15/2/2048	20,329	0.00%
Dartmouth-Hitchcock Health	\$25,000	4.18%	1/8/2048	19,715	0.00%
Dayton Power & Light Co.	\$25,000	3.95%	15/6/2049	18,217	0.00%
DBGS 2018-C1 Mortgage Trust	\$500,000	4.47%	15/10/2051	466,064	0.01%
DBJPM 2017-C6 Mortgage Trust	\$42,091	3.12%	10/6/2050	40,708	0.00%
DCP Midstream Operating LP	\$25,000	5.63%	15/7/2027	25,260	0.00%
DCP Midstream Operating LP	\$110,000	5.13%	15/5/2029	109,279	0.00%
DCP Midstream Operating LP	\$45,000	8.13%	16/8/2030	51,187	0.00%
DCP Midstream Operating LP	\$33,000	3.25%	15/2/2032	28,216	0.00%
DCP Midstream Operating LP	\$125,000	5.60%	1/4/2044	119,300	0.00%
Deere & Co.	\$125,000	3.90%	9/6/2042	104,335	0.00%
Deere & Co.	\$125,000	2.88%	7/9/2049	83,774	0.00%
Dell International LLC/EMC Corp.	\$100,000	5.85%	15/7/2025	100,173	0.00%
Dell International LLC/EMC Corp.	\$65,000	6.02%	15/6/2026	65,685	0.00%
Dell International LLC/EMC Corp.	\$225,000	4.90%	1/10/2026	222,800	0.01%
Dell International LLC/EMC Corp.	\$225,000	6.10%	15/7/2027	230,808	0.01%
Dell International LLC/EMC Corp.	\$200,000	5.30%	1/10/2029	201,098	0.01%
Dell International LLC/EMC Corp.	\$125,000	5.75%	1/2/2033	128,502	0.00%
Dell International LLC/EMC Corp.	\$149,000	8.10%	15/7/2036	177,522	0.01%
Dell International LLC/EMC Corp.	\$155,000	8.35%	15/7/2046	196,157	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$425,000	4.75%	20/10/2028	414,419	0.01%
DENTSPLY SIRONA, Inc.	\$75,000	3.25%	1/6/2030	65,450	0.00%
Devon Energy Corp.	\$64,000	5.88%	15/6/2028	64,216	0.00%
Devon Energy Corp.	\$190,000	4.50%	15/1/2030	183,423	0.01%
Devon Energy Corp.	\$80,000	5.60%	15/7/2041	74,442	0.00%
Devon Energy Corp.	\$50,000	4.75%	15/5/2042	41,847	0.00%
Devon Energy Corp.	\$45,000	5.00%	15/6/2045	38,342	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DH Europe Finance II Sarl	€100,000	0.20%	18/3/2026	101,305	0.00%
DH Europe Finance II Sarl	\$195,000	2.60%	15/11/2029	173,883	0.01%
DH Europe Finance II Sarl	€100,000	0.75%	18/9/2031	88,753	0.00%
DH Europe Finance II Sarl	€400,000	1.35%	18/9/2039	309,613	0.01%
DH Europe Finance II Sarl	\$125,000	3.25%	15/11/2039	98,777	0.00%
DH Europe Finance II Sarl	\$25,000	3.40%	15/11/2049	17,978	0.00%
Diamondback Energy, Inc.	\$10,000	3.25%	1/12/2026	9,553	0.00%
Diamondback Energy, Inc.	\$30,000	5.20%	18/4/2027	30,013	0.00%
Diamondback Energy, Inc.	\$65,000	3.50%	1/12/2029	59,992	0.00%
Diamondback Energy, Inc.	\$25,000	5.15%	30/1/2030	24,880	0.00%
Diamondback Energy, Inc.	\$50,000	3.13%	24/3/2031	43,986	0.00%
Diamondback Energy, Inc.	\$125,000	6.25%	15/3/2033	130,754	0.00%
Diamondback Energy, Inc.	\$290,000	5.40%	18/4/2034	287,057	0.01%
Diamondback Energy, Inc.	\$50,000	4.40%	24/3/2051	39,853	0.00%
Diamondback Energy, Inc.	\$50,000	4.25%	15/3/2052	38,753	0.00%
Diamondback Energy, Inc.	\$25,000	6.25%	15/3/2053	25,808	0.00%
Diamondback Energy, Inc.	\$80,000	5.75%	18/4/2054	77,513	0.00%
Diamondback Energy, Inc.	\$60,000	5.90%	18/4/2064	57,923	0.00%
Dick's Sporting Goods, Inc.	\$50,000	3.15%	15/1/2032	42,505	0.00%
Dick's Sporting Goods, Inc.	\$50,000	4.10%	15/1/2052	35,224	0.00%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	103,629	0.00%
Digital Dutch Finco BV	€100,000	1.00%	15/1/2032	85,727	0.00%
Digital Intrepid Holding BV	€180,000	0.63%	15/7/2031	151,725	0.01%
Digital Realty Trust LP	\$50,000	3.70%	15/8/2027	47,711	0.00%
Digital Realty Trust LP	\$20,000	3.60%	1/7/2029	18,541	0.00%
Digital Stout Holding LLC	£200,000	3.30%	19/7/2029	228,112	0.01%
Dignity Health	\$25,000	4.50%	1/11/2042	21,758	0.00%
Discover Bank	\$315,000	3.45%	27/7/2026	300,861	0.01%
Discover Financial Services	\$238,000	4.50%	30/1/2026	233,123	0.01%
Discover Financial Services	\$200,000	4.10%	9/2/2027	192,237	0.01%
Discovery Communications LLC	€300,000	1.90%	19/3/2027	305,502	0.01%
Discovery Communications LLC	\$275,000	3.95%	20/3/2028	257,090	0.01%
Discovery Communications LLC	\$70,000	3.63%	15/5/2030	61,594	0.00%
Discovery Communications LLC	\$200,000	5.00%	20/9/2037	171,114	0.01%
District of Columbia Water & Sewer Authority	\$20,000	4.81%	1/10/2114	18,028	0.00%
DOC DR LLC	\$20,000	4.30%	15/3/2027	19,563	0.00%
DOC DR LLC	\$50,000	2.63%	1/11/2031	41,305	0.00%
Dollar General Corp.	\$50,000	4.15%	1/11/2025	49,047	0.00%
Dollar General Corp.	\$50,000	4.63%	1/11/2027	48,902	0.00%
Dollar General Corp.	\$50,000	4.13%	1/5/2028	48,136	0.00%
Dollar General Corp.	\$50,000	5.20%	5/7/2028	49,880	0.00%
Dollar General Corp.	\$75,000	3.50%	3/4/2030	68,503	0.00%
Dollar General Corp.	\$50,000	5.00%	1/11/2032	48,732	0.00%
Dollar General Corp.	\$50,000	5.45%	5/7/2033	49,718	0.00%
Dollar General Corp.	\$50,000	4.13%	3/4/2050	37,930	0.00%
Dollar Tree, Inc.	\$100,000	4.20%	15/5/2028	96,018	0.00%
Dollar Tree, Inc.	\$50,000	3.38%	1/12/2051	32,544	0.00%
Dominion Energy South Carolina, Inc.	\$25,000	6.63%	1/2/2032	27,155	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	5.10%	1/6/2065	88,778	0.00%
Dominion Energy, Inc.	\$25,000	4.25%	1/6/2028	24,147	0.00%
Dominion Energy, Inc.	\$50,000	3.38%	1/4/2030	45,161	0.00%
Dominion Energy, Inc.	\$50,000	2.25%	15/8/2031	40,688	0.00%
Dominion Energy, Inc.	\$60,000	5.38%	15/11/2032	59,506	0.00%
Dominion Energy, Inc.	\$50,000	5.95%	15/6/2035	50,744	0.00%
Dominion Energy, Inc.	\$110,000	7.00%	15/6/2038	119,554	0.00%
Dominion Energy, Inc.	\$80,000	3.30%	15/4/2041	57,746	0.00%
Dominion Energy, Inc.	\$35,000	4.90%	1/8/2041	30,792	0.00%
Dominion Energy, Inc.	\$65,000	4.70%	1/12/2044	55,012	0.00%
Dominion Energy, Inc.	\$30,000	4.85%	15/8/2052	25,811	0.00%
Dominion Energy, Inc.	\$75,000	7.00%	1/6/2054	78,178	0.00%
Dominion Energy, Inc.	\$75,000	6.88%	1/2/2055	76,646	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	195,772	0.01%
Dover Corp.	\$50,000	2.95%	4/11/2029	45,179	0.00%
Dow Chemical Co.	€200,000	0.50%	15/3/2027	197,386	0.01%
Dow Chemical Co.	\$100,000	2.10%	15/11/2030	84,335	0.00%
Dow Chemical Co.	€100,000	1.13%	15/3/2032	88,528	0.00%
Dow Chemical Co.	\$50,000	4.38%	15/11/2042	41,324	0.00%
Dow Chemical Co.	\$125,000	4.63%	1/10/2044	106,653	0.00%
Dow Chemical Co.	\$275,000	4.80%	15/5/2049	234,248	0.01%
Dow Chemical Co.	\$100,000	3.60%	15/11/2050	69,609	0.00%
Dow Chemical Co.	\$50,000	6.90%	15/5/2053	55,572	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DR Horton, Inc.	\$250,000	2.60%	15/10/2025	240,914	0.01%
DT Midstream, Inc.	\$50,000	4.30%	15/4/2032	45,123	0.00%
DTE Electric Co.	\$50,000	4.85%	1/12/2026	49,956	0.00%
DTE Electric Co.	\$65,000	2.25%	1/3/2030	56,115	0.00%
DTE Electric Co.	\$75,000	5.20%	1/3/2034	74,754	0.00%
DTE Electric Co.	\$200,000	3.70%	15/3/2045	154,151	0.01%
DTE Electric Co.	\$15,000	3.75%	15/8/2047	11,362	0.00%
DTE Electric Co.	\$35,000	4.05%	15/5/2048	27,901	0.00%
DTE Electric Co.	\$100,000	3.95%	1/3/2049	78,780	0.00%
DTE Electric Co.	\$25,000	2.95%	1/3/2050	16,106	0.00%
DTE Electric Co.	\$65,000	5.40%	1/4/2053	63,460	0.00%
DTE Energy Co.	\$50,000	5.10%	1/3/2029	49,608	0.00%
DTE Energy Co.	\$47,000	3.40%	15/6/2029	43,072	0.00%
DTE Energy Co.	\$65,000	2.95%	1/3/2030	57,200	0.00%
DTE Energy Co.	\$50,000	5.85%	1/6/2034	50,728	0.00%
Duke Energy Carolinas LLC	\$15,000	2.45%	1/2/2030	13,113	0.00%
Duke Energy Carolinas LLC	\$200,000	2.55%	15/4/2031	170,355	0.01%
Duke Energy Carolinas LLC	\$100,000	4.95%	15/1/2033	98,369	0.00%
Duke Energy Carolinas LLC	\$25,000	4.85%	15/1/2034	24,196	0.00%
Duke Energy Carolinas LLC	\$50,000	5.30%	15/2/2040	48,320	0.00%
Duke Energy Carolinas LLC	\$130,000	4.25%	15/12/2041	108,803	0.00%
Duke Energy Carolinas LLC	\$35,000	4.00%	30/9/2042	28,177	0.00%
Duke Energy Carolinas LLC	\$25,000	3.75%	1/6/2045	18,800	0.00%
Duke Energy Carolinas LLC	\$30,000	3.70%	1/12/2047	22,007	0.00%
Duke Energy Carolinas LLC	\$10,000	3.20%	15/8/2049	6,702	0.00%
Duke Energy Carolinas LLC	\$200,000	3.45%	15/4/2051	139,545	0.00%
Duke Energy Carolinas LLC	\$50,000	5.35%	15/1/2053	47,496	0.00%
Duke Energy Carolinas LLC	\$50,000	5.40%	15/1/2054	47,915	0.00%
Duke Energy Corp.	\$50,000	4.30%	15/3/2028	48,518	0.00%
Duke Energy Corp.	€100,000	3.10%	15/6/2028	104,571	0.00%
Duke Energy Corp.	\$500,000	4.85%	5/1/2029	494,025	0.01%
Duke Energy Corp.	\$285,000	3.40%	15/6/2029	263,480	0.01%
Duke Energy Corp.	\$50,000	2.45%	1/6/2030	42,976	0.00%
Duke Energy Corp.	\$50,000	2.55%	15/6/2031	41,873	0.00%
Duke Energy Corp.	\$25,000	4.50%	15/8/2032	23,384	0.00%
Duke Energy Corp.	€100,000	3.85%	15/6/2034	103,699	0.00%
Duke Energy Corp.	\$50,000	5.45%	15/6/2034	49,454	0.00%
Duke Energy Corp.	\$310,000	3.75%	1/9/2046	225,783	0.01%
Duke Energy Corp.	\$25,000	4.20%	15/6/2049	19,221	0.00%
Duke Energy Corp.	\$70,000	3.50%	15/6/2051	47,213	0.00%
Duke Energy Corp.	\$100,000	5.00%	15/8/2052	86,928	0.00%
Duke Energy Corp.	\$75,000	5.80%	15/6/2054	72,904	0.00%
Duke Energy Florida LLC	\$310,000	3.20%	15/1/2027	296,057	0.01%
Duke Energy Florida LLC	\$75,000	3.80%	15/7/2028	71,641	0.00%
Duke Energy Florida LLC	\$10,000	2.50%	1/12/2029	8,818	0.00%
Duke Energy Florida LLC	\$40,000	2.40%	15/12/2031	33,189	0.00%
Duke Energy Florida LLC	\$50,000	5.88%	15/11/2033	51,941	0.00%
Duke Energy Florida LLC	\$25,000	6.35%	15/9/2037	26,549	0.00%
Duke Energy Florida LLC	\$140,000	6.40%	15/6/2038	150,060	0.01%
Duke Energy Florida LLC	\$130,000	5.65%	1/4/2040	129,174	0.00%
Duke Energy Florida LLC	\$25,000	3.85%	15/11/2042	19,842	0.00%
Duke Energy Florida LLC	\$175,000	3.40%	1/10/2046	122,765	0.00%
Duke Energy Florida LLC	\$25,000	4.20%	15/7/2048	20,064	0.00%
Duke Energy Florida LLC	\$30,000	3.00%	15/12/2051	18,881	0.00%
Duke Energy Florida LLC	\$30,000	5.95%	15/11/2052	30,602	0.00%
Duke Energy Florida LLC	\$50,000	6.20%	15/11/2053	53,019	0.00%
Duke Energy Indiana LLC	\$25,000	5.25%	1/3/2034	24,929	0.00%
Duke Energy Indiana LLC	\$190,000	4.90%	15/7/2043	169,640	0.01%
Duke Energy Indiana LLC	\$25,000	3.75%	15/5/2046	18,937	0.00%
Duke Energy Indiana LLC	\$60,000	3.25%	1/10/2049	40,308	0.00%
Duke Energy Indiana LLC	\$190,000	2.75%	1/4/2050	114,455	0.00%
Duke Energy Indiana LLC	\$60,000	5.40%	1/4/2053	56,729	0.00%
Duke Energy Ohio, Inc.	\$170,000	2.13%	1/6/2030	143,495	0.01%
Duke Energy Ohio, Inc.	\$35,000	5.65%	1/4/2053	33,788	0.00%
Duke Energy Ohio, Inc.	\$50,000	5.55%	15/3/2054	48,174	0.00%
Duke Energy Progress LLC	\$75,000	3.25%	15/8/2025	73,340	0.00%
Duke Energy Progress LLC	\$50,000	3.70%	1/9/2028	47,651	0.00%
Duke Energy Progress LLC	\$50,000	5.25%	15/3/2033	49,860	0.00%
Duke Energy Progress LLC	\$50,000	5.10%	15/3/2034	49,608	0.00%
Duke Energy Progress LLC	\$25,000	6.30%	1/4/2038	26,551	0.00%
Duke Energy Progress LLC	\$110,000	4.20%	15/8/2045	88,689	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Progress LLC	\$50,000	3.70%	15/10/2046	37,000	0.00%
Duke Energy Progress LLC	\$150,000	2.50%	15/8/2050	86,191	0.00%
Duke Energy Progress LLC	\$25,000	2.90%	15/8/2051	15,473	0.00%
Duke Energy Progress LLC	\$50,000	5.35%	15/3/2053	46,912	0.00%
Duke University	\$25,000	2.68%	1/10/2044	18,256	0.00%
Duke University	\$25,000	2.76%	1/10/2050	16,427	0.00%
Duke University	\$50,000	2.83%	1/10/2055	32,429	0.00%
DuPont de Nemours, Inc.	\$390,000	4.73%	15/11/2028	388,419	0.01%
DuPont de Nemours, Inc.	\$45,000	5.32%	15/11/2038	46,251	0.00%
DuPont de Nemours, Inc.	\$170,000	5.42%	15/11/2048	176,103	0.01%
Duquesne Light Holdings, Inc.	\$55,000	2.78%	7/1/2032	44,561	0.00%
DXC Technology Co.	\$250,000	1.80%	15/9/2026	229,515	0.01%
DXC Technology Co.	\$250,000	2.38%	15/9/2028	217,955	0.01%
Eagle Materials, Inc.	\$50,000	2.50%	1/7/2031	42,256	0.00%
East Ohio Gas Co.	\$65,000	3.00%	15/6/2050	39,949	0.00%
Eastern Gas Transmission & Storage, Inc.	\$10,000	3.00%	15/11/2029	8,947	0.00%
Eastern Gas Transmission & Storage, Inc.	\$30,000	4.80%	1/11/2043	26,299	0.00%
Eastern Gas Transmission & Storage, Inc.	\$25,000	4.60%	15/12/2044	21,041	0.00%
Eastman Chemical Co.	\$50,000	4.50%	1/12/2028	48,594	0.00%
Eastman Chemical Co.	\$100,000	5.75%	8/3/2033	100,880	0.00%
Eastman Chemical Co.	\$25,000	5.63%	20/2/2034	24,839	0.00%
Eastman Chemical Co.	\$75,000	4.80%	1/9/2042	65,269	0.00%
Eastman Chemical Co.	\$25,000	4.65%	15/10/2044	20,937	0.00%
Eaton Corp.	\$25,000	3.10%	15/9/2027	23,595	0.00%
Eaton Corp.	\$50,000	4.35%	18/5/2028	49,006	0.00%
Eaton Corp.	\$200,000	4.15%	15/3/2033	187,349	0.01%
Eaton Corp.	\$25,000	3.92%	15/9/2047	19,957	0.00%
Eaton Corp.	\$100,000	4.70%	23/8/2052	90,477	0.00%
eBay, Inc.	\$50,000	5.90%	22/11/2025	50,263	0.00%
eBay, Inc.	\$50,000	1.40%	10/5/2026	46,514	0.00%
eBay, Inc.	\$100,000	3.60%	5/6/2027	95,973	0.00%
eBay, Inc.	\$50,000	5.95%	22/11/2027	51,474	0.00%
eBay, Inc.	\$175,000	2.60%	10/5/2031	148,514	0.01%
eBay, Inc.	\$50,000	6.30%	22/11/2032	53,068	0.00%
eBay, Inc.	\$75,000	3.65%	10/5/2051	53,442	0.00%
Ecolab, Inc.	\$350,000	2.70%	1/11/2026	331,440	0.01%
Ecolab, Inc.	\$50,000	5.25%	15/1/2028	50,495	0.00%
Ecolab, Inc.	\$100,000	2.13%	15/8/2050	55,868	0.00%
Ecolab, Inc.	\$125,000	2.75%	18/8/2055	75,113	0.00%
Edison International	\$150,000	4.70%	15/8/2025	148,223	0.01%
Edison International	\$100,000	5.75%	15/6/2027	100,950	0.00%
Edison International	\$50,000	4.13%	15/3/2028	47,756	0.00%
Edison International	\$50,000	5.45%	15/6/2029	49,984	0.00%
EIDP, Inc.	\$50,000	4.50%	15/5/2026	49,319	0.00%
EIDP, Inc.	\$50,000	4.80%	15/5/2033	48,221	0.00%
El Paso Electric Co.	\$40,000	5.00%	1/12/2044	33,779	0.00%
Electronic Arts, Inc.	\$100,000	2.95%	15/2/2051	64,557	0.00%
Elevance Health, Inc.	\$200,000	1.50%	15/3/2026	187,731	0.01%
Elevance Health, Inc.	\$45,000	5.15%	15/6/2029	45,122	0.00%
Elevance Health, Inc.	\$150,000	4.75%	15/2/2033	144,791	0.01%
Elevance Health, Inc.	\$75,000	5.38%	15/6/2034	75,346	0.00%
Elevance Health, Inc.	\$150,000	4.65%	15/1/2043	132,362	0.00%
Elevance Health, Inc.	\$60,000	5.10%	15/1/2044	55,633	0.00%
Elevance Health, Inc.	\$200,000	4.65%	15/8/2044	174,458	0.01%
Elevance Health, Inc.	\$100,000	4.38%	1/12/2047	83,004	0.00%
Elevance Health, Inc.	\$155,000	3.70%	15/9/2049	114,434	0.00%
Elevance Health, Inc.	\$50,000	3.60%	15/3/2051	35,921	0.00%
Elevance Health, Inc.	\$50,000	4.55%	15/5/2052	41,961	0.00%
Elevance Health, Inc.	\$100,000	6.10%	15/10/2052	104,923	0.00%
Elevance Health, Inc.	\$85,000	5.13%	15/2/2053	78,203	0.00%
Elevance Health, Inc.	\$75,000	5.65%	15/6/2054	74,153	0.00%
Eli Lilly & Co.	\$75,000	4.50%	9/2/2027	74,367	0.00%
Eli Lilly & Co.	\$100,000	5.50%	15/3/2027	101,743	0.00%
Eli Lilly & Co.	\$70,000	4.50%	9/2/2029	69,392	0.00%
Eli Lilly & Co.	\$221,000	3.38%	15/3/2029	208,814	0.01%
Eli Lilly & Co.	\$200,000	4.70%	27/2/2033	196,512	0.01%
Eli Lilly & Co.	€365,000	0.50%	14/9/2033	308,623	0.01%
Eli Lilly & Co.	\$100,000	4.70%	9/2/2034	98,044	0.00%
Eli Lilly & Co.	€100,000	1.63%	14/9/2043	72,363	0.00%
Eli Lilly & Co.	£100,000	1.13%	14/9/2051	62,836	0.00%
Eli Lilly & Co.	\$100,000	5.00%	9/2/2054	95,516	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	\$250,000	4.95%	27/2/2063	232,096	0.01%
Eli Lilly & Co.	\$100,000	5.10%	9/2/2064	95,283	0.00%
Emerson Electric Co.	\$100,000	1.80%	15/10/2027	91,042	0.00%
Emerson Electric Co.	\$100,000	2.00%	21/12/2028	88,708	0.00%
Emerson Electric Co.	\$200,000	2.80%	21/12/2051	125,704	0.00%
Emory University	\$50,000	2.14%	1/9/2030	42,617	0.00%
Enact Holdings, Inc.	\$50,000	6.25%	28/5/2029	50,033	0.00%
Enbridge Energy Partners LP	\$50,000	5.88%	15/10/2025	50,117	0.00%
Enbridge Energy Partners LP	\$25,000	5.50%	15/9/2040	23,846	0.00%
Enbridge Energy Partners LP	\$60,000	7.38%	15/10/2045	68,329	0.00%
Enbridge, Inc.	\$60,000	2.50%	1/8/2033	47,614	0.00%
Energy Transfer LP	\$50,000	4.75%	15/1/2026	49,417	0.00%
Energy Transfer LP	\$10,000	4.40%	15/3/2027	9,754	0.00%
Energy Transfer LP	\$35,000	4.20%	15/4/2027	33,948	0.00%
Energy Transfer LP	\$60,000	5.50%	1/6/2027	60,189	0.00%
Energy Transfer LP	\$50,000	5.55%	15/2/2028	50,408	0.00%
Energy Transfer LP	\$50,000	4.95%	15/5/2028	49,266	0.00%
Energy Transfer LP	\$50,000	4.95%	15/6/2028	49,343	0.00%
Energy Transfer LP	\$100,000	5.25%	15/4/2029	99,847	0.00%
Energy Transfer LP	\$29,000	5.25%	1/7/2029	28,829	0.00%
Energy Transfer LP	\$35,000	4.15%	15/9/2029	33,137	0.00%
Energy Transfer LP	\$325,000	3.75%	15/5/2030	298,934	0.01%
Energy Transfer LP	\$50,000	6.40%	1/12/2030	52,543	0.00%
Energy Transfer LP	\$90,000	5.75%	15/2/2033	90,761	0.00%
Energy Transfer LP	\$550,000	6.55%	1/12/2033	581,953	0.02%
Energy Transfer LP	\$51,000	5.60%	1/9/2034	50,587	0.00%
Energy Transfer LP	\$90,000	4.90%	15/3/2035	83,706	0.00%
Energy Transfer LP	\$75,000	6.63%	15/10/2036	79,179	0.00%
Energy Transfer LP	\$75,000	5.80%	15/6/2038	73,565	0.00%
Energy Transfer LP	\$125,000	7.50%	1/7/2038	142,163	0.00%
Energy Transfer LP	\$100,000	6.05%	1/6/2041	98,031	0.00%
Energy Transfer LP	\$50,000	6.50%	1/2/2042	51,801	0.00%
Energy Transfer LP	\$20,000	6.10%	15/2/2042	19,671	0.00%
Energy Transfer LP	\$35,000	4.95%	15/1/2043	30,001	0.00%
Energy Transfer LP	\$25,000	5.15%	1/2/2043	21,863	0.00%
Energy Transfer LP	\$60,000	5.95%	1/10/2043	58,144	0.00%
Energy Transfer LP	\$90,000	5.30%	1/4/2044	80,600	0.00%
Energy Transfer LP	\$100,000	5.00%	15/5/2044	86,327	0.00%
Energy Transfer LP	\$125,000	5.15%	15/3/2045	109,867	0.00%
Energy Transfer LP	\$50,000	5.35%	15/5/2045	44,746	0.00%
Energy Transfer LP	\$60,000	6.13%	15/12/2045	58,801	0.00%
Energy Transfer LP	\$55,000	5.30%	15/4/2047	48,697	0.00%
Energy Transfer LP	\$130,000	5.40%	1/10/2047	116,292	0.00%
Energy Transfer LP	\$100,000	6.00%	15/6/2048	96,493	0.00%
Energy Transfer LP	\$105,000	6.25%	15/4/2049	104,603	0.00%
Energy Transfer LP	\$155,000	5.00%	15/5/2050	131,744	0.00%
Energy Transfer LP	\$76,000	6.05%	1/9/2054	74,504	0.00%
EnLink Midstream Partners LP	\$50,000	5.60%	1/4/2044	44,179	0.00%
EnLink Midstream Partners LP	\$50,000	5.45%	1/6/2047	43,361	0.00%
Enstar Finance LLC	\$25,000	5.75%	1/9/2040	24,600	0.00%
Enstar Finance LLC	\$50,000	5.50%	15/1/2042	48,284	0.00%
Enstar Group Ltd.	\$215,000	4.95%	1/6/2029	206,539	0.01%
Enstar Group Ltd.	\$200,000	3.10%	1/9/2031	165,207	0.01%
Entergy Arkansas LLC	\$135,000	4.00%	1/6/2028	130,032	0.00%
Entergy Arkansas LLC	\$50,000	5.45%	1/6/2034	50,076	0.00%
Entergy Arkansas LLC	\$55,000	4.20%	1/4/2049	43,755	0.00%
Entergy Arkansas LLC	\$50,000	2.65%	15/6/2051	29,038	0.00%
Entergy Arkansas LLC	\$20,000	3.35%	15/6/2052	13,434	0.00%
Entergy Arkansas LLC	\$50,000	5.75%	1/6/2054	49,592	0.00%
Entergy Corp.	\$50,000	0.90%	15/9/2025	47,318	0.00%
Entergy Corp.	\$95,000	1.90%	15/6/2028	83,688	0.00%
Entergy Corp.	\$40,000	2.80%	15/6/2030	34,907	0.00%
Entergy Corp.	\$40,000	2.40%	15/6/2031	33,009	0.00%
Entergy Corp.	\$40,000	3.75%	15/6/2050	28,257	0.00%
Entergy Corp.	\$100,000	7.13%	1/12/2054	99,240	0.00%
Entergy Louisiana LLC	\$50,000	2.40%	1/10/2026	47,011	0.00%
Entergy Louisiana LLC	\$105,000	3.12%	1/9/2027	99,076	0.00%
Entergy Louisiana LLC	\$30,000	3.25%	1/4/2028	28,101	0.00%
Entergy Louisiana LLC	\$20,000	1.60%	15/12/2030	16,080	0.00%
Entergy Louisiana LLC	\$20,000	3.05%	1/6/2031	17,415	0.00%
Entergy Louisiana LLC	\$35,000	2.35%	15/6/2032	28,454	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Louisiana LLC	\$50,000	4.00%	15/3/2033	45,005	0.00%
Entergy Louisiana LLC	\$50,000	5.35%	15/3/2034	49,620	0.00%
Entergy Louisiana LLC	\$35,000	3.10%	15/6/2041	25,231	0.00%
Entergy Louisiana LLC	\$60,000	4.20%	1/9/2048	47,543	0.00%
Entergy Louisiana LLC	\$35,000	4.20%	1/4/2050	27,491	0.00%
Entergy Louisiana LLC	\$50,000	2.90%	15/3/2051	30,289	0.00%
Entergy Louisiana LLC	\$30,000	4.75%	15/9/2052	25,809	0.00%
Entergy Louisiana LLC	\$50,000	5.70%	15/3/2054	49,279	0.00%
Entergy Mississippi LLC	\$100,000	2.85%	1/6/2028	91,930	0.00%
Entergy Mississippi LLC	\$25,000	3.85%	1/6/2049	18,410	0.00%
Entergy Mississippi LLC	\$25,000	3.50%	1/6/2051	17,372	0.00%
Entergy Texas, Inc.	\$160,000	1.75%	15/3/2031	129,000	0.00%
Entergy Texas, Inc.	\$5,000	4.50%	30/3/2039	4,395	0.00%
Entergy Texas, Inc.	\$25,000	3.55%	30/9/2049	17,796	0.00%
Entergy Texas, Inc.	\$20,000	5.00%	15/9/2052	17,744	0.00%
Entergy Texas, Inc.	\$45,000	5.80%	1/9/2053	44,972	0.00%
Enterprise Products Operating LLC	\$50,000	5.05%	10/1/2026	49,879	0.00%
Enterprise Products Operating LLC	\$273,000	3.70%	15/2/2026	266,094	0.01%
Enterprise Products Operating LLC	\$60,000	4.15%	16/10/2028	58,006	0.00%
Enterprise Products Operating LLC	\$60,000	3.13%	31/7/2029	54,939	0.00%
Enterprise Products Operating LLC	\$100,000	2.80%	31/1/2030	89,331	0.00%
Enterprise Products Operating LLC	\$55,000	5.35%	31/1/2033	55,472	0.00%
Enterprise Products Operating LLC	\$25,000	6.88%	1/3/2033	27,769	0.00%
Enterprise Products Operating LLC	\$25,000	6.65%	15/10/2034	27,439	0.00%
Enterprise Products Operating LLC	\$25,000	7.55%	15/4/2038	29,543	0.00%
Enterprise Products Operating LLC	\$35,000	6.13%	15/10/2039	36,869	0.00%
Enterprise Products Operating LLC	\$35,000	6.45%	1/9/2040	37,511	0.00%
Enterprise Products Operating LLC	\$45,000	5.95%	1/2/2041	46,345	0.00%
Enterprise Products Operating LLC	\$35,000	5.70%	15/2/2042	35,024	0.00%
Enterprise Products Operating LLC	\$45,000	4.85%	15/8/2042	40,678	0.00%
Enterprise Products Operating LLC	\$65,000	4.45%	15/2/2043	55,788	0.00%
Enterprise Products Operating LLC	\$85,000	4.85%	15/3/2044	76,661	0.00%
Enterprise Products Operating LLC	\$65,000	5.10%	15/2/2045	60,335	0.00%
Enterprise Products Operating LLC	\$60,000	4.90%	15/5/2046	54,076	0.00%
Enterprise Products Operating LLC	\$75,000	4.25%	15/2/2048	61,324	0.00%
Enterprise Products Operating LLC	\$75,000	4.80%	1/2/2049	66,388	0.00%
Enterprise Products Operating LLC	\$250,000	4.20%	31/1/2050	200,949	0.01%
Enterprise Products Operating LLC	\$215,000	3.70%	31/1/2051	158,963	0.01%
Enterprise Products Operating LLC	\$60,000	3.20%	15/2/2052	39,945	0.00%
Enterprise Products Operating LLC	\$60,000	3.30%	15/2/2053	40,504	0.00%
Enterprise Products Operating LLC	\$25,000	4.95%	15/10/2054	22,121	0.00%
Enterprise Products Operating LLC	\$140,000	3.95%	31/1/2060	103,354	0.00%
Enterprise Products Operating LLC	\$100,000	5.25%	16/8/2077	95,736	0.00%
Enterprise Products Operating LLC	\$150,000	5.38%	15/2/2078	140,175	0.00%
EOG Resources, Inc.	\$120,000	4.38%	15/4/2030	117,120	0.00%
EOG Resources, Inc.	\$30,000	3.90%	1/4/2035	26,851	0.00%
EOG Resources, Inc.	\$45,000	4.95%	15/4/2050	41,273	0.00%
EPR Properties	\$100,000	4.50%	1/6/2027	95,706	0.00%
EPR Properties	\$100,000	3.60%	15/11/2031	83,399	0.00%
EQT Corp.	\$100,000	3.13%	15/5/2026	95,542	0.00%
EQT Corp.	\$100,000	5.70%	1/4/2028	100,933	0.00%
EQT Corp.	\$15,000	5.00%	15/1/2029	14,714	0.00%
EQT Corp.	\$50,000	7.00%	1/2/2030	53,047	0.00%
EQT Corp.	\$65,000	5.75%	1/2/2034	64,337	0.00%
Equifax, Inc.	\$25,000	2.60%	1/12/2024	24,674	0.00%
Equifax, Inc.	\$10,000	2.60%	15/12/2025	9,581	0.00%
Equifax, Inc.	\$500,000	5.10%	1/6/2028	497,901	0.01%
Equifax, Inc.	\$110,000	3.10%	15/5/2030	98,197	0.00%
Equifax, Inc.	\$100,000	2.35%	15/9/2031	82,062	0.00%
Equinix, Inc.	\$50,000	1.45%	15/5/2026	46,418	0.00%
Equinix, Inc.	\$10,000	2.90%	18/11/2026	9,442	0.00%
Equinix, Inc.	\$500,000	1.80%	15/7/2027	451,730	0.01%
Equinix, Inc.	\$20,000	3.20%	18/11/2029	18,036	0.00%
Equinix, Inc.	\$150,000	2.95%	15/9/2051	92,611	0.00%
Equitable Financial Life Global Funding	\$100,000	1.30%	12/7/2026	91,851	0.00%
Equitable Holdings, Inc.	\$375,000	4.35%	20/4/2028	363,012	0.01%
Equitable Holdings, Inc.	\$85,000	5.00%	20/4/2048	76,225	0.00%
ERAC USA Finance LLC	\$100,000	4.60%	1/5/2028	98,459	0.00%
ERAC USA Finance LLC	\$50,000	5.00%	15/2/2029	49,882	0.00%
ERAC USA Finance LLC	\$150,000	4.90%	1/5/2033	145,963	0.01%
ERAC USA Finance LLC	\$40,000	5.20%	30/10/2034	39,589	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ERAC USA Finance LLC	\$225,000	7.00%	15/10/2037	254,406	0.01%
ERAC USA Finance LLC	\$125,000	5.63%	15/3/2042	125,196	0.00%
ERAC USA Finance LLC	\$75,000	4.50%	15/2/2045	65,182	0.00%
ERAC USA Finance LLC	\$150,000	5.40%	1/5/2053	144,948	0.01%
ERP Operating LP	\$50,000	2.85%	1/11/2026	47,435	0.00%
ERP Operating LP	\$150,000	4.15%	1/12/2028	144,854	0.01%
ERP Operating LP	\$50,000	2.50%	15/2/2030	43,616	0.00%
ERP Operating LP	\$100,000	4.50%	1/6/2045	83,823	0.00%
Essent Group Ltd.	\$50,000	6.25%	1/7/2029	49,943	0.00%
Essential Utilities, Inc.	\$150,000	2.70%	15/4/2030	130,396	0.00%
Essential Utilities, Inc.	\$50,000	5.38%	15/1/2034	49,139	0.00%
Essential Utilities, Inc.	\$25,000	4.28%	1/5/2049	19,786	0.00%
Essential Utilities, Inc.	\$50,000	5.30%	1/5/2052	45,634	0.00%
Essex Portfolio LP	\$200,000	3.63%	1/5/2027	191,301	0.01%
Essex Portfolio LP	\$25,000	3.00%	15/1/2030	22,158	0.00%
Essex Portfolio LP	\$50,000	2.55%	15/6/2031	41,634	0.00%
Essex Portfolio LP	\$55,000	2.65%	15/3/2032	45,406	0.00%
Estee Lauder Cos, Inc.	\$235,000	3.15%	15/3/2027	224,392	0.01%
Estee Lauder Cos, Inc.	\$5,000	2.38%	1/12/2029	4,386	0.00%
Estee Lauder Cos, Inc.	\$200,000	1.95%	15/3/2031	164,354	0.01%
Estee Lauder Cos, Inc.	\$100,000	4.65%	15/5/2033	96,557	0.00%
Estee Lauder Cos, Inc.	\$100,000	5.15%	15/5/2053	93,680	0.00%
Everest Reinsurance Holdings, Inc.	\$100,000	3.13%	15/10/2052	61,793	0.00%
Evergy Kansas Central, Inc.	\$35,000	4.13%	1/3/2042	28,837	0.00%
Evergy Kansas Central, Inc.	\$25,000	4.10%	1/4/2043	20,249	0.00%
Evergy Kansas Central, Inc.	\$35,000	4.25%	1/12/2045	28,628	0.00%
Evergy Kansas Central, Inc.	\$20,000	3.25%	1/9/2049	13,312	0.00%
Evergy Kansas Central, Inc.	\$35,000	3.45%	15/4/2050	24,085	0.00%
Evergy Kansas Central, Inc.	\$25,000	5.70%	15/3/2053	24,511	0.00%
Evergy Metro, Inc.	\$100,000	4.95%	15/4/2033	96,985	0.00%
Evergy Metro, Inc.	\$90,000	4.13%	1/4/2049	70,297	0.00%
Evergy Missouri West, Inc.	\$20,000	5.15%	15/12/2027	19,852	0.00%
Evergy, Inc.	\$80,000	2.90%	15/9/2029	71,471	0.00%
Eversource Energy	\$100,000	0.80%	15/8/2025	94,744	0.00%
Eversource Energy	\$185,000	4.75%	15/5/2026	182,693	0.01%
Eversource Energy	\$50,000	4.25%	1/4/2029	47,624	0.00%
Eversource Energy	\$200,000	2.55%	15/3/2031	166,244	0.01%
Eversource Energy	\$75,000	5.85%	15/4/2031	76,016	0.00%
Eversource Energy	\$45,000	3.38%	1/3/2032	38,651	0.00%
Eversource Energy	\$50,000	5.13%	15/5/2033	47,938	0.00%
Eversource Energy	\$65,000	5.50%	1/1/2034	63,764	0.00%
Eversource Energy	\$75,000	5.95%	15/7/2034	75,726	0.00%
Eversource Energy	\$20,000	3.45%	15/1/2050	13,691	0.00%
Exelon Corp.	\$400,000	3.40%	15/4/2026	387,122	0.01%
Exelon Corp.	\$100,000	2.75%	15/3/2027	93,747	0.00%
Exelon Corp.	\$50,000	5.15%	15/3/2029	49,829	0.00%
Exelon Corp.	\$100,000	4.05%	15/4/2030	93,909	0.00%
Exelon Corp.	\$40,000	3.35%	15/3/2032	35,026	0.00%
Exelon Corp.	\$50,000	5.30%	15/3/2033	49,641	0.00%
Exelon Corp.	\$50,000	5.45%	15/3/2034	49,650	0.00%
Exelon Corp.	\$125,000	5.63%	15/6/2035	124,711	0.00%
Exelon Corp.	\$45,000	5.10%	15/6/2045	40,890	0.00%
Exelon Corp.	\$45,000	4.45%	15/4/2046	37,149	0.00%
Exelon Corp.	\$150,000	4.70%	15/4/2050	126,712	0.00%
Exelon Corp.	\$40,000	4.10%	15/3/2052	30,685	0.00%
Exelon Corp.	\$90,000	5.60%	15/3/2053	86,587	0.00%
Expedia Group, Inc.	\$475,000	3.80%	15/2/2028	452,106	0.01%
Expedia Group, Inc.	\$5,000	3.25%	15/2/2030	4,508	0.00%
Expedia Group, Inc.	\$27,000	2.95%	15/3/2031	23,376	0.00%
Extra Space Storage LP	\$200,000	5.70%	1/4/2028	202,050	0.01%
Extra Space Storage LP	\$25,000	4.00%	15/6/2029	23,444	0.00%
Extra Space Storage LP	\$300,000	5.50%	1/7/2030	302,132	0.01%
Extra Space Storage LP	\$125,000	2.35%	15/3/2032	99,692	0.00%
Extra Space Storage LP	\$50,000	5.40%	1/2/2034	48,938	0.00%
Exxon Mobil Corp.	\$60,000	2.28%	16/8/2026	56,744	0.00%
Exxon Mobil Corp.	€200,000	0.52%	26/6/2028	192,883	0.01%
Exxon Mobil Corp.	\$5,000	2.44%	16/8/2029	4,469	0.00%
Exxon Mobil Corp.	\$120,000	2.61%	15/10/2030	105,313	0.00%
Exxon Mobil Corp.	€300,000	1.41%	26/6/2039	230,009	0.01%
Exxon Mobil Corp.	\$30,000	3.00%	16/8/2039	22,803	0.00%
Exxon Mobil Corp.	\$235,000	4.23%	19/3/2040	206,913	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exxon Mobil Corp.	\$65,000	3.57%	6/3/2045	49,611	0.00%
Exxon Mobil Corp.	\$160,000	4.11%	1/3/2046	132,087	0.00%
Exxon Mobil Corp.	\$90,000	3.10%	16/8/2049	61,034	0.00%
Exxon Mobil Corp.	\$165,000	4.33%	19/3/2050	139,048	0.00%
Exxon Mobil Corp.	\$165,000	3.45%	15/4/2051	119,138	0.00%
F&G Annuities & Life, Inc.	\$100,000	7.40%	13/1/2028	103,232	0.00%
F&G Global Funding	\$100,000	1.75%	30/6/2026	91,979	0.00%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,559	0.00%
Farmers Exchange Capital III	\$40,000	5.45%	15/10/2054	33,586	0.00%
Farmers Insurance Exchange	\$50,000	4.75%	1/11/2057	37,288	0.00%
Federal Farm Credit Banks Funding Corp.	\$60,000	4.25%	30/9/2025	59,522	0.00%
Federal Farm Credit Banks Funding Corp.	\$225,000	5.13%	10/10/2025	225,407	0.01%
Federal Farm Credit Banks Funding Corp.	\$200,000	4.38%	23/6/2026	198,587	0.01%
Federal Farm Credit Banks Funding Corp.	\$75,000	4.50%	14/8/2026	74,535	0.00%
Federal Farm Credit Banks Funding Corp.	\$196,000	4.75%	6/5/2027	197,030	0.01%
Federal Farm Credit Banks Funding Corp.	\$67,000	4.50%	20/5/2027	66,792	0.00%
Federal Farm Credit Banks Funding Corp.	\$250,000	4.50%	7/6/2028	250,259	0.01%
Federal Farm Credit Banks Funding Corp.	\$37,000	4.25%	15/12/2028	36,664	0.00%
Federal Farm Credit Banks Funding Corp.	\$74,000	4.75%	30/4/2029	74,960	0.00%
Federal Home Loan Banks	\$1,000,000	0.38%	4/9/2025	948,027	0.02%
Federal Home Loan Banks	\$125,000	4.38%	12/6/2026	123,970	0.00%
Federal Home Loan Banks	\$225,000	4.63%	17/11/2026	224,805	0.01%
Federal Home Loan Banks	\$75,000	4.13%	15/1/2027	74,127	0.00%
Federal Home Loan Banks	\$80,000	4.75%	9/4/2027	80,272	0.00%
Federal Home Loan Banks	\$275,000	4.00%	30/6/2028	270,882	0.01%
Federal Home Loan Banks	\$1,500,000	3.25%	16/11/2028	1,431,098	0.04%
Federal Home Loan Banks	\$15,000	4.75%	8/12/2028	15,146	0.00%
Federal Home Loan Banks	\$50,000	4.75%	10/3/2034	50,219	0.00%
Federal Home Loan Banks	\$50,000	5.50%	15/7/2036	54,093	0.00%
Federal Home Loan Mortgage Corp.	\$24,390	3.30%	25/7/2024	24,390	0.00%
Federal Home Loan Mortgage Corp.	\$196,953	3.24%	25/9/2024	195,784	0.01%
Federal Home Loan Mortgage Corp.	\$345,144	3.14%	25/10/2024	342,181	0.01%
Federal Home Loan Mortgage Corp.	\$173,243	2.67%	25/12/2024	171,166	0.01%
Federal Home Loan Mortgage Corp.	\$200,346	2.81%	25/1/2025	197,374	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	21/7/2025	952,786	0.03%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	23/9/2025	945,192	0.02%
Federal Home Loan Mortgage Corp.	\$300,000	2.65%	25/8/2026	285,717	0.01%
Federal Home Loan Mortgage Corp.	\$500,000	1.55%	25/1/2027	461,407	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	3.22%	25/3/2027	957,358	0.03%
Federal Home Loan Mortgage Corp.	\$171,000	3.24%	25/4/2027	163,476	0.01%
Federal Home Loan Mortgage Corp.	\$225,000	3.12%	25/6/2027	214,076	0.01%
Federal Home Loan Mortgage Corp.	\$100,000	3.19%	25/7/2027	95,161	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	1.34%	25/9/2027	135,551	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.29%	25/11/2027	71,292	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	1.60%	25/12/2027	179,606	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	1.76%	25/3/2028	44,898	0.00%
Federal Home Loan Mortgage Corp.	\$12,351	2.50%	1/4/2028	11,900	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.90%	25/4/2028	120,815	0.00%
Federal Home Loan Mortgage Corp.	\$21,474	2.50%	1/5/2028	20,686	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	1.77%	25/5/2028	22,312	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.82%	25/6/2028	39,861	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	3.93%	25/7/2028	338,105	0.01%
Federal Home Loan Mortgage Corp.	\$48,651	1.71%	25/7/2028	43,317	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.90%	25/8/2028	120,600	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.74%	25/8/2028	49,679	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.65%	25/8/2028	39,625	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	4.80%	25/9/2028	398,343	0.01%
Federal Home Loan Mortgage Corp.	\$100,000	4.05%	25/9/2028	97,002	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.03%	25/9/2028	89,369	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.85%	25/9/2028	49,875	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	3.92%	25/9/2028	24,134	0.00%
Federal Home Loan Mortgage Corp.	\$525,000	3.78%	25/10/2028	503,087	0.01%
Federal Home Loan Mortgage Corp.	\$350,000	4.06%	25/10/2028	339,063	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	5.07%	25/10/2028	50,271	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	5.00%	25/11/2028	50,157	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.05%	25/11/2028	44,573	0.00%
Federal Home Loan Mortgage Corp.	\$450,000	3.77%	25/12/2028	431,434	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	4.72%	25/12/2028	49,652	0.00%
Federal Home Loan Mortgage Corp.	\$30,931	2.50%	1/1/2029	29,662	0.00%
Federal Home Loan Mortgage Corp.	\$90,000	5.40%	25/1/2029	91,754	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	5.48%	25/1/2029	51,128	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$50,000	5.36%	25/1/2029	50,914	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	5.18%	25/3/2029	50,625	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.12%	25/4/2029	88,431	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.60%	25/9/2029	225,461	0.01%
Federal Home Loan Mortgage Corp.	\$9,627	2.50%	1/10/2029	9,132	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.07%	25/1/2030	65,254	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	1.64%	25/1/2030	42,571	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	2.25%	25/1/2030	30,836	0.00%
Federal Home Loan Mortgage Corp.	\$15,000	1.87%	25/1/2030	12,919	0.00%
Federal Home Loan Mortgage Corp.	\$115,131	2.50%	1/3/2030	108,653	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.52%	25/3/2030	84,257	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.56%	25/4/2030	84,114	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	1.37%	25/6/2030	41,268	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.28%	25/7/2030	38,923	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	1.41%	25/8/2030	103,016	0.00%
Federal Home Loan Mortgage Corp.	\$4,508	1.00%	25/8/2030	3,909	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.40%	25/10/2030	293,418	0.01%
Federal Home Loan Mortgage Corp.	\$35,000	1.55%	25/10/2030	28,914	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	1.50%	25/10/2030	28,835	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.95%	25/11/2030	95,465	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.94%	25/11/2030	50,339	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	1.52%	25/11/2030	28,805	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	1.62%	25/12/2030	227,749	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	1.66%	25/12/2030	103,586	0.00%
Federal Home Loan Mortgage Corp.	\$123,244	2.50%	1/1/2031	118,024	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.07%	25/1/2031	63,800	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	2.11%	25/1/2031	21,285	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.02%	25/3/2031	63,461	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.91%	25/5/2031	83,757	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	1.85%	25/7/2031	331,828	0.01%
Federal Home Loan Mortgage Corp.	\$100,000	2.24%	25/10/2031	84,513	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.15%	25/10/2031	42,008	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.48%	25/1/2032	42,791	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.35%	25/3/2032	84,414	0.00%
Federal Home Loan Mortgage Corp.	\$226,719	3.50%	1/4/2032	217,132	0.01%
Federal Home Loan Mortgage Corp.	\$1,500,000	6.25%	15/7/2032	1,679,811	0.04%
Federal Home Loan Mortgage Corp.	\$600,000	3.50%	25/7/2032	548,310	0.02%
Federal Home Loan Mortgage Corp.	\$491,232	3.00%	1/8/2032	463,193	0.01%
Federal Home Loan Mortgage Corp.	\$1,800,000	3.80%	25/10/2032	1,675,547	0.04%
Federal Home Loan Mortgage Corp.	\$25,000	4.43%	25/2/2033	24,324	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.50%	25/7/2033	39,045	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	4.05%	25/7/2033	23,613	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.50%	25/8/2033	48,787	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.90%	25/10/2033	50,239	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.79%	25/1/2034	115,283	0.00%
Federal Home Loan Mortgage Corp.	\$10,000	2.80%	25/8/2034	8,362	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	1.72%	25/7/2035	92,451	0.00%
Federal Home Loan Mortgage Corp.	\$9,807	2.01%	25/7/2035	8,018	0.00%
Federal Home Loan Mortgage Corp.	\$10,000	1.86%	25/10/2035	7,423	0.00%
Federal Home Loan Mortgage Corp.	\$335,000	2.01%	25/12/2035	251,148	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	2.44%	25/2/2036	39,138	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.18%	25/8/2036	75,344	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.36%	25/10/2036	38,185	0.00%
Federal Home Loan Mortgage Corp.	\$357,066	3.00%	1/3/2043	316,758	0.01%
Federal Home Loan Mortgage Corp.	\$18,666	3.50%	1/8/2045	17,010	0.00%
Federal Home Loan Mortgage Corp.	\$94,254	4.00%	1/10/2045	88,140	0.00%
Federal Home Loan Mortgage Corp.	\$100,785	4.00%	1/11/2045	94,247	0.00%
Federal Home Loan Mortgage Corp.	\$17,125	4.00%	1/1/2046	16,014	0.00%
Federal Home Loan Mortgage Corp.	\$20,735	4.00%	1/2/2046	19,390	0.00%
Federal Home Loan Mortgage Corp.	\$21,485	3.00%	1/4/2046	18,793	0.00%
Federal Home Loan Mortgage Corp.	\$348,491	3.00%	1/11/2046	304,825	0.01%
Federal Home Loan Mortgage Corp.	\$557,009	3.50%	1/4/2047	502,275	0.01%
Federal Home Loan Mortgage Corp.	\$486,397	3.50%	1/7/2047	438,604	0.01%
Federal Home Loan Mortgage Corp.	\$98,307	2.71%	25/4/2055	88,505	0.00%
Federal National Mortgage Association	\$86,384	2.94%	25/4/2025	84,881	0.00%
Federal National Mortgage Association	\$66,353	2.79%	25/6/2025	64,810	0.00%
Federal National Mortgage Association	\$300,000	0.38%	25/8/2025	284,425	0.01%
Federal National Mortgage Association	\$600,000	0.50%	7/11/2025	565,115	0.02%
Federal National Mortgage Association	\$175,000	1.88%	24/9/2026	164,586	0.01%
Federal National Mortgage Association	\$327,569	2.96%	25/2/2027	311,866	0.01%
Federal National Mortgage Association	\$68,548	3.09%	25/4/2027	65,506	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association	\$44,559	3.06%	25/9/2027	42,257	0.00%
Federal National Mortgage Association	\$800,000	0.75%	8/10/2027	708,549	0.02%
Federal National Mortgage Association	\$44,560	3.00%	25/1/2028	41,970	0.00%
Federal National Mortgage Association	\$40,000	4.19%	25/7/2028	38,882	0.00%
Federal National Mortgage Association	\$261,257	3.70%	25/8/2028	249,799	0.01%
Federal National Mortgage Association	\$105,031	3.66%	25/9/2028	100,342	0.00%
Federal National Mortgage Association	\$17,182	3.09%	25/4/2029	16,008	0.00%
Federal National Mortgage Association	\$400,000	6.25%	15/5/2029	432,380	0.01%
Federal National Mortgage Association	\$279,834	2.94%	25/6/2029	259,599	0.01%
Federal National Mortgage Association	\$230,319	2.89%	25/6/2029	212,142	0.01%
Federal National Mortgage Association	\$22,244	2.52%	25/8/2029	20,119	0.00%
Federal National Mortgage Association	\$200,000	2.44%	25/10/2029	178,377	0.01%
Federal National Mortgage Association	\$13,648	2.15%	25/10/2029	12,887	0.00%
Federal National Mortgage Association	\$13,125	2.21%	25/1/2030	11,568	0.00%
Federal National Mortgage Association	\$20,511	3.17%	25/2/2030	18,922	0.00%
Federal National Mortgage Association	\$100,000	2.29%	25/5/2030	87,605	0.00%
Federal National Mortgage Association	\$72,798	1.78%	25/5/2030	62,119	0.00%
Federal National Mortgage Association	\$125,000	1.27%	25/7/2030	102,330	0.00%
Federal National Mortgage Association	\$1,100,000	0.88%	5/8/2030	889,916	0.02%
Federal National Mortgage Association	\$30,763	3.86%	25/9/2030	29,096	0.00%
Federal National Mortgage Association	\$25,000	6.63%	15/11/2030	27,921	0.00%
Federal National Mortgage Association	\$105,000	1.44%	25/11/2030	85,591	0.00%
Federal National Mortgage Association	\$25,000	1.52%	25/11/2030	20,491	0.00%
Federal National Mortgage Association	\$150,000	1.29%	25/1/2031	121,154	0.00%
Federal National Mortgage Association	\$550,000	1.51%	25/2/2031	447,962	0.01%
Federal National Mortgage Association	\$47,907	2.35%	25/2/2031	42,414	0.00%
Federal National Mortgage Association	\$175,000	1.51%	25/3/2031	141,693	0.00%
Federal National Mortgage Association	\$10,000	1.65%	25/4/2031	8,167	0.00%
Federal National Mortgage Association	\$50,000	1.58%	25/9/2031	40,606	0.00%
Federal National Mortgage Association	\$100,000	1.80%	25/10/2031	81,591	0.00%
Federal National Mortgage Association	\$100,000	1.72%	25/10/2031	80,889	0.00%
Federal National Mortgage Association	\$50,000	2.00%	25/12/2031	41,121	0.00%
Federal National Mortgage Association	\$40,000	4.65%	25/4/2033	39,103	0.00%
Federal Realty OP LP	\$25,000	3.25%	15/7/2027	23,581	0.00%
Federal Realty OP LP	\$200,000	5.38%	1/5/2028	200,044	0.01%
Federal Realty OP LP	\$5,000	3.20%	15/6/2029	4,535	0.00%
FedEx Corp.	\$125,000	3.10%	5/8/2029	114,419	0.00%
FedEx Corp.	\$25,000	2.40%	15/5/2031	21,181	0.00%
FedEx Corp.	€349,000	0.95%	4/5/2033	294,866	0.01%
FedEx Corp.	\$25,000	3.25%	15/5/2041	18,316	0.00%
FedEx Corp.	\$35,000	4.10%	15/4/2043	28,099	0.00%
FedEx Corp.	\$25,000	5.10%	15/1/2044	22,836	0.00%
FedEx Corp.	\$225,000	4.10%	1/2/2045	176,869	0.01%
FedEx Corp.	\$125,000	4.55%	1/4/2046	104,215	0.00%
FedEx Corp.	\$50,000	4.40%	15/1/2047	40,713	0.00%
FedEx Corp.	\$100,000	5.25%	15/5/2050	93,256	0.00%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$81,285	1.88%	20/2/2034	67,519	0.00%
Fells Point Funding Trust	\$100,000	3.05%	31/1/2027	94,236	0.00%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	193,916	0.01%
Ferguson Finance plc	\$200,000	4.65%	20/4/2032	189,221	0.01%
Fidelity National Financial, Inc.	\$125,000	3.40%	15/6/2030	110,930	0.00%
Fidelity National Financial, Inc.	\$100,000	2.45%	15/3/2031	81,574	0.00%
Fidelity National Information Services, Inc.	\$150,000	1.15%	1/3/2026	139,852	0.00%
Fidelity National Information Services, Inc.	€300,000	1.50%	21/5/2027	303,321	0.01%
Fidelity National Information Services, Inc.	\$500,000	1.65%	1/3/2028	440,562	0.01%
Fifth Third Bancorp	\$203,000	2.55%	5/5/2027	188,049	0.01%
Fifth Third Bancorp	\$75,000	1.71%	1/11/2027	68,740	0.00%
Fifth Third Bancorp	\$100,000	3.95%	14/3/2028	95,407	0.00%
Fifth Third Bancorp	\$250,000	6.36%	27/10/2028	255,440	0.01%
Fifth Third Bancorp	\$70,000	6.34%	27/7/2029	71,778	0.00%
Fifth Third Bancorp	\$110,000	5.63%	29/1/2032	108,997	0.00%
Fifth Third Bancorp	\$100,000	4.34%	25/4/2033	91,193	0.00%
Fifth Third Bancorp	\$75,000	8.25%	1/3/2038	88,661	0.00%
Fifth Third Bank NA	\$283,000	3.85%	15/3/2026	274,602	0.01%
First American Financial Corp.	\$50,000	2.40%	15/8/2031	39,884	0.00%
FirstEnergy Corp.	\$50,000	4.15%	15/7/2027	47,957	0.00%
FirstEnergy Corp.	\$49,000	2.65%	1/3/2030	42,527	0.00%
FirstEnergy Corp.	\$50,000	2.25%	1/9/2030	41,859	0.00%
FirstEnergy Corp.	\$150,000	3.40%	1/3/2050	99,592	0.00%
FirstEnergy Pennsylvania Electric Co.	\$60,000	3.25%	15/3/2028	56,109	0.00%
FirstEnergy Pennsylvania Electric Co.	\$55,000	4.30%	15/1/2029	52,861	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FirstEnergy Transmission LLC	\$300,000	2.87%	15/9/2028	273,826	0.01%
Fiserv, Inc.	\$450,000	3.20%	1/7/2026	431,947	0.01%
Fiserv, Inc.	€100,000	1.13%	1/7/2027	100,137	0.00%
Fiserv, Inc.	\$50,000	5.45%	2/3/2028	50,449	0.00%
Fiserv, Inc.	\$325,000	3.50%	1/7/2029	300,548	0.01%
Fiserv, Inc.	€100,000	4.50%	24/5/2031	111,264	0.00%
Fiserv, Inc.	\$50,000	5.60%	2/3/2033	50,430	0.00%
Fiserv, Inc.	\$275,000	4.40%	1/7/2049	223,082	0.01%
Five Corners Funding Trust II	\$100,000	2.85%	15/5/2030	88,086	0.00%
Five Corners Funding Trust IV	\$100,000	6.00%	15/2/2053	100,708	0.00%
Flex Intermediate Holdco LLC	\$100,000	3.36%	30/6/2031	83,243	0.00%
Flex Ltd.	\$5,000	4.88%	15/6/2029	4,842	0.00%
Flex Ltd.	\$200,000	4.88%	12/5/2030	193,347	0.01%
Florida Gas Transmission Co. LLC	\$70,000	2.30%	1/10/2031	56,743	0.00%
Florida Power & Light Co.	\$35,000	3.13%	1/12/2025	33,974	0.00%
Florida Power & Light Co.	\$60,000	5.05%	1/4/2028	60,236	0.00%
Florida Power & Light Co.	\$50,000	5.15%	15/6/2029	50,442	0.00%
Florida Power & Light Co.	\$35,000	4.63%	15/5/2030	34,293	0.00%
Florida Power & Light Co.	\$95,000	2.45%	3/2/2032	79,179	0.00%
Florida Power & Light Co.	\$50,000	5.10%	1/4/2033	49,778	0.00%
Florida Power & Light Co.	\$50,000	4.80%	15/5/2033	48,621	0.00%
Florida Power & Light Co.	\$50,000	5.30%	15/6/2034	50,429	0.00%
Florida Power & Light Co.	\$30,000	5.65%	1/2/2037	30,574	0.00%
Florida Power & Light Co.	\$35,000	5.95%	1/2/2038	36,754	0.00%
Florida Power & Light Co.	\$30,000	5.96%	1/4/2039	31,290	0.00%
Florida Power & Light Co.	\$35,000	5.69%	1/3/2040	35,461	0.00%
Florida Power & Light Co.	\$25,000	4.13%	1/2/2042	21,076	0.00%
Florida Power & Light Co.	\$40,000	4.05%	1/6/2042	33,394	0.00%
Florida Power & Light Co.	\$205,000	3.80%	15/12/2042	163,290	0.01%
Florida Power & Light Co.	\$50,000	4.05%	1/10/2044	40,982	0.00%
Florida Power & Light Co.	\$45,000	3.70%	1/12/2047	34,042	0.00%
Florida Power & Light Co.	\$65,000	3.95%	1/3/2048	51,176	0.00%
Florida Power & Light Co.	\$30,000	4.13%	1/6/2048	24,365	0.00%
Florida Power & Light Co.	\$40,000	3.99%	1/3/2049	31,644	0.00%
Florida Power & Light Co.	\$45,000	3.15%	1/10/2049	30,601	0.00%
Florida Power & Light Co.	\$70,000	2.88%	4/12/2051	44,461	0.00%
Florida Power & Light Co.	\$45,000	5.30%	1/4/2053	43,334	0.00%
Florida Power & Light Co.	\$50,000	5.60%	15/6/2054	50,530	0.00%
FMC Corp.	\$50,000	5.15%	18/5/2026	49,666	0.00%
FMC Corp.	\$100,000	3.20%	1/10/2026	94,834	0.00%
FMC Corp.	\$185,000	3.45%	1/10/2029	166,457	0.01%
FMC Corp.	\$100,000	5.65%	18/5/2033	98,503	0.00%
FMC Corp.	\$25,000	4.50%	1/10/2049	19,078	0.00%
FMC Corp.	\$75,000	6.38%	18/5/2053	74,372	0.00%
FMR LLC	\$25,000	6.45%	15/11/2039	27,174	0.00%
Foothill-Eastern Transportation Corridor Agency	\$35,000	4.09%	15/1/2049	29,127	0.00%
Ford Credit Floorplan Master Owner Trust A	\$100,000	4.06%	15/11/2030	95,961	0.00%
Ford Foundation	\$25,000	2.42%	1/6/2050	15,068	0.00%
Ford Foundation	\$50,000	2.82%	1/6/2070	29,083	0.00%
Ford Motor Co.	\$25,000	9.63%	22/4/2030	29,077	0.00%
Ford Motor Co.	\$56,000	7.45%	16/7/2031	60,185	0.00%
Ford Motor Co.	\$223,000	3.25%	12/2/2032	184,505	0.01%
Ford Motor Co.	\$121,000	6.10%	19/8/2032	120,851	0.00%
Ford Motor Co.	\$138,000	4.75%	15/1/2043	111,727	0.00%
Ford Motor Co.	\$30,000	7.40%	1/11/2046	32,392	0.00%
Ford Motor Co.	\$75,000	5.29%	8/12/2046	65,566	0.00%
Ford Motor Credit Co. LLC	\$200,000	3.38%	13/11/2025	193,556	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	187,885	0.01%
Ford Motor Credit Co. LLC	\$400,000	5.85%	17/5/2027	400,370	0.01%
Ford Motor Credit Co. LLC	\$215,000	4.95%	28/5/2027	209,995	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	208,514	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.80%	12/5/2028	206,156	0.01%
Ford Motor Credit Co. LLC	€600,000	4.17%	21/11/2028	642,473	0.02%
Ford Motor Credit Co. LLC	\$200,000	5.80%	8/3/2029	199,430	0.01%
Ford Motor Credit Co. LLC	\$400,000	5.11%	3/5/2029	386,688	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.35%	6/3/2030	211,635	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.00%	13/11/2030	178,527	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.12%	7/11/2033	211,257	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.13%	8/3/2034	198,142	0.01%
Fortinet, Inc.	\$100,000	1.00%	15/3/2026	92,831	0.00%
Fortive Corp.	\$90,000	3.15%	15/6/2026	86,320	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fortune Brands Innovations, Inc.	\$10,000	3.25%	15/9/2029	9,065	0.00%
Fortune Brands Innovations, Inc.	\$50,000	4.00%	25/3/2032	45,400	0.00%
Fortune Brands Innovations, Inc.	\$50,000	5.88%	1/6/2033	50,653	0.00%
Fortune Brands Innovations, Inc.	\$50,000	4.50%	25/3/2052	39,329	0.00%
Foundry JV Holdco LLC	\$200,000	5.88%	25/1/2034	198,379	0.01%
Fox Corp.	\$10,000	3.50%	8/4/2030	9,114	0.00%
Fox Corp.	\$250,000	5.48%	25/1/2039	238,290	0.01%
Fox Corp.	\$50,000	5.58%	25/1/2049	45,882	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$100,000	3.91%	1/7/2049	76,664	0.00%
Franklin Resources, Inc.	\$175,000	1.60%	30/10/2030	141,515	0.00%
Franklin Resources, Inc.	\$100,000	2.95%	12/8/2051	62,182	0.00%
Freeport-McMoRan, Inc.	\$100,000	4.13%	1/3/2028	95,967	0.00%
Freeport-McMoRan, Inc.	\$100,000	4.63%	1/8/2030	96,267	0.00%
Freeport-McMoRan, Inc.	\$50,000	5.40%	14/11/2034	49,040	0.00%
Freeport-McMoRan, Inc.	\$135,000	5.45%	15/3/2043	127,347	0.00%
FS KKR Capital Corp.	\$250,000	3.40%	15/1/2026	237,957	0.01%
FS KKR Capital Corp.	\$50,000	6.88%	15/8/2029	49,558	0.00%
GA Global Funding Trust	\$150,000	5.50%	8/1/2029	149,956	0.01%
GATX Corp.	\$50,000	3.50%	15/3/2028	46,892	0.00%
GATX Corp.	\$175,000	3.10%	1/6/2051	110,613	0.00%
GE Capital Canada Funding Co.	CAD2,000	5.73%	22/10/2037	1,477	0.00%
GE Capital European Funding Unlimited Co.	€10,000	6.03%	1/3/2038	13,240	0.00%
GE Capital Funding LLC	\$200,000	4.55%	15/5/2032	190,759	0.01%
GE HealthCare Technologies, Inc.	\$100,000	5.60%	15/11/2025	100,086	0.00%
GE HealthCare Technologies, Inc.	\$200,000	5.65%	15/11/2027	202,690	0.01%
GE HealthCare Technologies, Inc.	\$100,000	5.91%	22/11/2032	103,195	0.00%
GE HealthCare Technologies, Inc.	\$100,000	6.38%	22/11/2052	108,489	0.00%
General Dynamics Corp.	\$200,000	3.75%	15/5/2028	192,447	0.01%
General Dynamics Corp.	\$200,000	4.25%	1/4/2040	175,414	0.01%
General Electric Co.	€100,000	1.50%	17/5/2029	98,031	0.00%
General Electric Co.	€40,000	4.13%	19/9/2035	43,575	0.00%
General Electric Co.	\$150,000	5.88%	14/1/2038	154,147	0.01%
General Electric Co.	\$35,000	4.35%	1/5/2050	29,779	0.00%
General Mills, Inc.	\$50,000	4.70%	30/1/2027	49,385	0.00%
General Mills, Inc.	\$125,000	4.20%	17/4/2028	121,059	0.00%
General Mills, Inc.	\$75,000	5.50%	17/10/2028	76,045	0.00%
General Mills, Inc.	€100,000	3.91%	13/4/2029	108,582	0.00%
General Mills, Inc.	\$75,000	2.25%	14/10/2031	61,624	0.00%
General Mills, Inc.	\$100,000	4.95%	29/3/2033	97,411	0.00%
General Mills, Inc.	\$125,000	3.00%	1/2/2051	79,843	0.00%
General Motors Co.	\$250,000	6.13%	1/10/2025	251,273	0.01%
General Motors Co.	\$200,000	6.80%	1/10/2027	207,643	0.01%
General Motors Co.	\$125,000	5.00%	1/10/2028	123,832	0.00%
General Motors Co.	\$75,000	5.40%	15/10/2029	74,605	0.00%
General Motors Co.	\$75,000	5.60%	15/10/2032	75,015	0.00%
General Motors Co.	\$25,000	5.00%	1/4/2035	23,386	0.00%
General Motors Co.	\$90,000	6.60%	1/4/2036	94,297	0.00%
General Motors Co.	\$50,000	5.15%	1/4/2038	45,977	0.00%
General Motors Co.	\$260,000	6.25%	2/10/2043	258,953	0.01%
General Motors Co.	\$100,000	6.75%	1/4/2046	104,574	0.00%
General Motors Co.	\$100,000	5.40%	1/4/2048	89,566	0.00%
General Motors Co.	\$100,000	5.95%	1/4/2049	96,991	0.00%
General Motors Financial Co., Inc.	\$50,000	5.40%	6/4/2026	49,893	0.00%
General Motors Financial Co., Inc.	€100,000	5.15%	15/8/2026	125,302	0.00%
General Motors Financial Co., Inc.	\$75,000	4.00%	6/10/2026	72,623	0.00%
General Motors Financial Co., Inc.	\$90,000	2.35%	26/2/2027	83,238	0.00%
General Motors Financial Co., Inc.	\$50,000	5.40%	8/5/2027	49,972	0.00%
General Motors Financial Co., Inc.	\$50,000	5.35%	15/7/2027	49,869	0.00%
General Motors Financial Co., Inc.	€200,000	4.50%	22/11/2027	219,495	0.01%
General Motors Financial Co., Inc.	\$425,000	2.40%	10/4/2028	381,188	0.01%
General Motors Financial Co., Inc.	\$100,000	5.80%	23/6/2028	101,156	0.00%
General Motors Financial Co., Inc.	\$75,000	5.80%	7/1/2029	75,703	0.00%
General Motors Financial Co., Inc.	\$100,000	4.30%	6/4/2029	95,003	0.00%
General Motors Financial Co., Inc.	\$100,000	5.55%	15/7/2029	100,026	0.00%
General Motors Financial Co., Inc.	€400,000	5.50%	12/1/2030	503,401	0.01%
General Motors Financial Co., Inc.	\$100,000	2.35%	8/1/2031	82,026	0.00%
General Motors Financial Co., Inc.	\$50,000	2.70%	10/6/2031	41,386	0.00%
General Motors Financial Co., Inc.	\$25,000	5.60%	18/6/2031	24,805	0.00%
General Motors Financial Co., Inc.	\$75,000	3.10%	12/1/2032	63,019	0.00%
General Motors Financial Co., Inc.	\$75,000	6.40%	9/1/2033	77,808	0.00%
General Motors Financial Co., Inc.	\$75,000	6.10%	7/1/2034	75,824	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	\$100,000	5.95%	4/4/2034	100,065	0.00%
General Motors Financial of Canada Ltd.	CAD70,000	1.75%	15/4/2026	48,448	0.00%
General Motors Financial of Canada Ltd.	CAD65,000	3.15%	8/2/2027	45,566	0.00%
Genpact Luxembourg Sarl/Genpact USA, Inc.	\$25,000	6.00%	4/6/2029	25,284	0.00%
Genuine Parts Co.	\$100,000	1.88%	1/11/2030	81,019	0.00%
George Washington University	\$350,000	4.30%	15/9/2044	312,576	0.01%
George Washington University	\$40,000	4.13%	15/9/2048	33,977	0.00%
Georgetown University	\$55,000	2.94%	1/4/2050	36,902	0.00%
Georgetown University	\$50,000	5.12%	1/4/2053	49,284	0.00%
Georgetown University	\$10,000	5.22%	1/10/2118	9,200	0.00%
Georgia Power Co.	\$50,000	5.00%	23/2/2027	49,874	0.00%
Georgia Power Co.	\$25,000	3.25%	30/3/2027	23,785	0.00%
Georgia Power Co.	\$50,000	4.65%	16/5/2028	49,282	0.00%
Georgia Power Co.	\$55,000	2.65%	15/9/2029	49,008	0.00%
Georgia Power Co.	\$45,000	4.70%	15/5/2032	43,467	0.00%
Georgia Power Co.	\$65,000	4.95%	17/5/2033	63,411	0.00%
Georgia Power Co.	\$50,000	5.25%	15/3/2034	49,860	0.00%
Georgia Power Co.	\$260,000	4.75%	1/9/2040	234,288	0.01%
Georgia Power Co.	\$110,000	4.30%	15/3/2042	93,430	0.00%
Georgia Power Co.	\$25,000	4.30%	15/3/2043	20,789	0.00%
Georgia Power Co.	\$30,000	3.70%	30/1/2050	22,119	0.00%
Georgia Power Co.	\$50,000	3.25%	15/3/2051	33,935	0.00%
Georgia Power Co.	\$110,000	5.13%	15/5/2052	102,443	0.00%
Georgia-Pacific LLC	\$100,000	0.95%	15/5/2026	92,607	0.00%
Georgia-Pacific LLC	\$50,000	2.10%	30/4/2027	46,056	0.00%
Georgia-Pacific LLC	\$225,000	2.30%	30/4/2030	194,108	0.01%
Gilead Sciences, Inc.	\$200,000	3.65%	1/3/2026	194,511	0.01%
Gilead Sciences, Inc.	\$60,000	2.95%	1/3/2027	56,955	0.00%
Gilead Sciences, Inc.	\$125,000	1.20%	1/10/2027	110,823	0.00%
Gilead Sciences, Inc.	\$125,000	1.65%	1/10/2030	102,939	0.00%
Gilead Sciences, Inc.	\$50,000	5.25%	15/10/2033	50,333	0.00%
Gilead Sciences, Inc.	\$750,000	4.60%	1/9/2035	707,842	0.02%
Gilead Sciences, Inc.	\$75,000	2.60%	1/10/2040	51,583	0.00%
Gilead Sciences, Inc.	\$25,000	4.80%	1/4/2044	22,522	0.00%
Gilead Sciences, Inc.	\$25,000	4.50%	1/2/2045	21,594	0.00%
Gilead Sciences, Inc.	\$250,000	4.75%	1/3/2046	222,475	0.01%
Gilead Sciences, Inc.	\$100,000	5.55%	15/10/2053	99,820	0.00%
Glencore Funding LLC	\$150,000	2.63%	23/9/2031	123,466	0.00%
Glencore Funding LLC	\$75,000	5.70%	8/5/2033	74,711	0.00%
Global Atlantic Finance Co.	\$75,000	4.40%	15/10/2029	69,812	0.00%
Global Atlantic Finance Co.	\$100,000	7.95%	15/6/2033	109,552	0.00%
Global Atlantic Finance Co.	\$60,000	6.75%	15/3/2054	59,311	0.00%
Global Payments, Inc.	\$380,000	3.20%	15/8/2029	341,646	0.01%
Global Payments, Inc.	\$125,000	2.90%	15/5/2030	108,872	0.00%
Global Payments, Inc.	€315,000	4.88%	17/3/2031	348,455	0.01%
Global Payments, Inc.	\$50,000	5.40%	15/8/2032	49,018	0.00%
Global Payments, Inc.	\$135,000	4.15%	15/8/2049	101,566	0.00%
Global Payments, Inc.	\$50,000	5.95%	15/8/2052	48,185	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$125,000	5.75%	1/6/2028	125,303	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$60,000	5.30%	15/1/2029	59,091	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$50,000	4.00%	15/1/2031	44,840	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$75,000	3.25%	15/1/2032	62,943	0.00%
Golden State Tobacco Securitization Corp.	\$125,000	3.12%	1/6/2038	100,642	0.00%
Goldman Sachs Bank USA	\$150,000	5.28%	18/3/2027	149,461	0.01%
Goldman Sachs Bank USA	\$150,000	5.41%	21/5/2027	149,823	0.01%
Goldman Sachs Group, Inc.	\$150,000	4.25%	21/10/2025	147,381	0.01%
Goldman Sachs Group, Inc.	€100,000	1.63%	27/7/2026	103,105	0.00%
Goldman Sachs Group, Inc.	\$160,000	5.80%	10/8/2026	160,089	0.01%
Goldman Sachs Group, Inc.	\$510,000	3.50%	16/11/2026	489,515	0.01%
Goldman Sachs Group, Inc.	\$425,000	1.09%	9/12/2026	397,327	0.01%
Goldman Sachs Group, Inc.	\$150,000	1.43%	9/3/2027	139,952	0.00%
Goldman Sachs Group, Inc.	\$375,000	1.54%	10/9/2027	344,345	0.01%
Goldman Sachs Group, Inc.	\$210,000	1.95%	21/10/2027	193,917	0.01%
Goldman Sachs Group, Inc.	€200,000	0.25%	26/1/2028	191,753	0.01%
Goldman Sachs Group, Inc.	\$100,000	2.64%	24/2/2028	93,264	0.00%
Goldman Sachs Group, Inc.	\$200,000	3.62%	15/3/2028	191,195	0.01%
Goldman Sachs Group, Inc.	€200,000	2.00%	22/3/2028	203,313	0.01%
Goldman Sachs Group, Inc.	£100,000	7.25%	10/4/2028	135,030	0.00%
Goldman Sachs Group, Inc.	\$100,000	4.48%	23/8/2028	97,683	0.00%
Goldman Sachs Group, Inc.	€300,000	1.25%	7/2/2029	289,337	0.01%
Goldman Sachs Group, Inc.	CAD100,000	2.01%	28/2/2029	66,771	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	\$335,000	3.81%	23/4/2029	317,786	0.01%
Goldman Sachs Group, Inc.	\$475,000	4.22%	1/5/2029	457,236	0.01%
Goldman Sachs Group, Inc.	€331,000	4.00%	21/9/2029	361,107	0.01%
Goldman Sachs Group, Inc.	\$175,000	6.48%	24/10/2029	182,751	0.01%
Goldman Sachs Group, Inc.	€20,000	0.88%	21/1/2030	18,431	0.00%
Goldman Sachs Group, Inc.	\$550,000	3.80%	15/3/2030	514,173	0.01%
Goldman Sachs Group, Inc.	\$95,000	5.73%	25/4/2030	96,678	0.00%
Goldman Sachs Group, Inc.	\$300,000	1.99%	27/1/2032	243,719	0.01%
Goldman Sachs Group, Inc.	\$500,000	2.62%	22/4/2032	420,295	0.01%
Goldman Sachs Group, Inc.	\$220,000	2.38%	21/7/2032	180,797	0.01%
Goldman Sachs Group, Inc.	\$100,000	2.65%	21/10/2032	83,163	0.00%
Goldman Sachs Group, Inc.	\$85,000	6.56%	24/10/2034	91,419	0.00%
Goldman Sachs Group, Inc.	\$95,000	5.85%	25/4/2035	97,330	0.00%
Goldman Sachs Group, Inc.	\$50,000	6.45%	1/5/2036	53,266	0.00%
Goldman Sachs Group, Inc.	\$450,000	6.75%	1/10/2037	485,897	0.01%
Goldman Sachs Group, Inc.	\$175,000	4.02%	31/10/2038	148,855	0.01%
Goldman Sachs Group, Inc.	\$100,000	4.41%	23/4/2039	88,348	0.00%
Goldman Sachs Group, Inc.	\$360,000	3.21%	22/4/2042	266,692	0.01%
Goldman Sachs Group, Inc.	\$300,000	2.91%	21/7/2042	210,673	0.01%
Goldman Sachs Group, Inc.	\$75,000	3.44%	24/2/2043	56,576	0.00%
Goldman Sachs Group, Inc.	\$160,000	4.80%	8/7/2044	144,373	0.01%
Goldman Sachs Group, Inc.	\$75,000	5.15%	22/5/2045	70,138	0.00%
Goldman Sachs Group, Inc.	\$50,000	4.75%	21/10/2045	44,862	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	89,726	0.00%
Golub Capital BDC, Inc.	\$50,000	7.05%	5/12/2028	51,003	0.00%
Golub Capital BDC, Inc.	\$50,000	6.00%	15/7/2029	49,084	0.00%
Government National Mortgage Association TBA	\$2,725,000	5.50%	1/7/2038	2,703,699	0.07%
Government National Mortgage Association	\$106,371	4.00%	20/5/2042	100,709	0.00%
Government National Mortgage Association	\$136,143	4.00%	20/8/2043	128,655	0.00%
Government National Mortgage Association	\$590,169	4.50%	20/9/2043	573,916	0.02%
Government National Mortgage Association	\$1,233,818	3.50%	20/8/2044	1,129,178	0.03%
Government National Mortgage Association	\$310,449	3.00%	20/5/2045	275,333	0.01%
Government National Mortgage Association	\$770,958	4.00%	20/8/2045	726,325	0.02%
Government National Mortgage Association	\$1,115,904	3.00%	20/3/2046	985,927	0.03%
Government National Mortgage Association	\$682,620	3.50%	20/6/2046	620,601	0.02%
Government National Mortgage Association	\$305,566	3.00%	20/6/2046	269,974	0.01%
Government National Mortgage Association	\$1,313,908	3.50%	20/7/2046	1,194,532	0.03%
Government National Mortgage Association	\$552,470	3.00%	20/11/2046	488,119	0.01%
Government National Mortgage Association	\$1,363,377	4.00%	20/6/2047	1,278,209	0.03%
Government National Mortgage Association	\$266,269	3.50%	20/10/2047	241,564	0.01%
Government National Mortgage Association	\$429,928	3.00%	20/2/2048	379,352	0.01%
Government National Mortgage Association	\$289,293	3.50%	20/2/2048	262,452	0.01%
Government National Mortgage Association	\$581,790	3.50%	20/3/2048	527,811	0.01%
Government National Mortgage Association	\$497,400	4.00%	20/4/2048	465,283	0.01%
Government National Mortgage Association	\$152,070	4.00%	20/6/2048	142,251	0.00%
Government National Mortgage Association	\$547,329	4.50%	20/12/2048	526,721	0.01%
Government National Mortgage Association	\$477,892	3.50%	20/2/2049	433,408	0.01%
Government National Mortgage Association	\$360,687	4.00%	20/2/2049	337,397	0.01%
Government National Mortgage Association	\$216,426	4.50%	20/2/2049	208,277	0.01%
Government National Mortgage Association	\$93,409	5.00%	20/2/2049	92,242	0.00%
Government National Mortgage Association	\$502,921	4.00%	20/3/2049	470,447	0.01%
Government National Mortgage Association	\$24,560	4.50%	20/3/2049	23,635	0.00%
Government National Mortgage Association	\$772,605	3.50%	20/4/2049	700,688	0.02%
Government National Mortgage Association	\$108,844	4.50%	20/4/2049	104,746	0.00%
Government National Mortgage Association	\$27,527	5.00%	20/4/2049	27,184	0.00%
Government National Mortgage Association	\$196,257	5.00%	20/5/2049	193,806	0.01%
Government National Mortgage Association	\$100,580	4.00%	20/5/2049	93,990	0.00%
Government National Mortgage Association	\$28,941	3.00%	20/5/2049	25,390	0.00%
Government National Mortgage Association	\$285,950	3.50%	20/6/2049	258,725	0.01%
Government National Mortgage Association	\$83,717	3.00%	20/6/2049	73,869	0.00%
Government National Mortgage Association	\$66,896	4.00%	20/6/2049	62,513	0.00%
Government National Mortgage Association	\$59,874	3.00%	20/7/2049	52,644	0.00%
Government National Mortgage Association	\$116,610	3.50%	20/8/2049	105,508	0.00%
Government National Mortgage Association	\$30,156	2.50%	20/8/2049	25,596	0.00%
Government National Mortgage Association	\$312,183	3.50%	20/9/2049	282,460	0.01%
Government National Mortgage Association	\$283,828	3.00%	20/9/2049	249,240	0.01%
Government National Mortgage Association	\$354,209	3.00%	20/10/2049	310,945	0.01%
Government National Mortgage Association	\$103,550	3.50%	20/10/2049	93,691	0.00%
Government National Mortgage Association	\$154,372	3.00%	20/12/2049	135,673	0.00%
Government National Mortgage Association	\$88,117	2.50%	20/12/2049	74,574	0.00%
Government National Mortgage Association	\$119,265	3.00%	20/1/2050	104,598	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$2,488,864	3.00%	20/4/2050	2,181,146	0.06%
Government National Mortgage Association	\$365,672	3.00%	20/5/2050	320,371	0.01%
Government National Mortgage Association	\$1,696,058	2.50%	20/8/2050	1,432,416	0.04%
Government National Mortgage Association	\$616,815	2.00%	20/8/2050	501,049	0.01%
Government National Mortgage Association	\$59,666	3.00%	20/8/2050	52,330	0.00%
Government National Mortgage Association	\$1,037,163	2.50%	20/9/2050	875,622	0.02%
Government National Mortgage Association	\$57,412	2.00%	20/9/2050	46,624	0.00%
Government National Mortgage Association	\$1,031,623	2.00%	20/10/2050	835,735	0.02%
Government National Mortgage Association	\$256,917	2.50%	20/10/2050	216,822	0.01%
Government National Mortgage Association	\$666,136	2.00%	20/11/2050	540,067	0.01%
Government National Mortgage Association	\$355,591	3.00%	20/11/2050	311,188	0.01%
Government National Mortgage Association	\$1,449,401	2.00%	20/12/2050	1,174,790	0.03%
Government National Mortgage Association	\$470,265	2.00%	20/1/2051	381,496	0.01%
Government National Mortgage Association	\$587,069	2.00%	20/2/2051	475,582	0.01%
Government National Mortgage Association	\$258,146	3.50%	20/7/2051	232,645	0.01%
Government National Mortgage Association	\$156,043	3.00%	20/7/2051	136,092	0.00%
Government National Mortgage Association	\$2,900,208	2.50%	20/8/2051	2,439,949	0.06%
Government National Mortgage Association	\$721,854	3.00%	20/8/2051	629,450	0.02%
Government National Mortgage Association	\$2,959,165	2.50%	20/9/2051	2,489,092	0.06%
Government National Mortgage Association	\$345,173	3.00%	20/9/2051	300,934	0.01%
Government National Mortgage Association	\$203,604	1.50%	20/9/2051	158,865	0.01%
Government National Mortgage Association	\$2,263,808	2.00%	20/10/2051	1,833,781	0.05%
Government National Mortgage Association	\$1,638,167	2.00%	20/11/2051	1,326,732	0.03%
Government National Mortgage Association	\$926,075	2.50%	20/11/2051	778,679	0.02%
Government National Mortgage Association	\$528,845	3.00%	20/11/2051	460,904	0.01%
Government National Mortgage Association	\$1,053,606	2.00%	20/12/2051	853,140	0.02%
Government National Mortgage Association	\$234,847	3.50%	20/12/2051	211,272	0.01%
Government National Mortgage Association	\$2,110,705	2.00%	20/1/2052	1,708,783	0.04%
Government National Mortgage Association	\$1,914,347	2.50%	20/1/2052	1,609,361	0.04%
Government National Mortgage Association	\$502,629	3.00%	20/1/2052	437,901	0.01%
Government National Mortgage Association	\$817,753	3.00%	20/2/2052	708,683	0.02%
Government National Mortgage Association	\$265,347	2.00%	20/2/2052	214,695	0.01%
Government National Mortgage Association	\$1,888,112	2.00%	20/3/2052	1,527,687	0.04%
Government National Mortgage Association	\$998,599	3.50%	20/3/2052	897,025	0.02%
Government National Mortgage Association	\$866,314	3.00%	20/3/2052	754,452	0.02%
Government National Mortgage Association	\$640,617	2.50%	20/3/2052	538,700	0.01%
Government National Mortgage Association	\$759,987	3.00%	20/4/2052	661,854	0.02%
Government National Mortgage Association	\$449,955	2.50%	20/4/2052	378,315	0.01%
Government National Mortgage Association	\$283,691	4.00%	20/4/2052	262,140	0.01%
Government National Mortgage Association	\$1,586,616	3.00%	20/5/2052	1,381,745	0.04%
Government National Mortgage Association	\$405,059	3.50%	20/5/2052	363,795	0.01%
Government National Mortgage Association	\$49,503	2.00%	20/5/2052	40,054	0.00%
Government National Mortgage Association	\$1,000,586	4.00%	20/6/2052	924,574	0.02%
Government National Mortgage Association	\$640,682	3.00%	20/6/2052	557,955	0.02%
Government National Mortgage Association	\$573,792	4.50%	20/6/2052	546,158	0.01%
Government National Mortgage Association	\$405,193	2.50%	20/6/2052	340,680	0.01%
Government National Mortgage Association	\$331,954	3.50%	20/6/2052	298,138	0.01%
Government National Mortgage Association	\$795,160	2.50%	20/7/2052	668,558	0.02%
Government National Mortgage Association	\$318,874	4.50%	20/7/2052	303,517	0.01%
Government National Mortgage Association	\$773,789	4.00%	20/8/2052	715,006	0.02%
Government National Mortgage Association	\$626,178	4.50%	20/8/2052	596,021	0.02%
Government National Mortgage Association	\$213,645	5.00%	20/8/2052	208,131	0.01%
Government National Mortgage Association	\$749,479	5.00%	20/9/2052	729,877	0.02%
Government National Mortgage Association	\$613,000	4.50%	20/9/2052	583,546	0.02%
Government National Mortgage Association	\$956,028	5.00%	20/10/2052	930,997	0.02%
Government National Mortgage Association	\$934,430	4.50%	20/10/2052	889,428	0.02%
Government National Mortgage Association	\$879,359	4.00%	20/10/2052	812,556	0.02%
Government National Mortgage Association	\$600,718	5.50%	20/10/2052	595,952	0.02%
Government National Mortgage Association	\$269,772	2.50%	20/10/2052	226,754	0.01%
Government National Mortgage Association	\$853,618	5.50%	20/11/2052	846,845	0.02%
Government National Mortgage Association	\$931,270	3.50%	20/11/2052	836,185	0.02%
Government National Mortgage Association	\$643,186	4.50%	20/11/2052	612,210	0.02%
Government National Mortgage Association	\$425,379	5.00%	20/11/2052	414,400	0.01%
Government National Mortgage Association	\$257,426	4.00%	20/11/2052	237,870	0.01%
Government National Mortgage Association	\$103,735	7.00%	20/11/2052	105,664	0.00%
Government National Mortgage Association	\$811,815	5.00%	20/12/2052	790,862	0.02%
Government National Mortgage Association	\$660,193	6.00%	20/12/2052	662,875	0.02%
Government National Mortgage Association	\$535,924	4.50%	20/12/2052	510,113	0.01%
Government National Mortgage Association	\$401,587	4.00%	20/12/2052	371,080	0.01%
Government National Mortgage Association	\$266,272	3.50%	20/12/2052	239,106	0.01%
Government National Mortgage Association	\$114,668	6.50%	20/12/2052	116,237	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$257,622	4.00%	20/1/2053	238,051	0.01%
Government National Mortgage Association	\$205,522	5.50%	20/1/2053	203,891	0.01%
Government National Mortgage Association	\$172,098	6.00%	20/1/2053	172,797	0.01%
Government National Mortgage Association	\$155,981	5.00%	20/1/2053	151,955	0.01%
Government National Mortgage Association	\$74,777	6.50%	20/1/2053	75,800	0.00%
Government National Mortgage Association	\$547,123	3.50%	20/2/2053	493,818	0.01%
Government National Mortgage Association	\$332,148	5.00%	20/2/2053	323,159	0.01%
Government National Mortgage Association	\$256,555	5.50%	20/2/2053	254,520	0.01%
Government National Mortgage Association	\$98,966	6.50%	20/2/2053	100,320	0.00%
Government National Mortgage Association	\$282,260	5.00%	20/3/2053	273,314	0.01%
Government National Mortgage Association	\$90,645	6.00%	20/3/2053	91,014	0.00%
Government National Mortgage Association	\$90,045	5.50%	20/3/2053	89,374	0.00%
Government National Mortgage Association	\$1,033,887	5.00%	20/4/2053	1,005,149	0.03%
Government National Mortgage Association	\$623,145	5.50%	20/4/2053	620,467	0.02%
Government National Mortgage Association	\$596,477	6.00%	20/4/2053	600,940	0.02%
Government National Mortgage Association	\$616,371	4.50%	20/4/2053	585,559	0.02%
Government National Mortgage Association	\$747,756	5.50%	20/5/2053	742,845	0.02%
Government National Mortgage Association	\$452,293	5.00%	20/5/2053	440,194	0.01%
Government National Mortgage Association	\$306,051	4.50%	20/5/2053	290,752	0.01%
Government National Mortgage Association	\$284,789	6.00%	20/5/2053	285,950	0.01%
Government National Mortgage Association	\$668,172	5.50%	20/6/2053	662,805	0.02%
Government National Mortgage Association	\$560,590	3.50%	20/6/2053	505,698	0.01%
Government National Mortgage Association	\$495,225	4.50%	20/6/2053	470,469	0.01%
Government National Mortgage Association	\$223,616	6.00%	20/6/2053	226,495	0.01%
Government National Mortgage Association	\$192,196	5.00%	20/6/2053	187,055	0.01%
Government National Mortgage Association	\$657,095	5.00%	20/7/2053	639,519	0.02%
Government National Mortgage Association	\$623,087	6.00%	20/7/2053	625,627	0.02%
Government National Mortgage Association	\$295,272	4.50%	20/7/2053	280,512	0.01%
Government National Mortgage Association	\$82,197	6.50%	20/7/2053	83,323	0.00%
Government National Mortgage Association	\$810,712	5.00%	20/8/2053	789,026	0.02%
Government National Mortgage Association	\$481,304	5.50%	20/8/2053	477,438	0.01%
Government National Mortgage Association	\$143,047	6.00%	20/8/2053	143,630	0.01%
Government National Mortgage Association	\$857,803	5.50%	20/9/2053	850,914	0.02%
Government National Mortgage Association	\$515,540	6.00%	20/9/2053	519,703	0.01%
Government National Mortgage Association	\$390,000	6.50%	20/9/2053	395,340	0.01%
Government National Mortgage Association	\$192,037	5.00%	20/9/2053	186,900	0.01%
Government National Mortgage Association	\$16,943	7.00%	20/9/2053	17,256	0.00%
Government National Mortgage Association	\$479,246	5.50%	20/10/2053	475,397	0.01%
Government National Mortgage Association	\$208,984	7.00%	20/10/2053	212,844	0.01%
Government National Mortgage Association	\$198,796	5.00%	20/10/2053	193,479	0.01%
Government National Mortgage Association	\$871,037	6.50%	20/11/2053	899,322	0.02%
Government National Mortgage Association	\$529,050	6.00%	20/11/2053	531,207	0.01%
Government National Mortgage Association	\$364,005	5.50%	20/11/2053	361,082	0.01%
Government National Mortgage Association	\$295,023	7.00%	20/11/2053	300,471	0.01%
Government National Mortgage Association	\$206,550	5.00%	20/11/2053	201,025	0.01%
Government National Mortgage Association	\$894,710	6.50%	20/12/2053	906,961	0.02%
Government National Mortgage Association	\$315,297	6.00%	20/12/2053	316,582	0.01%
Government National Mortgage Association	\$266,888	7.00%	20/12/2053	271,817	0.01%
Government National Mortgage Association	\$988,223	6.50%	20/1/2054	1,001,754	0.03%
Government National Mortgage Association	\$159,654	7.00%	20/1/2054	162,603	0.01%
Government National Mortgage Association	\$408,311	4.50%	20/2/2054	387,900	0.01%
Government National Mortgage Association	\$390,000	6.00%	20/4/2054	391,559	0.01%
Government National Mortgage Association	\$193,546	7.00%	20/4/2054	197,568	0.01%
Government National Mortgage Association	\$739,329	5.00%	20/5/2054	719,484	0.02%
Government National Mortgage Association	\$540,000	6.00%	20/6/2054	542,158	0.01%
Government National Mortgage Association TBA	\$1,785,000	6.00%	1/7/2054	1,792,318	0.05%
Government National Mortgage Association TBA	\$450,000	3.00%	1/7/2054	392,001	0.01%
Grand Parkway Transportation Corp.	\$50,000	3.24%	1/10/2052	36,597	0.00%
Graphic Packaging International LLC	\$25,000	1.51%	15/4/2026	23,119	0.00%
Great River Energy	\$50,119	6.25%	1/7/2038	49,908	0.00%
GS Mortgage Securities Trust 2015	\$250,000	3.76%	10/7/2048	244,586	0.01%
GS Mortgage Securities Trust 2015	\$50,000	3.38%	10/5/2050	48,963	0.00%
GS Mortgage Securities Trust 2016	\$100,000	3.44%	10/11/2049	94,947	0.00%
GS Mortgage Securities Trust 2017	\$22,298	3.67%	10/3/2050	20,984	0.00%
GS Mortgage Securities Trust 2017	\$200,000	3.43%	10/5/2050	187,173	0.01%
GS Mortgage Securities Trust 2017	\$100,000	3.64%	10/5/2050	91,836	0.00%
GS Mortgage Securities Trust 2017	\$120,000	3.47%	10/11/2050	112,303	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.21%	10/11/2050	93,361	0.00%
Guardian Life Global Funding	\$100,000	1.25%	13/5/2026	92,782	0.00%
Guardian Life Global Funding	\$100,000	3.25%	29/3/2027	95,334	0.00%
Guardian Life Global Funding	\$300,000	5.55%	28/10/2027	303,939	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Guardian Life Insurance Co. of America	\$10,000	4.88%	19/6/2064	8,800	0.00%
Guardian Life Insurance Co. of America	\$25,000	3.70%	22/1/2070	16,677	0.00%
Guardian Life Insurance Co. of America	\$50,000	4.85%	24/1/2077	41,898	0.00%
GXO Logistics, Inc.	\$100,000	1.65%	15/7/2026	92,205	0.00%
GXO Logistics, Inc.	\$85,000	6.25%	6/5/2029	86,543	0.00%
GXO Logistics, Inc.	\$50,000	2.65%	15/7/2031	40,623	0.00%
Hackensack Meridian Health, Inc.	\$100,000	2.68%	1/9/2041	70,086	0.00%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	238,585	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	232,131	0.01%
Haleon US Capital LLC	\$250,000	3.63%	24/3/2032	223,818	0.01%
Halliburton Co.	\$3,000	3.80%	15/11/2025	2,937	0.00%
Halliburton Co.	\$85,000	2.92%	1/3/2030	76,017	0.00%
Halliburton Co.	\$70,000	4.85%	15/11/2035	66,596	0.00%
Halliburton Co.	\$30,000	6.70%	15/9/2038	32,977	0.00%
Halliburton Co.	\$35,000	4.50%	15/11/2041	30,219	0.00%
Halliburton Co.	\$175,000	4.75%	1/8/2043	154,025	0.01%
Halliburton Co.	\$135,000	5.00%	15/11/2045	122,209	0.00%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	\$50,000	6.38%	1/7/2034	49,177	0.00%
Hanover Insurance Group, Inc.	\$10,000	4.50%	15/4/2026	9,816	0.00%
Harley-Davidson Financial Services, Inc.	€400,000	5.13%	5/4/2026	437,279	0.01%
Harley-Davidson Financial Services, Inc.	\$100,000	3.05%	14/2/2027	93,811	0.00%
Harley-Davidson Financial Services, Inc.	\$150,000	5.95%	11/6/2029	149,464	0.01%
Harley-Davidson, Inc.	\$25,000	4.63%	28/7/2045	20,237	0.00%
Hartford Financial Services Group, Inc.	\$15,000	2.80%	19/8/2029	13,334	0.00%
Hartford Financial Services Group, Inc.	\$100,000	6.10%	1/10/2041	103,477	0.00%
Hartford Financial Services Group, Inc.	\$20,000	4.30%	15/4/2043	16,864	0.00%
Hartford Financial Services Group, Inc.	\$110,000	3.60%	19/8/2049	80,300	0.00%
Hartford HealthCare Corp.	\$5,000	3.45%	1/7/2054	3,586	0.00%
Hasbro, Inc.	\$75,000	3.55%	19/11/2026	71,603	0.00%
Hasbro, Inc.	\$260,000	3.90%	19/11/2029	239,856	0.01%
Hasbro, Inc.	\$35,000	5.10%	15/5/2044	30,047	0.00%
HCA, Inc.	\$75,000	5.38%	1/9/2026	74,812	0.00%
HCA, Inc.	\$250,000	4.50%	15/2/2027	244,331	0.01%
HCA, Inc.	\$50,000	3.13%	15/3/2027	47,240	0.00%
HCA, Inc.	\$150,000	5.63%	1/9/2028	151,314	0.01%
HCA, Inc.	\$125,000	5.88%	1/2/2029	127,276	0.00%
HCA, Inc.	\$225,000	4.13%	15/6/2029	213,091	0.01%
HCA, Inc.	\$125,000	3.50%	1/9/2030	112,758	0.00%
HCA, Inc.	\$75,000	5.45%	1/4/2031	74,935	0.00%
HCA, Inc.	\$50,000	2.38%	15/7/2031	41,043	0.00%
HCA, Inc.	\$300,000	3.63%	15/3/2032	264,199	0.01%
HCA, Inc.	\$100,000	5.50%	1/6/2033	99,161	0.00%
HCA, Inc.	\$25,000	5.60%	1/4/2034	24,838	0.00%
HCA, Inc.	\$75,000	5.13%	15/6/2039	69,415	0.00%
HCA, Inc.	\$50,000	4.38%	15/3/2042	41,010	0.00%
HCA, Inc.	\$125,000	5.50%	15/6/2047	115,378	0.00%
HCA, Inc.	\$105,000	5.25%	15/6/2049	93,534	0.00%
HCA, Inc.	\$175,000	3.50%	15/7/2051	116,998	0.00%
HCA, Inc.	\$125,000	4.63%	15/3/2052	100,941	0.00%
HCA, Inc.	\$200,000	6.00%	1/4/2054	197,307	0.01%
HCA, Inc.	\$100,000	6.10%	1/4/2064	97,774	0.00%
HCN Canadian Holdings-1 LP	CAD5,000	2.95%	15/1/2027	3,440	0.00%
Health & Educational Facilities Authority of the State of Missouri	\$75,000	3.23%	15/5/2050	54,460	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$60,000	5.20%	15/6/2029	59,795	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$100,000	2.20%	1/6/2030	84,393	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$60,000	5.45%	15/6/2034	59,273	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$80,000	5.88%	15/6/2054	78,586	0.00%
Healthcare Realty Holdings LP	\$250,000	3.75%	1/7/2027	236,760	0.01%
Healthcare Realty Holdings LP	\$5,000	3.10%	15/2/2030	4,363	0.00%
Healthpeak OP LLC	\$250,000	2.13%	1/12/2028	220,358	0.01%
Healthpeak OP LLC	\$100,000	5.25%	15/12/2032	98,206	0.00%
HEICO Corp.	\$75,000	5.25%	1/8/2028	75,157	0.00%
Helmerich & Payne, Inc.	\$30,000	2.90%	29/9/2031	24,990	0.00%
Hershey Co.	\$50,000	4.25%	4/5/2028	49,182	0.00%
Hershey Co.	\$151,000	2.45%	15/11/2029	134,091	0.00%
Hershey Co.	\$50,000	4.50%	4/5/2033	48,589	0.00%
Hershey Co.	\$50,000	3.38%	15/8/2046	36,835	0.00%
Hershey Co.	\$150,000	2.65%	1/6/2050	93,525	0.00%
Hess Corp.	\$80,000	7.88%	1/10/2029	89,514	0.00%
Hess Corp.	\$25,000	6.00%	15/1/2040	25,833	0.00%
Hess Corp.	\$205,000	5.60%	15/2/2041	204,540	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hewlett Packard Enterprise Co.	\$125,000	4.90%	15/10/2025	124,043	0.00%
Hewlett Packard Enterprise Co.	\$50,000	5.25%	1/7/2028	50,310	0.00%
HF Sinclair Corp.	\$15,000	5.88%	1/4/2026	15,029	0.00%
HF Sinclair Corp.	\$65,000	5.00%	1/2/2028	63,064	0.00%
HF Sinclair Corp.	\$30,000	4.50%	1/10/2030	28,141	0.00%
High Street Funding Trust I	\$100,000	4.11%	15/2/2028	94,109	0.00%
Highland Holdings Sarl	€100,000	0.32%	15/12/2026	99,051	0.00%
Highmark, Inc.	\$100,000	1.45%	10/5/2026	92,103	0.00%
Highmark, Inc.	\$100,000	2.55%	10/5/2031	80,868	0.00%
Highwoods Realty LP	\$25,000	3.05%	15/2/2030	21,185	0.00%
Highwoods Realty LP	\$100,000	2.60%	1/2/2031	79,936	0.00%
Home Depot, Inc.	\$200,000	3.35%	15/9/2025	195,508	0.01%
Home Depot, Inc.	\$50,000	4.00%	15/9/2025	49,270	0.00%
Home Depot, Inc.	\$200,000	5.10%	24/12/2025	199,837	0.01%
Home Depot, Inc.	\$50,000	3.00%	1/4/2026	48,200	0.00%
Home Depot, Inc.	\$150,000	5.15%	25/6/2026	150,142	0.01%
Home Depot, Inc.	\$75,000	2.13%	15/9/2026	70,464	0.00%
Home Depot, Inc.	\$50,000	4.95%	30/9/2026	49,920	0.00%
Home Depot, Inc.	\$100,000	2.88%	15/4/2027	94,675	0.00%
Home Depot, Inc.	\$100,000	4.88%	25/6/2027	99,821	0.00%
Home Depot, Inc.	\$75,000	3.90%	6/12/2028	72,454	0.00%
Home Depot, Inc.	\$50,000	4.90%	15/4/2029	50,091	0.00%
Home Depot, Inc.	\$50,000	2.95%	15/6/2029	45,827	0.00%
Home Depot, Inc.	\$75,000	4.75%	25/6/2029	74,572	0.00%
Home Depot, Inc.	\$100,000	2.70%	15/4/2030	89,081	0.00%
Home Depot, Inc.	\$75,000	4.85%	25/6/2031	74,397	0.00%
Home Depot, Inc.	\$100,000	1.88%	15/9/2031	81,448	0.00%
Home Depot, Inc.	\$400,000	3.25%	15/4/2032	354,799	0.01%
Home Depot, Inc.	\$75,000	4.50%	15/9/2032	72,726	0.00%
Home Depot, Inc.	\$75,000	4.95%	25/6/2034	74,237	0.00%
Home Depot, Inc.	\$375,000	5.88%	16/12/2036	397,421	0.01%
Home Depot, Inc.	\$25,000	5.40%	15/9/2040	24,956	0.00%
Home Depot, Inc.	\$350,000	4.20%	1/4/2043	296,731	0.01%
Home Depot, Inc.	\$150,000	4.25%	1/4/2046	126,212	0.00%
Home Depot, Inc.	\$25,000	3.90%	15/6/2047	19,756	0.00%
Home Depot, Inc.	\$25,000	4.50%	6/12/2048	21,670	0.00%
Home Depot, Inc.	\$25,000	3.13%	15/12/2049	17,034	0.00%
Home Depot, Inc.	\$150,000	3.35%	15/4/2050	106,652	0.00%
Home Depot, Inc.	\$300,000	2.38%	15/3/2051	172,216	0.01%
Home Depot, Inc.	\$115,000	2.75%	15/9/2051	71,613	0.00%
Home Depot, Inc.	\$175,000	3.63%	15/4/2052	129,475	0.00%
Home Depot, Inc.	\$100,000	5.30%	25/6/2054	97,635	0.00%
Home Depot, Inc.	\$25,000	5.40%	25/6/2064	24,364	0.00%
Honeywell International, Inc.	\$50,000	2.50%	1/11/2026	47,260	0.00%
Honeywell International, Inc.	\$50,000	4.95%	15/2/2028	50,372	0.00%
Honeywell International, Inc.	€200,000	2.25%	22/2/2028	205,920	0.01%
Honeywell International, Inc.	\$50,000	4.25%	15/1/2029	48,914	0.00%
Honeywell International, Inc.	\$50,000	4.88%	1/9/2029	50,063	0.00%
Honeywell International, Inc.	€1,100,000	3.38%	1/3/2030	1,166,302	0.03%
Honeywell International, Inc.	\$175,000	1.95%	1/6/2030	149,170	0.01%
Honeywell International, Inc.	\$150,000	4.95%	1/9/2031	150,120	0.01%
Honeywell International, Inc.	\$75,000	5.00%	15/2/2033	74,981	0.00%
Honeywell International, Inc.	\$50,000	4.50%	15/1/2034	47,997	0.00%
Honeywell International, Inc.	\$150,000	5.00%	1/3/2035	148,697	0.01%
Honeywell International, Inc.	\$25,000	5.70%	15/3/2037	25,942	0.00%
Honeywell International, Inc.	\$100,000	2.80%	1/6/2050	65,899	0.00%
Honeywell International, Inc.	\$60,000	5.35%	1/3/2064	58,196	0.00%
Hormel Foods Corp.	\$50,000	4.80%	30/3/2027	49,813	0.00%
Hormel Foods Corp.	\$100,000	3.05%	3/6/2051	65,973	0.00%
Host Hotels & Resorts LP	\$105,000	3.38%	15/12/2029	93,750	0.00%
Host Hotels & Resorts LP	\$60,000	3.50%	15/9/2030	52,983	0.00%
Host Hotels & Resorts LP	\$50,000	5.70%	1/7/2034	49,148	0.00%
Howard University	\$50,000	5.21%	1/10/2052	44,856	0.00%
Howmet Aerospace, Inc.	\$50,000	3.00%	15/1/2029	45,436	0.00%
HP, Inc.	\$50,000	1.45%	17/6/2026	46,376	0.00%
HP, Inc.	\$50,000	4.75%	15/1/2028	49,476	0.00%
HP, Inc.	\$50,000	3.40%	17/6/2030	45,504	0.00%
HP, Inc.	\$200,000	2.65%	17/6/2031	169,395	0.01%
HP, Inc.	\$200,000	4.20%	15/4/2032	185,281	0.01%
HP, Inc.	\$50,000	5.50%	15/1/2033	50,339	0.00%
HP, Inc.	\$305,000	6.00%	15/9/2041	311,547	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HPS Corporate Lending Fund	\$50,000	6.25%	30/9/2029	49,408	0.00%
Hubbell, Inc.	\$100,000	2.30%	15/3/2031	83,287	0.00%
Humana, Inc.	\$100,000	1.35%	3/2/2027	90,626	0.00%
Humana, Inc.	\$150,000	5.75%	1/3/2028	152,605	0.01%
Humana, Inc.	\$100,000	3.70%	23/3/2029	93,740	0.00%
Humana, Inc.	\$225,000	3.13%	15/8/2029	203,700	0.01%
Humana, Inc.	\$90,000	5.38%	15/4/2031	89,505	0.00%
Humana, Inc.	\$150,000	5.88%	1/3/2033	152,679	0.01%
Humana, Inc.	\$100,000	4.95%	1/10/2044	86,983	0.00%
Humana, Inc.	\$150,000	5.50%	15/3/2053	139,429	0.00%
Huntington Bancshares, Inc.	\$75,000	4.44%	4/8/2028	72,659	0.00%
Huntington Bancshares, Inc.	\$510,000	6.21%	21/8/2029	520,561	0.01%
Huntington Bancshares, Inc.	\$100,000	5.71%	2/2/2035	98,467	0.00%
Huntington Ingalls Industries, Inc.	\$25,000	3.48%	1/12/2027	23,534	0.00%
Huntington Ingalls Industries, Inc.	\$100,000	2.04%	16/8/2028	88,025	0.00%
Huntington National Bank	\$250,000	4.55%	17/5/2028	243,346	0.01%
Huntsman International LLC	\$100,000	2.95%	15/6/2031	81,845	0.00%
Hyatt Hotels Corp.	\$60,000	4.85%	15/3/2026	59,317	0.00%
Hyatt Hotels Corp.	\$25,000	5.75%	30/1/2027	25,224	0.00%
Hyatt Hotels Corp.	\$50,000	5.25%	30/6/2029	49,596	0.00%
Hyatt Hotels Corp.	\$50,000	5.75%	23/4/2030	50,796	0.00%
Hyatt Hotels Corp.	\$50,000	5.50%	30/6/2034	48,646	0.00%
IBM International Capital Pte Ltd.	\$100,000	4.90%	5/2/2034	97,047	0.00%
IBM International Capital Pte Ltd.	\$100,000	5.25%	5/2/2044	94,746	0.00%
IBM International Capital Pte Ltd.	\$100,000	5.30%	5/2/2054	93,661	0.00%
Idaho Power Co.	\$25,000	4.20%	1/3/2048	19,594	0.00%
Idaho Power Co.	\$60,000	5.50%	15/3/2053	57,187	0.00%
Illinois State Toll Highway Authority	\$25,000	6.18%	1/1/2034	26,169	0.00%
Illinois Tool Works, Inc.	\$75,000	2.65%	15/11/2026	71,348	0.00%
Illinois Tool Works, Inc.	€100,000	0.63%	5/12/2027	98,006	0.00%
Illinois Tool Works, Inc.	\$50,000	4.88%	15/9/2041	47,399	0.00%
Illinois Tool Works, Inc.	\$100,000	3.90%	1/9/2042	83,370	0.00%
Illumina, Inc.	\$50,000	5.80%	12/12/2025	50,050	0.00%
Illumina, Inc.	\$50,000	5.75%	13/12/2027	50,457	0.00%
Illumina, Inc.	\$100,000	2.55%	23/3/2031	82,599	0.00%
Indiana Michigan Power Co.	\$125,000	4.55%	15/3/2046	104,938	0.00%
Indiana Michigan Power Co.	\$75,000	5.63%	1/4/2053	72,921	0.00%
Indiana University Health, Inc. Obligated Group	\$50,000	2.85%	1/11/2051	32,838	0.00%
Indianapolis Power & Light Co.	\$35,000	4.05%	1/5/2046	27,354	0.00%
Indianapolis Power & Light Co.	\$75,000	5.70%	1/4/2054	73,601	0.00%
Ingersoll Rand, Inc.	\$50,000	5.20%	15/6/2027	50,127	0.00%
Ingersoll Rand, Inc.	\$50,000	5.40%	14/8/2028	50,445	0.00%
Ingersoll Rand, Inc.	\$60,000	5.18%	15/6/2029	59,995	0.00%
Ingersoll Rand, Inc.	\$50,000	5.31%	15/6/2031	50,253	0.00%
Ingersoll Rand, Inc.	\$75,000	5.70%	14/8/2033	76,741	0.00%
Ingersoll Rand, Inc.	\$60,000	5.45%	15/6/2034	60,487	0.00%
Ingersoll Rand, Inc.	\$50,000	5.70%	15/6/2054	50,348	0.00%
Inova Health System Foundation	\$50,000	4.07%	15/5/2052	41,477	0.00%
Integris Baptist Medical Center, Inc.	\$50,000	3.88%	15/8/2050	37,071	0.00%
Intel Corp.	\$375,000	3.75%	5/8/2027	361,688	0.01%
Intel Corp.	\$500,000	4.88%	10/2/2028	498,109	0.01%
Intel Corp.	\$100,000	1.60%	12/8/2028	87,534	0.00%
Intel Corp.	\$50,000	4.00%	5/8/2029	47,734	0.00%
Intel Corp.	\$215,000	2.45%	15/11/2029	189,015	0.01%
Intel Corp.	\$50,000	2.00%	12/8/2031	40,705	0.00%
Intel Corp.	\$50,000	4.15%	5/8/2032	46,803	0.00%
Intel Corp.	\$200,000	5.20%	10/2/2033	199,662	0.01%
Intel Corp.	\$500,000	5.15%	21/2/2034	493,707	0.01%
Intel Corp.	\$200,000	4.60%	25/3/2040	180,414	0.01%
Intel Corp.	\$50,000	2.80%	12/8/2041	34,607	0.00%
Intel Corp.	\$75,000	5.63%	10/2/2043	74,297	0.00%
Intel Corp.	\$125,000	3.73%	8/12/2047	91,942	0.00%
Intel Corp.	\$300,000	3.25%	15/11/2049	201,165	0.01%
Intel Corp.	\$100,000	4.75%	25/3/2050	86,138	0.00%
Intel Corp.	\$50,000	3.05%	12/8/2051	31,714	0.00%
Intel Corp.	\$250,000	5.70%	10/2/2053	245,938	0.01%
Intel Corp.	\$100,000	3.20%	12/8/2061	61,548	0.00%
Intel Corp.	\$245,000	5.05%	5/8/2062	216,395	0.01%
Intel Corp.	\$100,000	5.90%	10/2/2063	99,953	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.00%	15/9/2027	96,735	0.00%
Intercontinental Exchange, Inc.	\$100,000	3.75%	21/9/2028	95,256	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intercontinental Exchange, Inc.	\$100,000	4.35%	15/6/2029	96,814	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.60%	15/3/2033	95,477	0.00%
Intercontinental Exchange, Inc.	\$175,000	2.65%	15/9/2040	121,418	0.00%
Intercontinental Exchange, Inc.	\$15,000	4.25%	21/9/2048	12,283	0.00%
Intercontinental Exchange, Inc.	\$200,000	3.00%	15/6/2050	129,840	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.95%	15/6/2052	91,079	0.00%
Intercontinental Exchange, Inc.	\$175,000	3.00%	15/9/2060	104,664	0.00%
Intercontinental Exchange, Inc.	\$50,000	5.20%	15/6/2062	46,567	0.00%
International Business Machines Corp.	\$300,000	4.50%	6/2/2026	297,071	0.01%
International Business Machines Corp.	\$200,000	1.70%	15/5/2027	182,368	0.01%
International Business Machines Corp.	\$100,000	4.50%	6/2/2028	98,566	0.00%
International Business Machines Corp.	€200,000	3.63%	6/2/2031	215,730	0.01%
International Business Machines Corp.	€200,000	0.65%	11/2/2032	173,303	0.01%
International Business Machines Corp.	\$500,000	4.75%	6/2/2033	486,419	0.01%
International Business Machines Corp.	\$300,000	4.15%	15/5/2039	258,026	0.01%
International Business Machines Corp.	\$200,000	2.85%	15/5/2040	142,882	0.01%
International Business Machines Corp.	€122,000	4.00%	6/2/2043	129,104	0.00%
International Business Machines Corp.	\$200,000	4.25%	15/5/2049	162,570	0.01%
International Business Machines Corp.	\$100,000	2.95%	15/5/2050	63,574	0.00%
International Business Machines Corp.	\$200,000	4.90%	27/7/2052	178,510	0.01%
International Flavors & Fragrances, Inc.	\$125,000	1.23%	1/10/2025	118,258	0.00%
International Flavors & Fragrances, Inc.	\$100,000	1.83%	15/10/2027	89,324	0.00%
International Flavors & Fragrances, Inc.	\$50,000	3.27%	15/11/2040	35,354	0.00%
International Flavors & Fragrances, Inc.	\$50,000	5.00%	26/9/2048	42,962	0.00%
International Paper Co.	\$65,000	5.00%	15/9/2035	61,302	0.00%
International Paper Co.	\$10,000	6.00%	15/11/2041	10,031	0.00%
International Paper Co.	\$35,000	4.80%	15/6/2044	30,403	0.00%
International Paper Co.	\$200,000	4.35%	15/8/2048	161,977	0.01%
Interpublic Group of Cos, Inc.	\$100,000	2.40%	1/3/2031	83,465	0.00%
Interstate Power & Light Co.	\$75,000	4.10%	26/9/2028	71,925	0.00%
Interstate Power & Light Co.	\$190,000	2.30%	1/6/2030	162,142	0.01%
Interstate Power & Light Co.	\$10,000	3.50%	30/9/2049	6,991	0.00%
Intuit, Inc.	\$700,000	1.65%	15/7/2030	580,896	0.02%
Intuit, Inc.	\$100,000	5.50%	15/9/2053	100,404	0.00%
Invesco Finance plc	\$50,000	3.75%	15/1/2026	48,712	0.00%
Invesco Finance plc	\$96,000	5.38%	30/11/2043	91,143	0.00%
Invitation Homes Operating Partnership LP	\$100,000	2.00%	15/8/2031	79,307	0.00%
Invitation Homes Operating Partnership LP	\$75,000	2.70%	15/1/2034	59,131	0.00%
IPALCO Enterprises, Inc.	\$30,000	4.25%	1/5/2030	27,861	0.00%
IPALCO Enterprises, Inc.	\$50,000	5.75%	1/4/2034	49,558	0.00%
IQVIA, Inc.	\$100,000	6.25%	1/2/2029	102,785	0.00%
Israel Government AID Bond	\$25,000	5.50%	18/9/2033	26,522	0.00%
ITC Holdings Corp.	\$150,000	2.95%	14/5/2030	132,105	0.00%
ITC Holdings Corp.	\$50,000	5.65%	9/5/2034	49,983	0.00%
ITC Holdings Corp.	\$25,000	5.30%	1/7/2043	22,907	0.00%
Jabil, Inc.	\$10,000	3.60%	15/1/2030	9,022	0.00%
Jackson Financial, Inc.	\$150,000	5.17%	8/6/2027	149,492	0.01%
Jackson Financial, Inc.	\$100,000	3.13%	23/11/2031	83,826	0.00%
Jackson National Life Global Funding	\$150,000	5.55%	2/7/2027	149,566	0.01%
Jacobs Engineering Group, Inc.	\$50,000	6.35%	18/8/2028	51,583	0.00%
Jacobs Engineering Group, Inc.	\$50,000	5.90%	1/3/2033	50,066	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$175,000	2.50%	15/1/2027	162,695	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$150,000	5.13%	1/2/2028	148,223	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$150,000	5.50%	15/1/2030	147,706	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$125,000	3.75%	1/12/2031	109,223	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$150,000	3.00%	15/5/2032	122,885	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$164,000	5.75%	1/4/2033	163,100	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$80,000	4.38%	2/2/2052	59,274	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$50,000	6.50%	1/12/2052	49,706	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$125,000	7.25%	15/11/2053	135,486	0.00%
Jefferies Financial Group, Inc.	€100,000	3.88%	16/4/2026	107,165	0.00%
Jefferies Financial Group, Inc.	\$50,000	4.85%	15/1/2027	49,342	0.00%
Jefferies Financial Group, Inc.	\$50,000	5.88%	21/7/2028	50,493	0.00%
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	532,771	0.01%
Jefferies Financial Group, Inc.	\$50,000	2.63%	15/10/2031	40,412	0.00%
Jefferies Financial Group, Inc.	\$110,000	6.20%	14/4/2034	111,476	0.00%
Jefferies Financial Group, Inc.	\$115,000	6.50%	20/1/2043	120,029	0.00%
Jersey Central Power & Light Co.	\$45,000	2.75%	1/3/2032	37,181	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$19,818	2.75%	15/5/2032	17,089	0.00%
JM Smucker Co.	\$25,000	3.38%	15/12/2027	23,690	0.00%
JM Smucker Co.	\$50,000	5.90%	15/11/2028	51,499	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JM Smucker Co.	\$25,000	2.38%	15/3/2030	21,628	0.00%
JM Smucker Co.	\$75,000	6.20%	15/11/2033	78,752	0.00%
JM Smucker Co.	\$50,000	4.25%	15/3/2035	44,716	0.00%
JM Smucker Co.	\$100,000	6.50%	15/11/2043	105,319	0.00%
JM Smucker Co.	\$100,000	6.50%	15/11/2053	107,350	0.00%
JobsOhio Beverage System	\$25,000	4.53%	1/1/2035	24,448	0.00%
JobsOhio Beverage System	\$25,000	2.83%	1/1/2038	20,031	0.00%
John Deere Bank SA	€600,000	3.30%	15/10/2029	640,524	0.02%
John Deere Capital Corp.	\$75,000	4.05%	8/9/2025	73,975	0.00%
John Deere Capital Corp.	\$50,000	5.30%	8/9/2025	50,040	0.00%
John Deere Capital Corp.	\$50,000	4.80%	9/1/2026	49,687	0.00%
John Deere Capital Corp.	\$50,000	5.05%	3/3/2026	50,022	0.00%
John Deere Capital Corp.	\$100,000	4.95%	6/3/2026	99,829	0.00%
John Deere Capital Corp.	\$440,000	4.75%	8/6/2026	437,277	0.01%
John Deere Capital Corp.	\$50,000	5.15%	8/9/2026	50,061	0.00%
John Deere Capital Corp.	\$100,000	4.85%	5/3/2027	99,642	0.00%
John Deere Capital Corp.	\$43,000	4.90%	11/6/2027	42,900	0.00%
John Deere Capital Corp.	\$75,000	4.15%	15/9/2027	73,333	0.00%
John Deere Capital Corp.	\$50,000	4.75%	20/1/2028	49,787	0.00%
John Deere Capital Corp.	\$50,000	4.90%	3/3/2028	49,997	0.00%
John Deere Capital Corp.	\$250,000	1.50%	6/3/2028	221,298	0.01%
John Deere Capital Corp.	\$100,000	4.95%	14/7/2028	100,105	0.00%
John Deere Capital Corp.	\$75,000	3.45%	7/3/2029	70,627	0.00%
John Deere Capital Corp.	\$36,000	4.85%	11/6/2029	35,884	0.00%
John Deere Capital Corp.	\$25,000	2.80%	18/7/2029	22,657	0.00%
John Deere Capital Corp.	\$25,000	2.45%	9/1/2030	22,082	0.00%
John Deere Capital Corp.	\$50,000	4.70%	10/6/2030	49,518	0.00%
John Deere Capital Corp.	\$100,000	4.90%	7/3/2031	99,472	0.00%
John Deere Capital Corp.	\$125,000	3.90%	7/6/2032	115,688	0.00%
John Deere Capital Corp.	\$125,000	4.35%	15/9/2032	119,465	0.00%
John Deere Capital Corp.	\$125,000	5.15%	8/9/2033	125,301	0.00%
John Deere Capital Corp.	\$60,000	5.05%	12/6/2034	59,576	0.00%
John Deere Financial, Inc.	CAD20,000	2.58%	16/10/2026	14,022	0.00%
John Deere Financial, Inc.	CAD195,000	1.34%	8/9/2027	130,194	0.00%
Johns Hopkins Health System Corp.	\$75,000	3.84%	15/5/2046	60,817	0.00%
Johns Hopkins University	\$100,000	4.71%	1/7/2032	98,218	0.00%
Johns Hopkins University	\$10,000	4.08%	1/7/2053	8,455	0.00%
Johnson & Johnson	\$100,000	0.55%	1/9/2025	94,933	0.00%
Johnson & Johnson	\$576,000	2.45%	1/3/2026	553,169	0.02%
Johnson & Johnson	\$50,000	2.95%	3/3/2027	47,856	0.00%
Johnson & Johnson	\$100,000	1.30%	1/9/2030	82,499	0.00%
Johnson & Johnson	\$80,000	4.38%	5/12/2033	78,550	0.00%
Johnson & Johnson	\$125,000	3.55%	1/3/2036	109,415	0.00%
Johnson & Johnson	\$150,000	3.63%	3/3/2037	130,761	0.00%
Johnson & Johnson	\$50,000	3.40%	15/1/2038	41,978	0.00%
Johnson & Johnson	\$150,000	3.70%	1/3/2046	120,422	0.00%
Johnson & Johnson	\$200,000	3.75%	3/3/2047	160,674	0.01%
Johnson & Johnson	\$15,000	3.50%	15/1/2048	11,480	0.00%
Johnson & Johnson	\$200,000	2.45%	1/9/2060	113,020	0.00%
Johnson Controls International plc	\$35,000	3.90%	14/2/2026	34,144	0.00%
Johnson Controls International plc	\$25,000	4.63%	2/7/2044	21,542	0.00%
Johnson Controls International plc	\$5,000	5.13%	14/9/2045	4,547	0.00%
Johnson Controls International plc	\$25,000	4.95%	2/7/2064	21,594	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€100,000	3.00%	15/9/2028	104,598	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$200,000	2.00%	16/9/2031	161,638	0.01%
Jones Lang LaSalle, Inc.	\$100,000	6.88%	1/12/2028	105,310	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$50,000	3.40%	15/8/2049	43,418	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$25,000	3.65%	15/12/2049	23,738	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$438,054	3.80%	15/8/2048	428,476	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	\$25,000	3.72%	15/3/2050	23,821	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$250,000	3.49%	15/7/2050	231,852	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	\$100,000	3.45%	15/9/2050	93,867	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$25,000	3.14%	15/6/2049	23,528	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$50,000	3.69%	15/3/2050	47,542	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	\$150,000	4.21%	15/6/2051	141,481	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	\$100,000	4.42%	15/6/2051	92,972	0.00%
JPMorgan Chase & Co.	\$25,000	3.90%	15/7/2025	24,618	0.00%
JPMorgan Chase & Co.	\$521,000	3.20%	15/6/2026	501,738	0.01%
JPMorgan Chase & Co.	\$100,000	2.95%	1/10/2026	95,266	0.00%
JPMorgan Chase & Co.	\$325,000	4.13%	15/12/2026	316,563	0.01%
JPMorgan Chase & Co.	\$350,000	3.96%	29/1/2027	341,920	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	€300,000	1.09%	11/3/2027	307,893	0.01%
JPMorgan Chase & Co.	\$200,000	1.58%	22/4/2027	186,741	0.01%
JPMorgan Chase & Co.	\$75,000	8.00%	29/4/2027	80,533	0.00%
JPMorgan Chase & Co.	\$100,000	6.07%	22/10/2027	101,725	0.00%
JPMorgan Chase & Co.	\$150,000	3.63%	1/12/2027	143,505	0.01%
JPMorgan Chase & Co.	\$150,000	5.04%	23/1/2028	149,231	0.01%
JPMorgan Chase & Co.	€200,000	0.39%	24/2/2028	197,131	0.01%
JPMorgan Chase & Co.	CAD100,000	1.90%	5/3/2028	68,310	0.00%
JPMorgan Chase & Co.	\$150,000	5.57%	22/4/2028	151,221	0.01%
JPMorgan Chase & Co.	\$400,000	4.32%	26/4/2028	390,065	0.01%
JPMorgan Chase & Co.	€500,000	2.88%	24/5/2028	524,989	0.01%
JPMorgan Chase & Co.	\$400,000	2.18%	1/6/2028	367,198	0.01%
JPMorgan Chase & Co.	\$400,000	4.85%	25/7/2028	395,706	0.01%
JPMorgan Chase & Co.	\$125,000	3.51%	23/1/2029	118,206	0.00%
JPMorgan Chase & Co.	\$300,000	2.07%	1/6/2029	266,832	0.01%
JPMorgan Chase & Co.	\$200,000	5.30%	24/7/2029	200,698	0.01%
JPMorgan Chase & Co.	\$100,000	4.45%	5/12/2029	97,037	0.00%
JPMorgan Chase & Co.	\$150,000	5.01%	23/1/2030	148,777	0.01%
JPMorgan Chase & Co.	€350,000	1.96%	23/3/2030	347,159	0.01%
JPMorgan Chase & Co.	\$150,000	5.58%	22/4/2030	152,376	0.01%
JPMorgan Chase & Co.	\$275,000	3.70%	6/5/2030	256,978	0.01%
JPMorgan Chase & Co.	\$175,000	4.57%	14/6/2030	169,879	0.01%
JPMorgan Chase & Co.	\$375,000	2.74%	15/10/2030	331,758	0.01%
JPMorgan Chase & Co.	\$325,000	4.49%	24/3/2031	313,358	0.01%
JPMorgan Chase & Co.	\$400,000	2.96%	13/5/2031	350,557	0.01%
JPMorgan Chase & Co.	\$200,000	1.76%	19/11/2031	162,407	0.01%
JPMorgan Chase & Co.	\$300,000	1.95%	4/2/2032	244,213	0.01%
JPMorgan Chase & Co.	\$300,000	2.58%	22/4/2032	253,297	0.01%
JPMorgan Chase & Co.	\$200,000	2.55%	8/11/2032	166,753	0.01%
JPMorgan Chase & Co.	\$800,000	2.96%	25/1/2033	681,969	0.02%
JPMorgan Chase & Co.	\$400,000	4.59%	26/4/2033	380,579	0.01%
JPMorgan Chase & Co.	\$50,000	4.91%	25/7/2033	48,572	0.00%
JPMorgan Chase & Co.	\$200,000	5.72%	14/9/2033	203,950	0.01%
JPMorgan Chase & Co.	€338,000	3.76%	21/3/2034	359,927	0.01%
JPMorgan Chase & Co.	\$390,000	5.35%	1/6/2034	388,296	0.01%
JPMorgan Chase & Co.	\$50,000	6.25%	23/10/2034	53,028	0.00%
JPMorgan Chase & Co.	\$220,000	5.34%	23/1/2035	218,856	0.01%
JPMorgan Chase & Co.	\$150,000	5.77%	22/4/2035	153,981	0.01%
JPMorgan Chase & Co.	\$175,000	3.88%	24/7/2038	150,166	0.01%
JPMorgan Chase & Co.	\$100,000	5.60%	15/7/2041	101,767	0.00%
JPMorgan Chase & Co.	\$200,000	5.40%	6/1/2042	198,798	0.01%
JPMorgan Chase & Co.	\$1,000,000	3.16%	22/4/2042	742,274	0.02%
JPMorgan Chase & Co.	\$100,000	5.63%	16/8/2043	101,614	0.00%
JPMorgan Chase & Co.	\$185,000	4.95%	1/6/2045	172,737	0.01%
JPMorgan Chase & Co.	\$250,000	4.26%	22/2/2048	209,509	0.01%
JPMorgan Chase & Co.	\$150,000	4.03%	24/7/2048	120,705	0.00%
JPMorgan Chase & Co.	\$200,000	3.11%	22/4/2051	136,284	0.00%
Juniper Networks, Inc.	\$165,000	3.75%	15/8/2029	153,449	0.01%
Juniper Networks, Inc.	\$50,000	5.95%	15/3/2041	50,481	0.00%
Kaiser Foundation Hospitals	\$45,000	3.15%	1/5/2027	43,065	0.00%
Kaiser Foundation Hospitals	\$125,000	2.81%	1/6/2041	90,222	0.00%
Kaiser Foundation Hospitals	\$50,000	4.88%	1/4/2042	47,162	0.00%
Kaiser Foundation Hospitals	\$55,000	4.15%	1/5/2047	45,987	0.00%
Kaiser Foundation Hospitals	\$75,000	3.27%	1/11/2049	53,453	0.00%
Kaiser Foundation Hospitals	\$100,000	3.00%	1/6/2051	66,809	0.00%
Kellanova	€229,000	3.75%	16/5/2034	242,410	0.01%
Kellanova	\$115,000	4.50%	1/4/2046	95,939	0.00%
Kellanova	\$50,000	5.75%	16/5/2054	49,968	0.00%
Kemper Corp.	\$75,000	2.40%	30/9/2030	61,344	0.00%
Kennametal, Inc.	\$50,000	4.63%	15/6/2028	48,792	0.00%
Kentucky Utilities Co.	\$45,000	5.13%	1/11/2040	42,301	0.00%
Kentucky Utilities Co.	\$25,000	4.38%	1/10/2045	20,809	0.00%
Kentucky Utilities Co.	\$80,000	3.30%	1/6/2050	54,142	0.00%
Kenvue, Inc.	\$50,000	5.35%	22/3/2026	50,127	0.00%
Kenvue, Inc.	\$150,000	5.05%	22/3/2028	150,788	0.01%
Kenvue, Inc.	\$75,000	5.00%	22/3/2030	75,263	0.00%
Kenvue, Inc.	\$275,000	4.90%	22/3/2033	271,908	0.01%
Kenvue, Inc.	\$75,000	5.10%	22/3/2043	72,360	0.00%
Kenvue, Inc.	\$150,000	5.05%	22/3/2053	141,411	0.00%
Kenvue, Inc.	\$50,000	5.20%	22/3/2063	47,227	0.00%
Keurig Dr Pepper, Inc.	\$50,000	5.10%	15/3/2027	50,014	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Keurig Dr Pepper, Inc.	\$50,000	3.43%	15/6/2027	47,668	0.00%
Keurig Dr Pepper, Inc.	\$50,000	5.05%	15/3/2029	49,930	0.00%
Keurig Dr Pepper, Inc.	\$300,000	3.95%	15/4/2029	285,265	0.01%
Keurig Dr Pepper, Inc.	\$175,000	3.20%	1/5/2030	157,751	0.01%
Keurig Dr Pepper, Inc.	\$50,000	5.20%	15/3/2031	49,892	0.00%
Keurig Dr Pepper, Inc.	\$175,000	4.05%	15/4/2032	162,464	0.01%
Keurig Dr Pepper, Inc.	\$50,000	5.30%	15/3/2034	49,749	0.00%
Keurig Dr Pepper, Inc.	\$100,000	3.35%	15/3/2051	68,263	0.00%
Keurig Dr Pepper, Inc.	\$50,000	4.50%	15/4/2052	41,668	0.00%
KeyBank NA	\$250,000	4.39%	14/12/2027	237,531	0.01%
KeyBank NA	\$150,000	3.90%	13/4/2029	134,796	0.00%
KeyCorp	\$70,000	2.25%	6/4/2027	63,600	0.00%
KeyCorp	\$200,000	2.55%	1/10/2029	169,686	0.01%
KeyCorp	\$50,000	4.79%	1/6/2033	45,567	0.00%
KeyCorp	\$70,000	6.40%	6/3/2035	70,996	0.00%
Keysight Technologies, Inc.	\$25,000	3.00%	30/10/2029	22,273	0.00%
KeySpan Gas East Corp.	\$25,000	2.74%	15/8/2026	23,566	0.00%
KeySpan Gas East Corp.	\$55,000	5.82%	1/4/2041	52,479	0.00%
KeySpan Gas East Corp.	\$25,000	3.59%	18/1/2052	16,469	0.00%
Kilroy Realty LP	\$75,000	3.05%	15/2/2030	63,228	0.00%
Kilroy Realty LP	\$200,000	2.50%	15/11/2032	149,646	0.01%
Kilroy Realty LP	\$100,000	2.65%	15/11/2033	73,451	0.00%
Kilroy Realty LP	\$50,000	6.25%	15/1/2036	47,448	0.00%
Kimberly-Clark Corp.	\$30,000	3.05%	15/8/2025	29,302	0.00%
Kimberly-Clark Corp.	\$250,000	1.05%	15/9/2027	221,667	0.01%
Kimberly-Clark Corp.	\$150,000	2.00%	2/11/2031	124,516	0.00%
Kimberly-Clark Corp.	\$50,000	5.30%	1/3/2041	49,170	0.00%
Kimberly-Clark Corp.	\$20,000	2.88%	7/2/2050	13,310	0.00%
Kimco Realty OP LLC	\$25,000	2.80%	1/10/2026	23,652	0.00%
Kimco Realty OP LLC	\$100,000	1.90%	1/3/2028	89,122	0.00%
Kimco Realty OP LLC	\$200,000	4.60%	1/2/2033	187,587	0.01%
Kimco Realty OP LLC	\$125,000	4.45%	1/9/2047	100,113	0.00%
Kinder Morgan Energy Partners LP	\$30,000	7.30%	15/8/2033	33,285	0.00%
Kinder Morgan Energy Partners LP	\$25,000	6.50%	1/9/2039	25,904	0.00%
Kinder Morgan Energy Partners LP	\$25,000	6.55%	15/9/2040	25,756	0.00%
Kinder Morgan Energy Partners LP	\$35,000	6.38%	1/3/2041	35,590	0.00%
Kinder Morgan Energy Partners LP	\$25,000	5.00%	15/8/2042	21,848	0.00%
Kinder Morgan Energy Partners LP	\$30,000	4.70%	1/11/2042	25,176	0.00%
Kinder Morgan Energy Partners LP	\$40,000	5.00%	1/3/2043	34,890	0.00%
Kinder Morgan Energy Partners LP	\$25,000	5.50%	1/3/2044	23,145	0.00%
Kinder Morgan Energy Partners LP	\$10,000	5.40%	1/9/2044	9,154	0.00%
Kinder Morgan, Inc.	\$75,000	4.30%	1/3/2028	72,839	0.00%
Kinder Morgan, Inc.	\$50,000	7.75%	15/1/2032	56,494	0.00%
Kinder Morgan, Inc.	\$45,000	4.80%	1/2/2033	42,646	0.00%
Kinder Morgan, Inc.	\$105,000	5.20%	1/6/2033	101,959	0.00%
Kinder Morgan, Inc.	\$25,000	5.30%	1/12/2034	24,238	0.00%
Kinder Morgan, Inc.	\$110,000	5.55%	1/6/2045	102,665	0.00%
Kinder Morgan, Inc.	\$65,000	3.60%	15/2/2051	44,341	0.00%
Kinder Morgan, Inc.	\$45,000	5.45%	1/8/2052	41,429	0.00%
Kirby Corp.	\$25,000	4.20%	1/3/2028	24,133	0.00%
Kite Realty Group LP	\$50,000	5.50%	1/3/2034	48,893	0.00%
KKR Group Finance Co. II LLC	\$125,000	5.50%	1/2/2043	118,997	0.00%
KKR Group Finance Co. III LLC	\$35,000	5.13%	1/6/2044	31,670	0.00%
KKR Group Finance Co. VI LLC	\$125,000	3.75%	1/7/2029	117,190	0.00%
KKR Group Finance Co. VIII LLC	\$100,000	3.50%	25/8/2050	68,947	0.00%
KKR Group Finance Co. X LLC	\$50,000	3.25%	15/12/2051	32,818	0.00%
KKR Group Finance Co. XI LLC	¥100,000,000	1.56%	30/5/2029	620,773	0.02%
KLA Corp.	\$400,000	4.10%	15/3/2029	388,411	0.01%
KLA Corp.	\$25,000	3.30%	1/3/2050	17,582	0.00%
KLA Corp.	\$50,000	4.95%	15/7/2052	46,533	0.00%
KLA Corp.	\$50,000	5.25%	15/7/2062	47,752	0.00%
Kraft Heinz Foods Co.	\$75,000	3.88%	15/5/2027	72,553	0.00%
Kraft Heinz Foods Co.	£400,000	4.13%	1/7/2027	494,244	0.01%
Kraft Heinz Foods Co.	\$150,000	4.63%	30/1/2029	147,965	0.01%
Kraft Heinz Foods Co.	\$50,000	4.25%	1/3/2031	47,411	0.00%
Kraft Heinz Foods Co.	\$90,000	5.00%	15/7/2035	87,308	0.00%
Kraft Heinz Foods Co.	\$70,000	6.88%	26/1/2039	77,675	0.00%
Kraft Heinz Foods Co.	\$125,000	4.63%	1/10/2039	110,772	0.00%
Kraft Heinz Foods Co.	\$100,000	5.00%	4/6/2042	90,416	0.00%
Kraft Heinz Foods Co.	\$150,000	5.20%	15/7/2045	137,421	0.00%
Kraft Heinz Foods Co.	\$190,000	4.38%	1/6/2046	154,712	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kraft Heinz Foods Co.	\$200,000	4.88%	1/10/2049	174,473	0.01%
Kraft Heinz Foods Co.	\$150,000	5.50%	1/6/2050	143,349	0.01%
Kroger Co.	\$75,000	3.50%	1/2/2026	72,801	0.00%
Kroger Co.	\$25,000	3.70%	1/8/2027	24,026	0.00%
Kroger Co.	\$100,000	1.70%	15/1/2031	80,504	0.00%
Kroger Co.	\$50,000	3.88%	15/10/2046	37,626	0.00%
Kroger Co.	\$75,000	4.45%	1/2/2047	61,946	0.00%
Kroger Co.	\$50,000	4.65%	15/1/2048	42,381	0.00%
Kroger Co.	\$100,000	5.40%	15/1/2049	94,955	0.00%
Kroger Co.	\$125,000	3.95%	15/1/2050	96,318	0.00%
Kyndryl Holdings, Inc.	\$200,000	3.15%	15/10/2031	167,636	0.01%
L3Harris Technologies, Inc.	\$100,000	5.40%	15/1/2027	100,389	0.00%
L3Harris Technologies, Inc.	\$230,000	4.40%	15/6/2028	223,288	0.01%
L3Harris Technologies, Inc.	\$175,000	5.40%	31/7/2033	174,409	0.01%
L3Harris Technologies, Inc.	\$75,000	6.15%	15/12/2040	78,288	0.00%
L3Harris Technologies, Inc.	\$50,000	5.05%	27/4/2045	46,188	0.00%
Laboratory Corp. of America Holdings	\$25,000	3.60%	1/9/2027	23,864	0.00%
Laboratory Corp. of America Holdings	\$50,000	2.95%	1/12/2029	44,658	0.00%
Laboratory Corp. of America Holdings	\$85,000	4.70%	1/2/2045	74,525	0.00%
Lam Research Corp.	\$762,000	1.90%	15/6/2030	642,929	0.02%
Lam Research Corp.	\$300,000	2.88%	15/6/2050	195,349	0.01%
Las Vegas Sands Corp.	\$50,000	5.90%	1/6/2027	50,254	0.00%
Las Vegas Sands Corp.	\$50,000	6.00%	15/8/2029	50,377	0.00%
Las Vegas Sands Corp.	\$50,000	6.20%	15/8/2034	50,320	0.00%
Lazard Group LLC	\$25,000	4.50%	19/9/2028	24,140	0.00%
Lazard Group LLC	\$50,000	6.00%	15/3/2031	50,532	0.00%
LBJ Infrastructure Group LLC	\$50,000	3.80%	31/12/2057	33,510	0.00%
LC19 Commercial Mortgage Trust 2015	\$150,000	3.53%	10/2/2048	147,298	0.01%
LC23 Commercial Mortgage Trust 2015	\$25,000	3.77%	10/10/2048	24,351	0.00%
Lear Corp.	\$45,000	3.50%	30/5/2030	40,581	0.00%
Lear Corp.	\$50,000	2.60%	15/1/2032	40,915	0.00%
Lear Corp.	\$30,000	5.25%	15/5/2049	26,618	0.00%
Lear Corp.	\$30,000	3.55%	15/1/2052	20,497	0.00%
Legg Mason, Inc.	\$35,000	5.63%	15/1/2044	34,022	0.00%
Leggett & Platt, Inc.	\$50,000	3.50%	15/11/2027	45,834	0.00%
Leggett & Platt, Inc.	\$30,000	4.40%	15/3/2029	27,428	0.00%
Leggett & Platt, Inc.	\$50,000	3.50%	15/11/2051	32,626	0.00%
Leidos, Inc.	\$225,000	4.38%	15/5/2030	212,629	0.01%
Leland Stanford Junior University	\$150,000	3.65%	1/5/2048	120,779	0.00%
Leland Stanford Junior University	\$150,000	2.41%	1/6/2050	93,732	0.00%
Lennar Corp.	\$200,000	4.75%	29/11/2027	197,203	0.01%
Lennox International, Inc.	\$50,000	1.35%	1/8/2025	47,718	0.00%
Lennox International, Inc.	\$50,000	5.50%	15/9/2028	50,545	0.00%
Liberty Mutual Group, Inc.	\$40,000	4.57%	1/2/2029	39,016	0.00%
Liberty Mutual Group, Inc.	\$125,000	3.95%	15/10/2050	90,665	0.00%
Liberty Mutual Group, Inc.	\$100,000	5.50%	15/6/2052	92,965	0.00%
Liberty Mutual Group, Inc.	\$5,000	3.95%	15/5/2060	3,438	0.00%
Lincoln National Corp.	\$10,000	6.30%	9/10/2037	10,223	0.00%
Lincoln National Corp.	\$190,000	4.35%	1/3/2048	144,410	0.01%
Linde plc	€400,000	3.20%	14/2/2031	423,768	0.01%
Linde, Inc.	\$50,000	4.70%	5/12/2025	49,697	0.00%
Linde, Inc.	\$100,000	2.00%	10/8/2050	54,537	0.00%
LKQ Corp.	\$65,000	6.25%	15/6/2033	66,807	0.00%
Lockheed Martin Corp.	\$50,000	4.95%	15/10/2025	49,847	0.00%
Lockheed Martin Corp.	\$50,000	3.55%	15/1/2026	48,782	0.00%
Lockheed Martin Corp.	\$50,000	5.10%	15/11/2027	50,345	0.00%
Lockheed Martin Corp.	\$50,000	4.45%	15/5/2028	49,225	0.00%
Lockheed Martin Corp.	\$50,000	4.50%	15/2/2029	49,224	0.00%
Lockheed Martin Corp.	\$125,000	3.90%	15/6/2032	116,575	0.00%
Lockheed Martin Corp.	\$50,000	5.25%	15/1/2033	50,840	0.00%
Lockheed Martin Corp.	\$25,000	3.60%	1/3/2035	21,906	0.00%
Lockheed Martin Corp.	\$10,000	4.50%	15/5/2036	9,385	0.00%
Lockheed Martin Corp.	\$50,000	6.15%	1/9/2036	54,270	0.00%
Lockheed Martin Corp.	\$25,000	5.72%	1/6/2040	25,833	0.00%
Lockheed Martin Corp.	\$40,000	4.07%	15/12/2042	33,641	0.00%
Lockheed Martin Corp.	\$250,000	3.80%	1/3/2045	198,868	0.01%
Lockheed Martin Corp.	\$100,000	4.70%	15/5/2046	90,005	0.00%
Lockheed Martin Corp.	\$100,000	4.15%	15/6/2053	80,844	0.00%
Lockheed Martin Corp.	\$170,000	5.70%	15/11/2054	174,786	0.01%
Lockheed Martin Corp.	\$100,000	5.20%	15/2/2055	95,696	0.00%
Lockheed Martin Corp.	\$50,000	4.30%	15/6/2062	40,465	0.00%



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Lockheed Martin Corp.	\$50,000	5.90%	15/11/2063	52,555	0.00%
Lockheed Martin Corp.	\$50,000	5.20%	15/2/2064	47,273	0.00%
Loews Corp.	\$55,000	3.75%	1/4/2026	53,605	0.00%
Los Angeles Community College District	\$10,000	6.75%	1/8/2049	11,500	0.00%
Los Angeles County Public Works Financing Authority	\$15,000	7.62%	1/8/2040	17,705	0.00%
Los Angeles Department of Water & Power	\$25,000	6.57%	1/7/2045	27,692	0.00%
Los Angeles Department of Water & Power	\$25,000	6.60%	1/7/2050	28,130	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$42,960	5.08%	1/6/2031	42,720	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$100,000	4.15%	1/2/2033	96,307	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$100,000	4.28%	1/2/2036	93,868	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$50,000	5.20%	1/12/2039	50,239	0.00%
Louisville Gas & Electric Co.	\$10,000	3.30%	1/10/2025	9,738	0.00%
Louisville Gas & Electric Co.	\$25,000	5.45%	15/4/2033	25,139	0.00%
Louisville Gas & Electric Co.	\$25,000	4.25%	1/4/2049	19,821	0.00%
Lowe's Cos, Inc.	\$250,000	4.40%	8/9/2025	246,777	0.01%
Lowe's Cos, Inc.	\$100,000	2.50%	15/4/2026	95,259	0.00%
Lowe's Cos, Inc.	\$50,000	3.35%	1/4/2027	47,730	0.00%
Lowe's Cos, Inc.	\$625,000	1.30%	15/4/2028	545,308	0.01%
Lowe's Cos, Inc.	\$50,000	1.70%	15/9/2028	43,693	0.00%
Lowe's Cos, Inc.	\$25,000	2.63%	1/4/2031	21,343	0.00%
Lowe's Cos, Inc.	\$150,000	3.75%	1/4/2032	136,166	0.00%
Lowe's Cos, Inc.	\$200,000	5.00%	15/4/2033	196,919	0.01%
Lowe's Cos, Inc.	\$50,000	2.80%	15/9/2041	34,289	0.00%
Lowe's Cos, Inc.	\$100,000	4.65%	15/4/2042	87,329	0.00%
Lowe's Cos, Inc.	\$275,000	3.70%	15/4/2046	201,936	0.01%
Lowe's Cos, Inc.	\$25,000	4.05%	3/5/2047	19,306	0.00%
Lowe's Cos, Inc.	\$125,000	4.55%	5/4/2049	103,522	0.00%
Lowe's Cos, Inc.	\$175,000	3.00%	15/10/2050	109,555	0.00%
Lowe's Cos, Inc.	\$100,000	3.50%	1/4/2051	68,432	0.00%
Lowe's Cos, Inc.	\$125,000	5.63%	15/4/2053	121,040	0.00%
Lowe's Cos, Inc.	\$50,000	5.75%	1/7/2053	49,294	0.00%
Lowe's Cos, Inc.	\$75,000	4.45%	1/4/2062	58,375	0.00%
Lowe's Cos, Inc.	\$75,000	5.80%	15/9/2062	72,861	0.00%
LPL Holdings, Inc.	\$50,000	5.70%	20/5/2027	50,200	0.00%
LPL Holdings, Inc.	\$50,000	6.75%	17/11/2028	52,504	0.00%
LPL Holdings, Inc.	\$50,000	6.00%	20/5/2034	49,885	0.00%
LXP Industrial Trust	\$95,000	2.38%	1/10/2031	75,832	0.00%
LYB International Finance BV	\$50,000	4.88%	15/3/2044	43,471	0.00%
LYB International Finance III LLC	\$120,000	5.50%	1/3/2034	118,726	0.00%
LYB International Finance III LLC	\$100,000	3.38%	1/10/2040	73,105	0.00%
LYB International Finance III LLC	\$275,000	4.20%	15/10/2049	210,961	0.01%
LYB International Finance III LLC	\$85,000	4.20%	1/5/2050	64,617	0.00%
LyondellBasell Industries NV	\$75,000	4.63%	26/2/2055	60,838	0.00%
M&T Bank Corp.	\$50,000	7.41%	30/10/2029	52,602	0.00%
M&T Bank Corp.	\$35,000	6.08%	13/3/2032	34,885	0.00%
M&T Bank Corp.	\$150,000	5.05%	27/1/2034	138,782	0.00%
ManpowerGroup, Inc.	€200,000	3.50%	30/6/2027	213,879	0.01%
Manufacturers & Traders Trust Co.	\$450,000	4.70%	27/1/2028	433,673	0.01%
Marathon Oil Corp.	\$150,000	4.40%	15/7/2027	146,806	0.01%
Marathon Oil Corp.	\$25,000	5.30%	1/4/2029	25,108	0.00%
Marathon Oil Corp.	\$75,000	6.80%	15/3/2032	81,599	0.00%
Marathon Oil Corp.	\$25,000	5.70%	1/4/2034	25,453	0.00%
Marathon Oil Corp.	\$35,000	6.60%	1/10/2037	37,912	0.00%
Marathon Oil Corp.	\$25,000	5.20%	1/6/2045	22,994	0.00%
Marathon Petroleum Corp.	\$135,000	5.13%	15/12/2026	134,530	0.00%
Marathon Petroleum Corp.	\$100,000	3.80%	1/4/2028	95,286	0.00%
Marathon Petroleum Corp.	\$30,000	6.50%	1/3/2041	31,211	0.00%
Marathon Petroleum Corp.	\$50,000	4.75%	15/9/2044	42,630	0.00%
Marathon Petroleum Corp.	\$35,000	4.50%	1/4/2048	28,163	0.00%
Marathon Petroleum Corp.	\$75,000	5.00%	15/9/2054	63,441	0.00%
Markel Group, Inc.	\$100,000	4.30%	1/11/2047	79,900	0.00%
Markel Group, Inc.	\$10,000	5.00%	20/5/2049	8,841	0.00%
Markel Group, Inc.	\$100,000	4.15%	17/9/2050	76,785	0.00%
Markel Group, Inc.	\$50,000	6.00%	16/5/2054	49,498	0.00%
Marriott International, Inc.	\$32,000	3.13%	15/6/2026	30,709	0.00%
Marriott International, Inc.	\$35,000	4.65%	1/12/2028	34,273	0.00%
Marriott International, Inc.	\$30,000	4.90%	15/4/2029	29,681	0.00%

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Marriott International, Inc.	\$50,000	4.88%	15/5/2029	49,366	0.00%
Marriott International, Inc.	\$100,000	4.63%	15/6/2030	97,037	0.00%
Marriott International, Inc.	\$250,000	2.85%	15/4/2031	214,029	0.01%
Marriott International, Inc.	\$50,000	3.50%	15/10/2032	43,402	0.00%
Marriott International, Inc.	\$100,000	2.75%	15/10/2033	80,740	0.00%
Marriott International, Inc.	\$75,000	5.30%	15/5/2034	73,606	0.00%
Mars, Inc.	\$50,000	4.65%	20/4/2031	48,768	0.00%
Mars, Inc.	\$100,000	1.63%	16/7/2032	77,914	0.00%
Mars, Inc.	\$100,000	4.75%	20/4/2033	97,082	0.00%
Mars, Inc.	\$25,000	3.88%	1/4/2039	21,222	0.00%
Mars, Inc.	\$175,000	2.38%	16/7/2040	117,773	0.00%
Mars, Inc.	\$100,000	3.95%	1/4/2049	79,484	0.00%
Mars, Inc.	\$25,000	4.20%	1/4/2059	19,938	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	3.75%	14/3/2026	390,439	0.01%
Marsh & McLennan Cos, Inc.	€100,000	1.98%	21/3/2030	99,562	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	2.25%	15/11/2030	85,216	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	4.75%	15/3/2039	93,006	0.00%
Marsh & McLennan Cos, Inc.	\$35,000	4.20%	1/3/2048	28,440	0.00%
Marsh & McLennan Cos, Inc.	\$125,000	4.90%	15/3/2049	112,014	0.00%
Marsh & McLennan Cos, Inc.	\$75,000	2.90%	15/12/2051	46,763	0.00%
Marsh & McLennan Cos, Inc.	\$50,000	6.25%	1/11/2052	54,123	0.00%
Marsh & McLennan Cos, Inc.	\$150,000	5.45%	15/3/2054	145,749	0.01%
Martin Marietta Materials, Inc.	\$35,000	2.50%	15/3/2030	30,389	0.00%
Martin Marietta Materials, Inc.	\$150,000	2.40%	15/7/2031	124,154	0.00%
Martin Marietta Materials, Inc.	\$25,000	4.25%	15/12/2047	20,314	0.00%
Martin Marietta Materials, Inc.	\$46,000	3.20%	15/7/2051	30,622	0.00%
Marvell Technology, Inc.	\$300,000	2.45%	15/4/2028	270,767	0.01%
Maryland Economic Development Corp.	\$25,000	5.94%	31/5/2057	25,146	0.00%
Masco Corp.	\$25,000	3.50%	15/11/2027	23,623	0.00%
Masco Corp.	\$150,000	1.50%	15/2/2028	131,487	0.00%
Masco Corp.	\$30,000	2.00%	1/10/2030	24,693	0.00%
Masco Corp.	\$50,000	3.13%	15/2/2051	32,403	0.00%
Mass General Brigham, Inc.	\$20,000	3.19%	1/7/2049	13,994	0.00%
Mass General Brigham, Inc.	\$50,000	3.34%	1/7/2060	33,546	0.00%
Massachusetts Electric Co.	\$55,000	5.90%	15/11/2039	54,237	0.00%
Massachusetts Electric Co.	\$90,000	4.00%	15/8/2046	68,308	0.00%
Massachusetts Electric Co.	\$75,000	5.87%	26/2/2054	74,304	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	91,168	0.00%
Massachusetts Institute of Technology	\$15,000	2.99%	1/7/2050	10,531	0.00%
Massachusetts Institute of Technology	\$100,000	3.07%	1/4/2052	71,035	0.00%
Massachusetts Institute of Technology	\$50,000	5.60%	1/7/2111	52,854	0.00%
Massachusetts Institute of Technology	\$60,000	3.89%	1/7/2116	44,174	0.00%
Massachusetts Mutual Life Insurance Co.	\$100,000	3.20%	1/12/2061	60,937	0.00%
Massachusetts Mutual Life Insurance Co.	\$10,000	4.50%	15/4/2065	7,694	0.00%
Massachusetts Mutual Life Insurance Co.	\$100,000	5.08%	15/2/2069	87,549	0.00%
Massachusetts Mutual Life Insurance Co.	\$40,000	3.73%	15/10/2070	26,895	0.00%
Massachusetts School Building Authority	\$90,000	3.40%	15/10/2040	73,181	0.00%
Massachusetts School Building Authority	\$30,000	2.95%	15/5/2043	22,461	0.00%
MassMutual Global Funding II	\$200,000	4.50%	10/4/2026	197,767	0.01%
MassMutual Global Funding II	\$300,000	5.05%	14/6/2028	300,004	0.01%
MassMutual Global Funding II	\$300,000	2.15%	9/3/2031	252,344	0.01%
MasTec, Inc.	\$50,000	4.50%	15/8/2028	47,680	0.00%
MasTec, Inc.	\$50,000	5.90%	15/6/2029	50,237	0.00%
Mastercard, Inc.	\$100,000	2.95%	21/11/2026	95,437	0.00%
Mastercard, Inc.	\$100,000	4.88%	9/3/2028	100,529	0.00%
Mastercard, Inc.	€100,000	1.00%	22/2/2029	97,395	0.00%
Mastercard, Inc.	\$40,000	2.95%	1/6/2029	36,767	0.00%
Mastercard, Inc.	\$100,000	1.90%	15/3/2031	83,418	0.00%
Mastercard, Inc.	\$200,000	2.00%	18/11/2031	164,337	0.01%
Mastercard, Inc.	\$70,000	4.88%	9/5/2034	69,199	0.00%
Mastercard, Inc.	\$75,000	3.95%	26/2/2048	60,758	0.00%
Mastercard, Inc.	\$60,000	3.65%	1/6/2049	45,822	0.00%
Mastercard, Inc.	\$150,000	3.85%	26/3/2050	118,314	0.00%
Mastercard, Inc.	\$125,000	2.95%	15/3/2051	82,705	0.00%
Mattel, Inc.	\$75,000	3.38%	1/4/2026	72,034	0.00%
Mattel, Inc.	\$50,000	5.45%	1/11/2041	44,783	0.00%
Mayo Clinic	\$100,000	3.20%	15/11/2061	66,705	0.00%
McCormick & Co., Inc.	\$25,000	3.40%	15/8/2027	23,752	0.00%
McCormick & Co., Inc.	\$100,000	2.50%	15/4/2030	86,700	0.00%
McCormick & Co., Inc.	\$50,000	4.95%	15/4/2033	48,776	0.00%
McDonald's Corp.	\$85,000	3.70%	30/1/2026	83,066	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	€100,000	0.90%	15/6/2026	102,034	0.00%
McDonald's Corp.	\$325,000	3.50%	1/7/2027	311,444	0.01%
McDonald's Corp.	\$25,000	3.80%	1/4/2028	24,004	0.00%
McDonald's Corp.	€115,000	0.25%	4/10/2028	108,099	0.00%
McDonald's Corp.	\$150,000	5.00%	17/5/2029	149,878	0.01%
McDonald's Corp.	\$75,000	2.63%	1/9/2029	67,206	0.00%
McDonald's Corp.	\$100,000	3.60%	1/7/2030	92,700	0.00%
McDonald's Corp.	€300,000	3.88%	20/2/2031	325,988	0.01%
McDonald's Corp.	\$150,000	5.20%	17/5/2034	150,463	0.01%
McDonald's Corp.	€200,000	4.13%	28/11/2035	217,802	0.01%
McDonald's Corp.	\$75,000	4.70%	9/12/2035	71,227	0.00%
McDonald's Corp.	\$25,000	5.70%	1/2/2039	25,554	0.00%
McDonald's Corp.	\$15,000	3.63%	1/5/2043	11,454	0.00%
McDonald's Corp.	\$125,000	4.88%	9/12/2045	112,333	0.00%
McDonald's Corp.	\$175,000	4.45%	1/3/2047	146,898	0.01%
McDonald's Corp.	\$25,000	4.45%	1/9/2048	21,003	0.00%
McDonald's Corp.	\$145,000	3.63%	1/9/2049	105,185	0.00%
McDonald's Corp.	\$200,000	4.20%	1/4/2050	159,542	0.01%
McDonald's Corp.	\$55,000	5.15%	9/9/2052	50,771	0.00%
McKesson Corp.	\$50,000	5.25%	15/2/2026	49,957	0.00%
MDC Holdings, Inc.	\$50,000	2.50%	15/1/2031	44,491	0.00%
MDC Holdings, Inc.	\$50,000	3.97%	6/8/2061	42,348	0.00%
MedStar Health, Inc.	\$10,000	3.63%	15/8/2049	7,566	0.00%
Medtronic Global Holdings SCA	€200,000	0.00%	15/10/2025	204,751	0.01%
Medtronic Global Holdings SCA	€123,000	2.63%	15/10/2025	129,880	0.00%
Medtronic Global Holdings SCA	€600,000	1.13%	7/3/2027	606,165	0.02%
Medtronic Global Holdings SCA	\$50,000	4.25%	30/3/2028	48,846	0.00%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	91,177	0.00%
Medtronic Global Holdings SCA	€100,000	3.13%	15/10/2031	104,883	0.00%
Medtronic Global Holdings SCA	€100,000	0.75%	15/10/2032	86,935	0.00%
Medtronic Global Holdings SCA	\$65,000	4.50%	30/3/2033	62,493	0.00%
Medtronic Global Holdings SCA	€104,000	3.38%	15/10/2034	109,247	0.00%
Medtronic Global Holdings SCA	€100,000	1.50%	2/7/2039	78,384	0.00%
Medtronic Global Holdings SCA	€100,000	1.63%	15/10/2050	67,546	0.00%
Medtronic, Inc.	\$118,000	4.38%	15/3/2035	111,115	0.00%
Medtronic, Inc.	\$100,000	4.00%	1/4/2043	85,411	0.00%
Medtronic, Inc.	\$68,000	4.63%	15/3/2045	61,463	0.00%
Medtronic, Inc.	€163,000	4.15%	15/10/2053	176,843	0.01%
Memorial Health Services	\$55,000	3.45%	1/11/2049	40,916	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	2.96%	1/1/2050	67,623	0.00%
Memorial Sloan-Kettering Cancer Center	\$30,000	4.20%	1/7/2055	24,865	0.00%
Merck & Co., Inc.	\$200,000	0.75%	24/2/2026	186,780	0.01%
Merck & Co., Inc.	\$100,000	1.70%	10/6/2027	91,792	0.00%
Merck & Co., Inc.	\$50,000	4.05%	17/5/2028	48,976	0.00%
Merck & Co., Inc.	\$50,000	1.90%	10/12/2028	44,455	0.00%
Merck & Co., Inc.	\$50,000	3.40%	7/3/2029	47,198	0.00%
Merck & Co., Inc.	\$100,000	4.30%	17/5/2030	97,441	0.00%
Merck & Co., Inc.	\$125,000	2.15%	10/12/2031	103,912	0.00%
Merck & Co., Inc.	\$75,000	4.50%	17/5/2033	72,465	0.00%
Merck & Co., Inc.	\$75,000	3.90%	7/3/2039	64,752	0.00%
Merck & Co., Inc.	\$350,000	2.35%	24/6/2040	238,895	0.01%
Merck & Co., Inc.	\$60,000	3.60%	15/9/2042	47,491	0.00%
Merck & Co., Inc.	\$50,000	4.90%	17/5/2044	46,902	0.00%
Merck & Co., Inc.	\$200,000	3.70%	10/2/2045	156,919	0.01%
Merck & Co., Inc.	\$50,000	4.00%	7/3/2049	40,413	0.00%
Merck & Co., Inc.	\$400,000	2.75%	10/12/2051	250,114	0.01%
Merck & Co., Inc.	\$65,000	5.00%	17/5/2053	61,172	0.00%
Merck & Co., Inc.	\$125,000	2.90%	10/12/2061	74,813	0.00%
Merck & Co., Inc.	\$50,000	5.15%	17/5/2063	47,440	0.00%
Mercury General Corp.	\$10,000	4.40%	15/3/2027	9,648	0.00%
Met Tower Global Funding	\$150,000	5.25%	12/4/2029	150,776	0.01%
Meta Platforms, Inc.	\$390,000	3.50%	15/8/2027	374,570	0.01%
Meta Platforms, Inc.	\$250,000	4.60%	15/5/2028	249,023	0.01%
Meta Platforms, Inc.	\$315,000	3.85%	15/8/2032	293,085	0.01%
Meta Platforms, Inc.	\$165,000	4.45%	15/8/2052	142,270	0.00%
Meta Platforms, Inc.	\$200,000	5.60%	15/5/2053	204,150	0.01%
Meta Platforms, Inc.	\$90,000	4.65%	15/8/2062	77,755	0.00%
Meta Platforms, Inc.	\$100,000	5.75%	15/5/2063	102,826	0.00%
MetLife Capital Trust IV	\$100,000	7.88%	15/12/2037	107,315	0.00%
MetLife, Inc.	\$50,000	5.30%	15/12/2034	49,868	0.00%
MetLife, Inc.	\$150,000	6.40%	15/12/2036	151,882	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MetLife, Inc.	\$20,000	10.75%	1/8/2039	26,653	0.00%
MetLife, Inc.	\$35,000	4.13%	13/8/2042	29,020	0.00%
MetLife, Inc.	\$40,000	4.88%	13/11/2043	36,408	0.00%
MetLife, Inc.	\$50,000	4.72%	15/12/2044	44,122	0.00%
MetLife, Inc.	\$225,000	4.05%	1/3/2045	180,700	0.01%
MetLife, Inc.	\$50,000	4.60%	13/5/2046	43,533	0.00%
MetLife, Inc.	\$125,000	5.00%	15/7/2052	113,908	0.00%
MetLife, Inc.	\$50,000	5.25%	15/1/2054	47,452	0.00%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,910	0.01%
Metropolitan Life Global Funding I	\$150,000	5.05%	11/6/2027	149,836	0.01%
Metropolitan Life Global Funding I	£200,000	0.63%	8/12/2027	218,618	0.01%
Metropolitan Life Global Funding I	CAD70,000	1.95%	20/3/2028	46,885	0.00%
Metropolitan Life Global Funding I	CAD265,000	2.45%	12/1/2029	178,210	0.01%
Metropolitan Life Global Funding I	\$150,000	4.30%	25/8/2029	144,240	0.01%
Metropolitan Life Global Funding I	€200,000	5.00%	10/1/2030	253,667	0.01%
Metropolitan Life Global Funding I	CAD15,000	3.39%	9/4/2030	10,381	0.00%
Metropolitan Life Global Funding I	€200,000	3.75%	5/12/2030	217,850	0.01%
Metropolitan Life Global Funding I	\$300,000	5.15%	28/3/2033	296,181	0.01%
Metropolitan Life Global Funding I	€204,000	3.63%	26/3/2034	217,764	0.01%
Metropolitan Transportation Authority	\$50,000	7.34%	15/11/2039	58,031	0.00%
Metropolitan Transportation Authority	\$40,000	6.67%	15/11/2039	43,148	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	\$25,000	7.46%	1/10/2046	30,017	0.00%
Metropolitan Water Reclamation District of Greater Chicago	\$10,000	5.72%	1/12/2038	10,294	0.00%
Michigan Finance Authority	\$25,000	3.08%	1/12/2034	21,585	0.00%
Michigan Finance Authority	\$25,000	3.38%	1/12/2040	20,208	0.00%
Michigan State University	\$50,000	4.17%	15/8/2122	38,519	0.00%
Michigan Strategic Fund	\$25,000	3.23%	1/9/2047	19,012	0.00%
Microchip Technology, Inc.	\$50,000	4.25%	1/9/2025	49,221	0.00%
Microchip Technology, Inc.	\$80,000	5.05%	15/3/2029	79,336	0.00%
Micron Technology, Inc.	\$5,000	4.19%	15/2/2027	4,860	0.00%
Micron Technology, Inc.	\$250,000	3.37%	1/11/2041	182,916	0.01%
Micron Technology, Inc.	\$50,000	3.48%	1/11/2051	34,382	0.00%
Microsoft Corp.	\$1,330,000	3.13%	3/11/2025	1,297,513	0.03%
Microsoft Corp.	\$1,350,000	2.40%	8/8/2026	1,284,143	0.03%
Microsoft Corp.	€300,000	3.13%	6/12/2028	322,350	0.01%
Microsoft Corp.	\$100,000	1.35%	15/9/2030	82,449	0.00%
Microsoft Corp.	\$150,000	4.20%	3/11/2035	143,358	0.01%
Microsoft Corp.	\$50,000	3.45%	8/8/2036	43,593	0.00%
Microsoft Corp.	\$187,000	4.10%	6/2/2037	175,316	0.01%
Microsoft Corp.	\$400,000	3.75%	12/2/2045	335,269	0.01%
Microsoft Corp.	\$400,000	3.70%	8/8/2046	327,898	0.01%
Microsoft Corp.	\$625,000	2.53%	1/6/2050	394,590	0.01%
Microsoft Corp.	\$100,000	2.50%	15/9/2050	62,949	0.00%
Microsoft Corp.	\$288,000	2.92%	17/3/2052	195,625	0.01%
Microsoft Corp.	\$249,000	2.68%	1/6/2060	151,385	0.01%
Microsoft Corp.	\$81,000	3.04%	17/3/2062	53,592	0.00%
Mid-America Apartments LP	\$100,000	1.10%	15/9/2026	91,371	0.00%
Mid-America Apartments LP	\$125,000	4.20%	15/6/2028	121,149	0.00%
Mid-America Apartments LP	\$50,000	2.75%	15/3/2030	44,262	0.00%
Mid-America Apartments LP	\$50,000	5.30%	15/2/2032	49,802	0.00%
Mid-America Apartments LP	\$100,000	2.88%	15/9/2051	62,079	0.00%
MidAmerican Energy Co.	\$125,000	4.80%	15/9/2043	112,787	0.00%
MidAmerican Energy Co.	\$70,000	4.40%	15/10/2044	59,394	0.00%
MidAmerican Energy Co.	\$150,000	3.95%	1/8/2047	116,799	0.00%
MidAmerican Energy Co.	\$45,000	3.65%	1/8/2048	33,715	0.00%
MidAmerican Energy Co.	\$50,000	4.25%	15/7/2049	41,095	0.00%
MidAmerican Energy Co.	\$50,000	5.85%	15/9/2054	51,244	0.00%
MidAmerican Energy Co.	\$50,000	5.30%	1/2/2055	47,620	0.00%
Mid-Atlantic Interstate Transmission LLC	\$50,000	4.10%	15/5/2028	48,000	0.00%
Midwest Connector Capital Co. LLC	\$50,000	4.63%	1/4/2029	48,541	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$615,000	6.50%	20/6/2027	616,358	0.02%
Mississippi Power Co.	\$50,000	4.25%	15/3/2042	41,070	0.00%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	101,458	0.00%
Mohawk Industries, Inc.	\$50,000	5.85%	18/9/2028	51,013	0.00%
Molson Coors Beverage Co.	\$165,000	3.00%	15/7/2026	157,974	0.01%
Molson Coors Beverage Co.	\$50,000	5.00%	1/5/2042	45,745	0.00%
Molson Coors Beverage Co.	\$175,000	4.20%	15/7/2046	139,734	0.00%
Molson Coors International LP	CAD25,000	3.44%	15/7/2026	17,808	0.00%
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	197,131	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mondelez International Holdings Netherlands BV	€100,000	0.00%	22/9/2026	99,429	0.00%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	91,520	0.00%
Mondelez International Holdings Netherlands BV	€100,000	1.25%	9/9/2041	72,492	0.00%
Mondelez International, Inc.	\$100,000	2.63%	17/3/2027	93,745	0.00%
Mondelez International, Inc.	\$100,000	2.75%	13/4/2030	88,629	0.00%
Mondelez International, Inc.	\$50,000	1.88%	15/10/2032	39,286	0.00%
Mondelez International, Inc.	\$75,000	2.63%	4/9/2050	44,848	0.00%
Monongahela Power Co.	\$15,000	5.85%	15/2/2034	15,273	0.00%
Monongahela Power Co.	\$40,000	5.40%	15/12/2043	37,282	0.00%
Moody's Corp.	\$250,000	2.75%	19/8/2041	172,692	0.01%
Moody's Corp.	\$50,000	3.25%	20/5/2050	34,186	0.00%
Morgan Stanley	\$200,000	5.00%	24/11/2025	198,537	0.01%
Morgan Stanley	\$125,000	3.88%	27/1/2026	122,192	0.00%
Morgan Stanley	\$100,000	4.68%	17/7/2026	99,023	0.00%
Morgan Stanley	\$100,000	3.13%	27/7/2026	95,617	0.00%
Morgan Stanley	\$500,000	6.14%	16/10/2026	503,350	0.01%
Morgan Stanley	\$425,000	0.99%	10/12/2026	397,580	0.01%
Morgan Stanley	\$80,000	5.05%	28/1/2027	79,560	0.00%
Morgan Stanley	£200,000	2.63%	9/3/2027	236,142	0.01%
Morgan Stanley	\$200,000	3.95%	23/4/2027	193,162	0.01%
Morgan Stanley	\$250,000	1.59%	4/5/2027	233,027	0.01%
Morgan Stanley	CAD100,000	1.78%	4/8/2027	68,819	0.00%
Morgan Stanley	€1,100,000	0.41%	29/10/2027	1,094,593	0.03%
Morgan Stanley	\$600,000	2.48%	21/1/2028	559,331	0.02%
Morgan Stanley	\$1,095,000	5.65%	13/4/2028	1,105,562	0.03%
Morgan Stanley	\$630,000	3.59%	22/7/2028	599,020	0.02%
Morgan Stanley	\$400,000	3.77%	24/1/2029	380,837	0.01%
Morgan Stanley	\$80,000	5.12%	1/2/2029	79,686	0.00%
Morgan Stanley	\$200,000	5.16%	20/4/2029	199,305	0.01%
Morgan Stanley	\$140,000	5.45%	20/7/2029	140,831	0.00%
Morgan Stanley	\$140,000	6.41%	1/11/2029	146,050	0.01%
Morgan Stanley	\$150,000	5.17%	16/1/2030	149,548	0.01%
Morgan Stanley	\$445,000	4.43%	23/1/2030	430,197	0.01%
Morgan Stanley	\$95,000	5.66%	18/4/2030	96,586	0.00%
Morgan Stanley	\$375,000	2.70%	22/1/2031	328,729	0.01%
Morgan Stanley	€200,000	0.50%	7/2/2031	178,608	0.01%
Morgan Stanley	\$100,000	1.79%	13/2/2032	80,374	0.00%
Morgan Stanley	€100,000	2.95%	7/5/2032	101,295	0.00%
Morgan Stanley	\$500,000	2.24%	21/7/2032	409,028	0.01%
Morgan Stanley	\$250,000	2.51%	20/10/2032	206,820	0.01%
Morgan Stanley	\$300,000	2.94%	21/1/2033	255,033	0.01%
Morgan Stanley	\$100,000	4.89%	20/7/2033	96,412	0.00%
Morgan Stanley	£100,000	5.79%	18/11/2033	129,694	0.00%
Morgan Stanley	€300,000	5.15%	25/1/2034	348,639	0.01%
Morgan Stanley	\$800,000	5.25%	21/4/2034	787,824	0.02%
Morgan Stanley	\$300,000	5.42%	21/7/2034	298,403	0.01%
Morgan Stanley	\$140,000	6.63%	1/11/2034	151,209	0.01%
Morgan Stanley	\$650,000	5.47%	18/1/2035	648,502	0.02%
Morgan Stanley	€547,000	3.96%	21/3/2035	582,692	0.02%
Morgan Stanley	\$95,000	5.83%	19/4/2035	97,493	0.00%
Morgan Stanley	\$450,000	2.48%	16/9/2036	356,136	0.01%
Morgan Stanley	\$100,000	5.95%	19/1/2038	99,431	0.00%
Morgan Stanley	\$275,000	3.97%	22/7/2038	232,791	0.01%
Morgan Stanley	\$50,000	4.46%	22/4/2039	44,689	0.00%
Morgan Stanley	\$200,000	3.22%	22/4/2042	149,911	0.01%
Morgan Stanley	\$125,000	6.38%	24/7/2042	137,416	0.00%
Morgan Stanley	\$225,000	4.30%	27/1/2045	191,409	0.01%
Morgan Stanley	\$150,000	4.38%	22/1/2047	128,420	0.00%
Morgan Stanley	\$250,000	2.80%	25/1/2052	157,248	0.01%
Morgan Stanley Bank NA	\$250,000	5.88%	30/10/2026	252,986	0.01%
Morgan Stanley Bank NA	\$250,000	4.95%	14/1/2028	248,127	0.01%
Morgan Stanley Bank NA	\$250,000	5.50%	26/5/2028	251,726	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$35,000	3.73%	15/5/2048	34,187	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$200,000	3.53%	15/10/2048	194,130	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$67,746	3.27%	15/1/2049	65,526	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$200,000	3.33%	15/5/2049	191,815	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$375,000	3.72%	15/12/2049	356,956	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$200,000	3.60%	15/5/2050	189,614	0.01%
Morgan Stanley Capital I Trust 2016	\$24,970	3.33%	15/3/2049	24,083	0.00%
Morgan Stanley Capital I Trust 2017	\$625,000	3.59%	15/12/2050	584,920	0.02%
Morgan Stanley Capital I Trust 2018	\$25,000	4.31%	15/12/2051	23,788	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mosaic Co.	\$150,000	4.05%	15/11/2027	143,941	0.01%
Mosaic Co.	\$25,000	5.45%	15/11/2033	24,769	0.00%
Mosaic Co.	\$160,000	5.63%	15/11/2043	151,301	0.01%
Motorola Solutions, Inc.	\$30,000	5.00%	15/4/2029	29,772	0.00%
Motorola Solutions, Inc.	\$300,000	2.30%	15/11/2030	252,204	0.01%
Motorola Solutions, Inc.	\$100,000	2.75%	24/5/2031	84,763	0.00%
Motorola Solutions, Inc.	\$70,000	5.40%	15/4/2034	69,365	0.00%
Mount Nittany Medical Center Obligated Group	\$25,000	3.80%	15/11/2052	19,332	0.00%
Mount Sinai Hospital	\$10,000	3.74%	1/7/2049	7,268	0.00%
Mount Sinai Hospital	\$75,000	3.39%	1/7/2050	49,355	0.00%
MPLX LP	\$90,000	1.75%	1/3/2026	84,614	0.00%
MPLX LP	\$50,000	4.13%	1/3/2027	48,570	0.00%
MPLX LP	\$50,000	4.25%	1/12/2027	48,401	0.00%
MPLX LP	\$140,000	4.00%	15/3/2028	133,958	0.00%
MPLX LP	\$55,000	2.65%	15/8/2030	47,409	0.00%
MPLX LP	\$95,000	5.00%	1/3/2033	90,817	0.00%
MPLX LP	\$110,000	5.50%	1/6/2034	108,320	0.00%
MPLX LP	\$280,000	4.50%	15/4/2038	244,395	0.01%
MPLX LP	\$125,000	5.20%	1/3/2047	111,918	0.00%
MPLX LP	\$25,000	5.20%	1/12/2047	22,009	0.00%
MPLX LP	\$75,000	4.70%	15/4/2048	61,991	0.00%
MPLX LP	\$100,000	5.50%	15/2/2049	92,380	0.00%
MPLX LP	\$100,000	4.95%	14/3/2052	84,909	0.00%
MPLX LP	\$30,000	4.90%	15/4/2058	24,676	0.00%
MSCI, Inc.	\$250,000	3.25%	15/8/2033	206,595	0.01%
Municipal Electric Authority of Georgia	\$73,000	6.64%	1/4/2057	79,374	0.00%
Municipal Electric Authority of Georgia	\$24,000	7.06%	1/4/2057	26,851	0.00%
Mutual of Omaha Cos Global Funding	\$200,000	5.80%	27/7/2026	200,893	0.01%
Mutual of Omaha Cos Global Funding	\$50,000	5.35%	9/4/2027	50,003	0.00%
Mylan, Inc.	\$50,000	4.55%	15/4/2028	48,175	0.00%
Mylan, Inc.	\$90,000	5.20%	15/4/2048	73,053	0.00%
Narragansett Electric Co.	\$100,000	3.40%	9/4/2030	91,486	0.00%
Narragansett Electric Co.	\$50,000	5.35%	1/5/2034	49,507	0.00%
Nasdaq, Inc.	\$100,000	5.35%	28/6/2028	100,846	0.00%
Nasdaq, Inc.	€200,000	4.50%	15/2/2032	224,177	0.01%
Nasdaq, Inc.	€100,000	0.90%	30/7/2033	83,825	0.00%
Nasdaq, Inc.	\$60,000	5.55%	15/2/2034	60,112	0.00%
Nasdaq, Inc.	\$200,000	2.50%	21/12/2040	130,713	0.00%
Nasdaq, Inc.	\$60,000	5.95%	15/8/2053	60,650	0.00%
Nasdaq, Inc.	\$60,000	6.10%	28/6/2063	60,869	0.00%
National Fuel Gas Co.	\$25,000	5.50%	15/1/2026	24,905	0.00%
National Fuel Gas Co.	\$55,000	2.95%	1/3/2031	46,080	0.00%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	203,780	0.01%
National Grid North America, Inc.	€100,000	1.05%	20/1/2031	89,631	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	1.00%	15/6/2026	92,263	0.00%
National Rural Utilities Cooperative Finance Corp.	\$50,000	4.80%	5/2/2027	49,683	0.00%
National Rural Utilities Cooperative Finance Corp.	\$50,000	5.10%	6/5/2027	50,042	0.00%
National Rural Utilities Cooperative Finance Corp.	\$50,000	4.85%	7/2/2029	49,721	0.00%
National Rural Utilities Cooperative Finance Corp.	\$75,000	5.15%	15/6/2029	75,218	0.00%
National Rural Utilities Cooperative Finance Corp.	\$10,000	2.40%	15/3/2030	8,644	0.00%
National Rural Utilities Cooperative Finance Corp.	\$50,000	5.00%	7/2/2031	49,475	0.00%
National Rural Utilities Cooperative Finance Corp.	\$40,000	4.02%	1/11/2032	36,600	0.00%
National Rural Utilities Cooperative Finance Corp.	\$45,000	5.80%	15/1/2033	46,297	0.00%
National Rural Utilities Cooperative Finance Corp.	\$20,000	4.40%	1/11/2048	16,691	0.00%
National Rural Utilities Cooperative Finance Corp.	\$190,000	4.30%	15/3/2049	155,461	0.01%
Nationwide Children's Hospital, Inc.	\$25,000	4.56%	1/11/2052	22,531	0.00%
Nationwide Financial Services, Inc.	\$25,000	5.30%	18/11/2044	22,811	0.00%
Nationwide Financial Services, Inc.	\$70,000	3.90%	30/11/2049	52,375	0.00%
Nationwide Mutual Insurance Co.	\$50,000	9.38%	15/8/2039	63,520	0.00%
Nationwide Mutual Insurance Co.	\$200,000	4.35%	30/4/2050	154,217	0.01%
Nature Conservancy	\$50,000	3.96%	1/3/2052	40,841	0.00%
NBCUniversal Media LLC	\$300,000	4.45%	15/1/2043	259,041	0.01%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	328,545	0.01%
Nestle Capital Corp.	AUD250,000	5.25%	4/4/2034	165,804	0.01%
Nestle Capital Corp.	\$150,000	5.10%	12/3/2054	143,301	0.01%
Nestle Finance International Ltd.	€300,000	3.50%	13/12/2027	324,884	0.01%
Nestle Finance International Ltd.	€200,000	3.25%	15/1/2031	215,336	0.01%
Nestle Finance International Ltd.	€100,000	3.38%	15/11/2034	107,349	0.00%
Nestle Holdings, Inc.	\$150,000	0.63%	15/1/2026	140,401	0.00%
Nestle Holdings, Inc.	\$150,000	5.25%	13/3/2026	150,454	0.01%
Nestle Holdings, Inc.	\$150,000	1.15%	14/1/2027	136,366	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	\$150,000	5.00%	14/3/2028	150,546	0.01%
Nestle Holdings, Inc.	CAD110,000	2.19%	26/1/2029	73,561	0.00%
Nestle Holdings, Inc.	\$250,000	1.25%	15/9/2030	202,081	0.01%
Nestle Holdings, Inc.	\$150,000	1.88%	14/9/2031	123,165	0.00%
Nestle Holdings, Inc.	\$150,000	4.85%	14/3/2033	149,523	0.01%
Nestle Holdings, Inc.	\$150,000	3.90%	24/9/2038	129,835	0.00%
Nestle Holdings, Inc.	\$25,000	4.00%	24/9/2048	20,267	0.00%
Nestle Holdings, Inc.	\$150,000	2.63%	14/9/2051	92,436	0.00%
Nestle SA	CHF200,000	1.63%	7/11/2025	223,594	0.01%
Netflix, Inc.	€600,000	3.88%	15/11/2029	651,119	0.02%
Netflix, Inc.	\$500,000	5.38%	15/11/2029	504,527	0.01%
Netflix, Inc.	\$500,000	4.88%	15/6/2030	491,845	0.01%
Netflix, Inc.	€100,000	3.63%	15/6/2030	106,904	0.00%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$25,000	4.50%	15/3/2027	24,007	0.00%
Nevada Power Co.	\$10,000	2.40%	1/5/2030	8,606	0.00%
Nevada Power Co.	\$100,000	6.75%	1/7/2037	110,241	0.00%
Nevada Power Co.	\$10,000	3.13%	1/8/2050	6,385	0.00%
Nevada Power Co.	\$50,000	6.00%	15/3/2054	50,772	0.00%
New Hampshire Business Finance Authority	\$50,000	3.30%	1/4/2032	39,728	0.00%
New Jersey Economic Development Authority	\$50,000	7.43%	15/2/2029	53,191	0.00%
New Jersey Transportation Trust Fund Authority	\$40,000	4.13%	15/6/2042	33,715	0.00%
New Jersey Turnpike Authority	\$245,000	7.41%	1/1/2040	286,905	0.01%
New Mountain Finance Corp.	\$25,000	6.88%	1/2/2029	24,408	0.00%
New York & Presbyterian Hospital	\$125,000	3.95%	1/8/2119	89,871	0.00%
New York City Municipal Water Finance Authority	\$30,000	5.75%	15/6/2041	30,357	0.00%
New York City Municipal Water Finance Authority	\$320,000	6.01%	15/6/2042	332,784	0.01%
New York City Municipal Water Finance Authority	\$60,000	5.44%	15/6/2043	58,495	0.00%
New York City Municipal Water Finance Authority	\$10,000	5.88%	15/6/2044	10,230	0.00%
New York Life Global Funding	\$50,000	5.45%	18/9/2026	50,248	0.00%
New York Life Global Funding	€100,000	0.25%	23/1/2027	98,932	0.00%
New York Life Global Funding	£100,000	1.50%	15/7/2027	114,765	0.00%
New York Life Global Funding	\$270,000	4.85%	9/1/2028	268,203	0.01%
New York Life Global Funding	\$50,000	3.00%	10/1/2028	46,703	0.00%
New York Life Global Funding	CAD55,000	2.00%	17/4/2028	36,850	0.00%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	268,112	0.01%
New York Life Global Funding	€200,000	0.25%	4/10/2028	188,575	0.01%
New York Life Global Funding	\$50,000	4.70%	29/1/2029	49,604	0.00%
New York Life Global Funding	\$50,000	5.00%	6/6/2029	49,849	0.00%
New York Life Global Funding	€300,000	3.45%	30/1/2031	321,598	0.01%
New York Life Global Funding	£166,000	4.88%	30/4/2031	210,073	0.01%
New York Life Global Funding	\$700,000	4.55%	28/1/2033	665,193	0.02%
New York Life Insurance Co.	\$100,000	3.75%	15/5/2050	74,630	0.00%
New York Life Insurance Co.	\$125,000	4.45%	15/5/2069	101,193	0.00%
New York State Dormitory Authority	\$25,000	5.60%	15/3/2040	25,170	0.00%
New York State Electric & Gas Corp.	\$70,000	5.85%	15/8/2033	71,113	0.00%
New York State Electric & Gas Corp.	\$20,000	3.30%	15/9/2049	13,250	0.00%
New York State Thruway Authority	\$30,000	2.90%	1/1/2035	25,426	0.00%
NewMarket Corp.	\$100,000	2.70%	18/3/2031	83,257	0.00%
Newmont Corp.	\$55,000	2.80%	1/10/2029	49,333	0.00%
Newmont Corp.	\$25,000	5.88%	1/4/2035	25,854	0.00%
Newmont Corp.	\$50,000	6.25%	1/10/2039	52,759	0.00%
Newmont Corp.	\$300,000	4.88%	15/3/2042	276,705	0.01%
Newmont Corp.	\$25,000	5.45%	9/6/2044	24,147	0.00%
NextEra Energy Capital Holdings, Inc.	\$140,000	5.75%	1/9/2025	140,313	0.00%
NextEra Energy Capital Holdings, Inc.	\$60,000	1.88%	15/1/2027	55,297	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	3.55%	1/5/2027	391,576	0.01%
NextEra Energy Capital Holdings, Inc.	\$80,000	4.63%	15/7/2027	78,722	0.00%
NextEra Energy Capital Holdings, Inc.	\$80,000	4.90%	28/2/2028	79,247	0.00%
NextEra Energy Capital Holdings, Inc.	\$100,000	1.90%	15/6/2028	88,414	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	4.90%	15/3/2029	64,380	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	3.50%	1/4/2029	32,506	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	2.75%	1/11/2029	57,823	0.00%
NextEra Energy Capital Holdings, Inc.	\$40,000	5.00%	28/2/2030	39,676	0.00%
NextEra Energy Capital Holdings, Inc.	\$130,000	2.25%	1/6/2030	110,807	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	2.44%	15/1/2032	53,309	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	5.00%	15/7/2032	63,369	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	5.05%	28/2/2033	63,234	0.00%
NextEra Energy Capital Holdings, Inc.	\$80,000	5.25%	15/3/2034	78,603	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	3.00%	15/1/2052	22,134	0.00%
NextEra Energy Capital Holdings, Inc.	\$85,000	5.25%	28/2/2053	78,676	0.00%
NextEra Energy Capital Holdings, Inc.	\$60,000	5.55%	15/3/2054	57,572	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NextEra Energy Capital Holdings, Inc.	\$50,000	6.75%	15/6/2054	50,486	0.00%
NextEra Energy Capital Holdings, Inc.	\$100,000	6.70%	1/9/2054	100,245	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	4.80%	1/12/2077	32,284	0.00%
NextEra Energy Capital Holdings, Inc.	\$30,000	5.65%	1/5/2079	28,623	0.00%
NGPL PipeCo LLC	\$145,000	3.25%	15/7/2031	123,792	0.00%
Niagara Mohawk Power Corp.	\$35,000	3.03%	27/6/2050	21,922	0.00%
Niagara Mohawk Power Corp.	\$105,000	5.78%	16/9/2052	102,651	0.00%
Niagara Mohawk Power Corp.	\$50,000	5.66%	17/1/2054	48,013	0.00%
NIKE, Inc.	\$50,000	2.38%	1/11/2026	47,131	0.00%
NIKE, Inc.	\$150,000	2.75%	27/3/2027	142,051	0.00%
NIKE, Inc.	\$200,000	3.25%	27/3/2040	155,982	0.01%
NIKE, Inc.	\$100,000	3.88%	1/11/2045	80,244	0.00%
NIKE, Inc.	\$50,000	3.38%	1/11/2046	36,835	0.00%
NiSource, Inc.	\$100,000	0.95%	15/8/2025	94,996	0.00%
NiSource, Inc.	\$15,000	3.49%	15/5/2027	14,306	0.00%
NiSource, Inc.	\$75,000	5.25%	30/3/2028	74,920	0.00%
NiSource, Inc.	\$50,000	5.20%	1/7/2029	49,821	0.00%
NiSource, Inc.	\$10,000	2.95%	1/9/2029	8,983	0.00%
NiSource, Inc.	\$200,000	3.60%	1/5/2030	183,553	0.01%
NiSource, Inc.	\$225,000	1.70%	15/2/2031	179,176	0.01%
NiSource, Inc.	\$50,000	5.35%	1/4/2034	49,046	0.00%
NiSource, Inc.	\$50,000	5.95%	15/6/2041	50,098	0.00%
NiSource, Inc.	\$25,000	4.80%	15/2/2044	21,693	0.00%
NiSource, Inc.	\$50,000	4.38%	15/5/2047	40,168	0.00%
NiSource, Inc.	\$90,000	3.95%	30/3/2048	67,392	0.00%
NiSource, Inc.	\$75,000	6.95%	30/11/2054	75,366	0.00%
Nissan Motor Acceptance Co. LLC	\$25,000	7.05%	15/9/2028	26,023	0.00%
NNN, Inc.	\$50,000	4.30%	15/10/2028	48,178	0.00%
NNN, Inc.	\$50,000	5.60%	15/10/2033	49,778	0.00%
NNN, Inc.	\$50,000	5.50%	15/6/2034	49,546	0.00%
NNN, Inc.	\$100,000	3.50%	15/4/2051	69,522	0.00%
Nordson Corp.	\$50,000	5.80%	15/9/2033	51,318	0.00%
Norfolk Southern Corp.	\$405,000	2.55%	1/11/2029	356,756	0.01%
Norfolk Southern Corp.	\$200,000	3.00%	15/3/2032	172,399	0.01%
Norfolk Southern Corp.	\$100,000	5.55%	15/3/2034	101,950	0.00%
Norfolk Southern Corp.	\$25,000	4.45%	15/6/2045	21,239	0.00%
Norfolk Southern Corp.	\$25,000	3.94%	1/11/2047	19,256	0.00%
Norfolk Southern Corp.	\$125,000	3.40%	1/11/2049	87,455	0.00%
Norfolk Southern Corp.	\$50,000	3.05%	15/5/2050	32,553	0.00%
Norfolk Southern Corp.	\$25,000	4.05%	15/8/2052	19,264	0.00%
Norfolk Southern Corp.	\$275,000	3.70%	15/3/2053	198,304	0.01%
Norfolk Southern Corp.	\$250,000	4.55%	1/6/2053	209,481	0.01%
Norfolk Southern Corp.	\$100,000	5.95%	15/3/2064	101,995	0.00%
North Texas Tollway Authority	\$100,000	3.01%	1/1/2043	74,203	0.00%
North Texas Tollway Authority	\$40,000	6.72%	1/1/2049	45,282	0.00%
Northern Natural Gas Co.	\$25,000	4.30%	15/1/2049	19,980	0.00%
Northern Natural Gas Co.	\$115,000	3.40%	16/10/2051	76,174	0.00%
Northern States Power Co.	\$25,000	2.25%	1/4/2031	21,024	0.00%
Northern States Power Co.	\$245,000	3.40%	15/8/2042	185,132	0.01%
Northern States Power Co.	\$25,000	4.00%	15/8/2045	19,779	0.00%
Northern States Power Co.	\$15,000	2.90%	1/3/2050	9,544	0.00%
Northern States Power Co.	\$40,000	2.60%	1/6/2051	23,853	0.00%
Northern States Power Co.	\$25,000	3.20%	1/4/2052	16,637	0.00%
Northern States Power Co.	\$30,000	4.50%	1/6/2052	25,349	0.00%
Northern States Power Co.	\$50,000	5.10%	15/5/2053	46,146	0.00%
Northern States Power Co.	\$150,000	5.40%	15/3/2054	144,935	0.01%
Northern States Power Co.	\$50,000	5.65%	15/6/2054	49,914	0.00%
Northern Trust Corp.	\$50,000	4.00%	10/5/2027	48,813	0.00%
Northern Trust Corp.	\$100,000	6.13%	2/11/2032	104,879	0.00%
Northrop Grumman Corp.	\$350,000	3.25%	15/1/2028	329,590	0.01%
Northrop Grumman Corp.	\$150,000	4.70%	15/3/2033	144,789	0.01%
Northrop Grumman Corp.	\$200,000	5.15%	1/5/2040	191,277	0.01%
Northrop Grumman Corp.	\$25,000	5.05%	15/11/2040	23,770	0.00%
Northrop Grumman Corp.	\$175,000	4.03%	15/10/2047	138,418	0.00%
Northrop Grumman Corp.	\$75,000	5.25%	1/5/2050	71,128	0.00%
Northrop Grumman Corp.	\$50,000	4.95%	15/3/2053	45,066	0.00%
Northwell Healthcare, Inc.	\$50,000	3.98%	1/11/2046	38,699	0.00%
Northwell Healthcare, Inc.	\$25,000	3.81%	1/11/2049	18,588	0.00%
NorthWestern Corp.	\$25,000	4.18%	15/11/2044	20,372	0.00%
Northwestern Mutual Global Funding	\$50,000	5.07%	25/3/2027	50,047	0.00%
Northwestern Mutual Global Funding	\$100,000	4.35%	15/9/2027	97,749	0.00%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northwestern Mutual Global Funding	\$160,000	4.90%	12/6/2028	158,637	0.01%
Northwestern Mutual Global Funding	\$50,000	4.71%	10/1/2029	49,473	0.00%
Northwestern Mutual Global Funding	\$50,000	5.16%	28/5/2031	50,084	0.00%
Northwestern Mutual Life Insurance Co.	\$100,000	6.06%	30/3/2040	104,490	0.00%
Northwestern Mutual Life Insurance Co.	\$30,000	3.85%	30/9/2047	22,734	0.00%
Northwestern Mutual Life Insurance Co.	\$99,000	3.45%	30/3/2051	69,175	0.00%
Northwestern Mutual Life Insurance Co.	\$81,000	3.63%	30/9/2059	55,346	0.00%
Northwestern University	\$100,000	4.64%	1/12/2044	94,700	0.00%
NOV, Inc.	\$30,000	3.60%	1/12/2029	27,590	0.00%
NOV, Inc.	\$75,000	3.95%	1/12/2042	56,758	0.00%
Novant Health, Inc.	\$100,000	3.32%	1/11/2061	66,011	0.00%
NRG Energy, Inc.	\$30,000	2.00%	2/12/2025	28,376	0.00%
NRG Energy, Inc.	\$55,000	2.45%	2/12/2027	49,656	0.00%
NRG Energy, Inc.	\$30,000	4.45%	15/6/2029	28,307	0.00%
NRG Energy, Inc.	\$50,000	7.00%	15/3/2033	52,729	0.00%
NSTAR Electric Co.	\$50,000	5.40%	1/6/2034	50,047	0.00%
NSTAR Electric Co.	\$10,000	5.50%	15/3/2040	9,893	0.00%
NSTAR Electric Co.	\$35,000	3.10%	1/6/2051	23,055	0.00%
NSTAR Electric Co.	\$110,000	4.55%	1/6/2052	92,463	0.00%
Nucor Corp.	\$50,000	4.30%	23/5/2027	48,930	0.00%
Nucor Corp.	\$100,000	3.13%	1/4/2032	86,546	0.00%
Nucor Corp.	\$100,000	3.85%	1/4/2052	75,790	0.00%
Nucor Corp.	\$30,000	2.98%	15/12/2055	18,430	0.00%
Nuveen LLC	\$50,000	4.00%	1/11/2028	47,876	0.00%
Nuveen LLC	\$50,000	5.55%	15/1/2030	50,280	0.00%
Nuveen LLC	\$100,000	5.85%	15/4/2034	100,470	0.00%
NVIDIA Corp.	\$300,000	3.20%	16/9/2026	289,943	0.01%
NVIDIA Corp.	\$100,000	3.50%	1/4/2040	82,748	0.00%
NVIDIA Corp.	\$350,000	3.50%	1/4/2050	268,294	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	\$75,000	2.67%	1/10/2050	47,731	0.00%
NYU Langone Hospitals	\$25,000	5.75%	1/7/2043	26,163	0.00%
NYU Langone Hospitals	\$75,000	3.38%	1/7/2055	52,058	0.00%
Oaktree Specialty Lending Corp.	\$20,000	7.10%	15/2/2029	20,236	0.00%
Occidental Petroleum Corp.	\$40,000	5.88%	1/9/2025	40,044	0.00%
Occidental Petroleum Corp.	\$30,000	5.50%	1/12/2025	29,919	0.00%
Occidental Petroleum Corp.	\$55,000	5.55%	15/3/2026	54,907	0.00%
Occidental Petroleum Corp.	\$30,000	8.50%	15/7/2027	32,127	0.00%
Occidental Petroleum Corp.	\$270,000	6.63%	1/9/2030	283,054	0.01%
Occidental Petroleum Corp.	\$65,000	6.13%	1/1/2031	66,563	0.00%
Occidental Petroleum Corp.	\$200,000	6.45%	15/9/2036	208,664	0.01%
Occidental Petroleum Corp.	\$20,000	6.20%	15/3/2040	19,974	0.00%
Occidental Petroleum Corp.	\$150,000	6.60%	15/3/2046	156,327	0.01%
OGE Energy Corp.	\$50,000	5.45%	15/5/2029	50,392	0.00%
Oglethorpe Power Corp.	\$55,000	5.95%	1/11/2039	54,583	0.00%
Oglethorpe Power Corp.	\$20,000	5.05%	1/10/2048	17,542	0.00%
Oglethorpe Power Corp.	\$175,000	3.75%	1/8/2050	124,166	0.00%
Oglethorpe Power Corp.	\$50,000	5.80%	1/6/2054	48,976	0.00%
Ohio Edison Co.	\$50,000	5.50%	15/1/2033	49,642	0.00%
Ohio Power Co.	\$75,000	5.65%	1/6/2034	75,295	0.00%
Ohio Power Co.	\$5,000	4.15%	1/4/2048	3,850	0.00%
Ohio Power Co.	\$40,000	4.00%	1/6/2049	30,210	0.00%
Ohio Power Co.	\$110,000	2.90%	1/10/2051	67,153	0.00%
Ohio State University	\$25,000	4.91%	1/6/2040	24,019	0.00%
Ohio State University	\$50,000	4.80%	1/6/2111	44,514	0.00%
Ohio Turnpike & Infrastructure Commission	\$5,000	3.22%	15/2/2048	3,740	0.00%
OhioHealth Corp.	\$100,000	2.30%	15/11/2031	83,424	0.00%
OhioHealth Corp.	\$75,000	2.83%	15/11/2041	54,343	0.00%
Oklahoma Development Finance Authority	\$150,000	4.71%	1/5/2052	138,497	0.00%
Oklahoma Gas & Electric Co.	\$50,000	3.25%	1/4/2030	45,150	0.00%
Oklahoma Gas & Electric Co.	\$35,000	4.15%	1/4/2047	27,973	0.00%
Oklahoma Gas & Electric Co.	\$35,000	5.60%	1/4/2053	34,236	0.00%
Old Republic International Corp.	\$50,000	5.75%	28/3/2034	49,687	0.00%
Old Republic International Corp.	\$50,000	3.85%	11/6/2051	35,348	0.00%
Omega Healthcare Investors, Inc.	\$100,000	3.63%	1/10/2029	89,283	0.00%
Omega Healthcare Investors, Inc.	\$325,000	3.38%	1/2/2031	277,272	0.01%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	97,236	0.00%
Omnicom Finance Holdings plc	€200,000	0.80%	8/7/2027	198,584	0.01%
Omnicom Finance Holdings plc	€370,000	3.70%	6/3/2032	391,654	0.01%
Omnicom Group, Inc.	\$10,000	2.45%	30/4/2030	8,616	0.00%
Omnicom Group, Inc.	\$100,000	2.60%	1/8/2031	84,271	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oncor Electric Delivery Co. LLC	\$100,000	2.75%	15/5/2030	88,290	0.00%
Oncor Electric Delivery Co. LLC	€100,000	3.50%	15/5/2031	106,506	0.00%
Oncor Electric Delivery Co. LLC	\$300,000	4.55%	15/9/2032	287,383	0.01%
Oncor Electric Delivery Co. LLC	\$25,000	5.65%	15/11/2033	25,646	0.00%
Oncor Electric Delivery Co. LLC	\$30,000	5.25%	30/9/2040	28,888	0.00%
Oncor Electric Delivery Co. LLC	\$19,000	5.30%	1/6/2042	18,340	0.00%
Oncor Electric Delivery Co. LLC	\$40,000	3.75%	1/4/2045	31,009	0.00%
Oncor Electric Delivery Co. LLC	\$10,000	3.80%	1/6/2049	7,588	0.00%
Oncor Electric Delivery Co. LLC	\$60,000	3.10%	15/9/2049	39,876	0.00%
Oncor Electric Delivery Co. LLC	\$150,000	2.70%	15/11/2051	89,605	0.00%
Oncor Electric Delivery Co. LLC	\$30,000	4.60%	1/6/2052	25,505	0.00%
Oncor Electric Delivery Co. LLC	\$60,000	4.95%	15/9/2052	54,276	0.00%
Oncor Electric Delivery Co. LLC	\$31,000	5.35%	1/10/2052	29,636	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	5.55%	15/6/2054	49,071	0.00%
ONE Gas, Inc.	\$160,000	4.25%	1/9/2032	153,352	0.01%
ONEOK Partners LP	\$30,000	6.85%	15/10/2037	32,210	0.00%
ONEOK Partners LP	\$110,000	6.13%	1/2/2041	109,891	0.00%
ONEOK Partners LP	\$25,000	6.20%	15/9/2043	25,074	0.00%
ONEOK, Inc.	\$200,000	5.85%	15/1/2026	200,945	0.01%
ONEOK, Inc.	\$230,000	3.40%	1/9/2029	210,774	0.01%
ONEOK, Inc.	\$30,000	3.25%	1/6/2030	26,980	0.00%
ONEOK, Inc.	\$105,000	6.10%	15/11/2032	108,568	0.00%
ONEOK, Inc.	\$105,000	6.05%	1/9/2033	108,130	0.00%
ONEOK, Inc.	\$35,000	5.15%	15/10/2043	31,630	0.00%
ONEOK, Inc.	\$55,000	4.25%	15/9/2046	43,002	0.00%
ONEOK, Inc.	\$35,000	4.95%	13/7/2047	29,921	0.00%
ONEOK, Inc.	\$30,000	4.20%	3/10/2047	22,996	0.00%
ONEOK, Inc.	\$50,000	5.20%	15/7/2048	44,326	0.00%
ONEOK, Inc.	\$30,000	4.85%	1/2/2049	25,251	0.00%
ONEOK, Inc.	\$20,000	4.45%	1/9/2049	15,718	0.00%
ONEOK, Inc.	\$50,000	3.95%	1/3/2050	36,452	0.00%
ONEOK, Inc.	\$25,000	4.50%	15/3/2050	19,775	0.00%
ONEOK, Inc.	\$100,000	7.15%	15/1/2051	110,553	0.00%
ONEOK, Inc.	\$120,000	6.63%	1/9/2053	128,139	0.00%
Oracle Corp.	\$50,000	5.80%	10/11/2025	50,247	0.00%
Oracle Corp.	\$450,000	1.65%	25/3/2026	421,833	0.01%
Oracle Corp.	\$600,000	2.65%	15/7/2026	568,592	0.02%
Oracle Corp.	\$35,000	2.80%	1/4/2027	32,865	0.00%
Oracle Corp.	\$50,000	3.25%	15/11/2027	47,154	0.00%
Oracle Corp.	\$700,000	2.30%	25/3/2028	632,880	0.02%
Oracle Corp.	\$50,000	6.15%	9/11/2029	52,284	0.00%
Oracle Corp.	\$55,000	2.95%	1/4/2030	48,891	0.00%
Oracle Corp.	\$100,000	2.88%	25/3/2031	86,383	0.00%
Oracle Corp.	\$50,000	6.25%	9/11/2032	52,935	0.00%
Oracle Corp.	\$150,000	4.90%	6/2/2033	145,576	0.01%
Oracle Corp.	\$100,000	4.30%	8/7/2034	91,082	0.00%
Oracle Corp.	\$350,000	3.90%	15/5/2035	303,451	0.01%
Oracle Corp.	\$100,000	3.80%	15/11/2037	82,370	0.00%
Oracle Corp.	\$175,000	3.60%	1/4/2040	134,508	0.00%
Oracle Corp.	\$75,000	5.38%	15/7/2040	71,245	0.00%
Oracle Corp.	\$325,000	3.65%	25/3/2041	248,554	0.01%
Oracle Corp.	\$50,000	4.50%	8/7/2044	41,572	0.00%
Oracle Corp.	\$200,000	4.13%	15/5/2045	156,545	0.01%
Oracle Corp.	\$175,000	4.00%	15/7/2046	133,439	0.00%
Oracle Corp.	\$275,000	3.60%	1/4/2050	192,030	0.01%
Oracle Corp.	\$375,000	3.95%	25/3/2051	277,202	0.01%
Oracle Corp.	\$400,000	5.55%	6/2/2053	378,286	0.01%
Oracle Corp.	\$250,000	4.38%	15/5/2055	195,118	0.01%
Oracle Corp.	\$260,000	3.85%	1/4/2060	178,789	0.01%
Oracle Corp.	\$100,000	4.10%	25/3/2061	71,800	0.00%
O'Reilly Automotive, Inc.	\$75,000	5.75%	20/11/2026	75,720	0.00%
O'Reilly Automotive, Inc.	\$50,000	4.35%	1/6/2028	48,644	0.00%
O'Reilly Automotive, Inc.	\$100,000	1.75%	15/3/2031	80,662	0.00%
O'Reilly Automotive, Inc.	\$25,000	4.70%	15/6/2032	24,137	0.00%
Oshkosh Corp.	\$25,000	4.60%	15/5/2028	24,347	0.00%
Oshkosh Corp.	\$10,000	3.10%	1/3/2030	8,823	0.00%
Otis Worldwide Corp.	\$525,000	3.11%	15/2/2040	390,307	0.01%
Otis Worldwide Corp.	\$50,000	3.36%	15/2/2050	35,170	0.00%
Ovintiv, Inc.	\$50,000	5.38%	1/1/2026	49,760	0.00%
Ovintiv, Inc.	\$60,000	6.25%	15/7/2033	61,845	0.00%
Ovintiv, Inc.	\$100,000	6.50%	15/8/2034	104,580	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ovintiv, Inc.	\$30,000	6.63%	15/8/2037	31,169	0.00%
Ovintiv, Inc.	\$50,000	6.50%	1/2/2038	51,331	0.00%
Ovintiv, Inc.	\$25,000	7.10%	15/7/2053	27,427	0.00%
Owens Corning	\$25,000	3.40%	15/8/2026	23,961	0.00%
Owens Corning	\$50,000	5.50%	15/6/2027	50,450	0.00%
Owens Corning	\$30,000	3.95%	15/8/2029	28,342	0.00%
Owens Corning	\$60,000	5.70%	15/6/2034	60,573	0.00%
Owens Corning	\$125,000	4.40%	30/1/2048	100,816	0.00%
Owens Corning	\$50,000	5.95%	15/6/2054	50,340	0.00%
PACCAR Financial Corp.	\$50,000	4.45%	30/3/2026	49,523	0.00%
PACCAR Financial Corp.	\$100,000	5.05%	10/8/2026	99,931	0.00%
PACCAR Financial Corp.	\$50,000	5.00%	13/5/2027	50,138	0.00%
PACCAR Financial Corp.	\$100,000	4.95%	10/8/2028	100,135	0.00%
PACCAR Financial Corp.	\$50,000	4.60%	31/1/2029	49,431	0.00%
PACCAR Financial Corp.	\$75,000	5.00%	22/3/2034	74,690	0.00%
Pacific Gas & Electric Co.	\$50,000	3.45%	1/7/2025	48,814	0.00%
Pacific Gas & Electric Co.	\$285,000	3.15%	1/1/2026	274,610	0.01%
Pacific Gas & Electric Co.	\$50,000	2.95%	1/3/2026	47,841	0.00%
Pacific Gas & Electric Co.	\$50,000	2.10%	1/8/2027	45,157	0.00%
Pacific Gas & Electric Co.	\$200,000	3.30%	1/12/2027	186,474	0.01%
Pacific Gas & Electric Co.	\$50,000	3.00%	15/6/2028	45,718	0.00%
Pacific Gas & Electric Co.	\$100,000	3.75%	1/7/2028	93,893	0.00%
Pacific Gas & Electric Co.	\$75,000	5.55%	15/5/2029	75,164	0.00%
Pacific Gas & Electric Co.	\$150,000	4.55%	1/7/2030	142,244	0.00%
Pacific Gas & Electric Co.	\$100,000	2.50%	1/2/2031	82,456	0.00%
Pacific Gas & Electric Co.	\$40,000	3.25%	1/6/2031	34,405	0.00%
Pacific Gas & Electric Co.	\$135,000	6.40%	15/6/2033	139,629	0.00%
Pacific Gas & Electric Co.	\$25,000	6.95%	15/3/2034	26,919	0.00%
Pacific Gas & Electric Co.	\$75,000	5.80%	15/5/2034	74,592	0.00%
Pacific Gas & Electric Co.	\$130,000	4.50%	1/7/2040	107,154	0.00%
Pacific Gas & Electric Co.	\$250,000	3.30%	1/8/2040	177,772	0.01%
Pacific Gas & Electric Co.	\$100,000	4.20%	1/6/2041	78,122	0.00%
Pacific Gas & Electric Co.	\$50,000	4.75%	15/2/2044	40,867	0.00%
Pacific Gas & Electric Co.	\$200,000	4.00%	1/12/2046	143,777	0.01%
Pacific Gas & Electric Co.	\$100,000	3.95%	1/12/2047	71,499	0.00%
Pacific Gas & Electric Co.	\$250,000	4.95%	1/7/2050	206,469	0.01%
Pacific Gas & Electric Co.	\$100,000	3.50%	1/8/2050	65,429	0.00%
Pacific Gas & Electric Co.	\$35,000	5.25%	1/3/2052	29,992	0.00%
Pacific Gas & Electric Co.	\$85,000	6.75%	15/1/2053	88,318	0.00%
Pacific Gas & Electric Co.	\$25,000	6.70%	1/4/2053	25,981	0.00%
Pacific Life Insurance Co.	\$50,000	9.25%	15/6/2039	66,115	0.00%
Pacific Life Insurance Co.	\$35,000	4.30%	24/10/2067	27,352	0.00%
Pacific LifeCorp	\$200,000	3.35%	15/9/2050	136,083	0.00%
Pacific LifeCorp	\$100,000	5.40%	15/9/2052	95,404	0.00%
PacifiCorp	\$100,000	3.50%	15/6/2029	92,914	0.00%
PacifiCorp	\$50,000	2.70%	15/9/2030	43,372	0.00%
PacifiCorp	\$80,000	5.45%	15/2/2034	78,993	0.00%
PacifiCorp	\$75,000	5.75%	1/4/2037	74,393	0.00%
PacifiCorp	\$50,000	6.00%	15/1/2039	50,715	0.00%
PacifiCorp	\$175,000	4.13%	15/1/2049	132,815	0.00%
PacifiCorp	\$65,000	4.15%	15/2/2050	49,631	0.00%
PacifiCorp	\$25,000	3.30%	15/3/2051	16,194	0.00%
PacifiCorp	\$80,000	2.90%	15/6/2052	47,234	0.00%
PacifiCorp	\$80,000	5.35%	1/12/2053	72,633	0.00%
PacifiCorp	\$80,000	5.50%	15/5/2054	74,452	0.00%
PacifiCorp	\$110,000	5.80%	15/1/2055	106,576	0.00%
Packaging Corp. of America	\$35,000	3.40%	15/12/2027	33,092	0.00%
Packaging Corp. of America	\$50,000	5.70%	1/12/2033	50,813	0.00%
Packaging Corp. of America	\$10,000	4.05%	15/12/2049	7,896	0.00%
Packaging Corp. of America	\$75,000	3.05%	1/10/2051	48,981	0.00%
Paramount Global	\$250,000	4.20%	1/6/2029	223,084	0.01%
Paramount Global	\$150,000	4.95%	15/1/2031	131,914	0.00%
Paramount Global	\$225,000	4.20%	19/5/2032	183,913	0.01%
Paramount Global	\$50,000	5.90%	15/10/2040	40,580	0.00%
Paramount Global	\$175,000	4.38%	15/3/2043	116,067	0.00%
Paramount Global	\$25,000	5.85%	1/9/2043	19,637	0.00%
Paramount Global	\$50,000	5.25%	1/4/2044	36,292	0.00%
Paramount Global	\$100,000	4.90%	15/8/2044	69,367	0.00%
Paramount Global	\$50,000	4.95%	19/5/2050	34,950	0.00%
Parker-Hannifin Corp.	\$100,000	4.25%	15/9/2027	97,469	0.00%
Parker-Hannifin Corp.	\$235,000	3.25%	14/6/2029	215,751	0.01%

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Parker-Hannifin Corp.	\$50,000	4.50%	15/9/2029	48,720	0.00%
Parker-Hannifin Corp.	\$25,000	4.20%	21/11/2034	22,829	0.00%
Parker-Hannifin Corp.	\$150,000	4.10%	1/3/2047	119,703	0.00%
Parker-Hannifin Corp.	\$50,000	4.00%	14/6/2049	39,037	0.00%
PartnerRe Finance B LLC	\$10,000	3.70%	2/7/2029	9,336	0.00%
Patterson-UTI Energy, Inc.	\$50,000	7.15%	1/10/2033	52,981	0.00%
PayPal Holdings, Inc.	\$10,000	2.65%	1/10/2026	9,464	0.00%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	112,756	0.00%
PayPal Holdings, Inc.	\$250,000	2.30%	1/6/2030	215,432	0.01%
PayPal Holdings, Inc.	\$60,000	5.15%	1/6/2034	59,252	0.00%
PayPal Holdings, Inc.	\$200,000	3.25%	1/6/2050	135,373	0.00%
PayPal Holdings, Inc.	\$50,000	5.50%	1/6/2054	48,454	0.00%
PeaceHealth Obligated Group	\$50,000	4.79%	15/11/2048	43,908	0.00%
PECO Energy Co.	\$50,000	4.90%	15/6/2033	48,963	0.00%
PECO Energy Co.	\$70,000	3.90%	1/3/2048	54,012	0.00%
PECO Energy Co.	\$15,000	3.00%	15/9/2049	9,852	0.00%
PECO Energy Co.	\$50,000	2.80%	15/6/2050	31,031	0.00%
PECO Energy Co.	\$100,000	3.05%	15/3/2051	64,894	0.00%
PECO Energy Co.	\$180,000	4.38%	15/8/2052	148,167	0.01%
Pennsylvania State University	\$75,000	2.84%	1/9/2050	51,212	0.00%
Pennsylvania Turnpike Commission	\$50,000	5.51%	1/12/2045	49,167	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$150,000	1.20%	15/11/2025	141,317	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$185,000	5.75%	24/5/2026	185,554	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	1.70%	15/6/2026	92,832	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	4.20%	1/4/2027	24,282	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	5.88%	15/11/2027	50,692	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.70%	1/2/2028	504,662	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	5.35%	30/3/2029	49,997	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	3.35%	1/11/2029	22,677	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	6.20%	15/6/2030	208,098	0.01%
Pentair Finance Sarl	\$50,000	5.90%	15/7/2032	51,027	0.00%
PepsiCo, Inc.	\$200,000	3.50%	17/7/2025	196,439	0.01%
PepsiCo, Inc.	\$75,000	5.25%	10/11/2025	75,236	0.00%
PepsiCo, Inc.	\$50,000	2.85%	24/2/2026	48,309	0.00%
PepsiCo, Inc.	\$50,000	5.13%	10/11/2026	50,224	0.00%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	100,330	0.00%
PepsiCo, Inc.	\$100,000	3.00%	15/10/2027	94,551	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	290,172	0.01%
PepsiCo, Inc.	\$55,000	2.63%	29/7/2029	49,750	0.00%
PepsiCo, Inc.	\$100,000	2.75%	19/3/2030	89,555	0.00%
PepsiCo, Inc.	\$275,000	3.90%	18/7/2032	256,735	0.01%
PepsiCo, Inc.	€100,000	0.40%	9/10/2032	84,722	0.00%
PepsiCo, Inc.	\$100,000	3.50%	19/3/2040	81,148	0.00%
PepsiCo, Inc.	\$25,000	4.00%	5/3/2042	21,334	0.00%
PepsiCo, Inc.	\$350,000	4.45%	14/4/2046	309,085	0.01%
PepsiCo, Inc.	\$125,000	3.45%	6/10/2046	94,081	0.00%
PepsiCo, Inc.	\$50,000	2.88%	15/10/2049	33,164	0.00%
Permanent University Fund - Texas A&M University System	\$5,000	3.10%	1/7/2049	3,688	0.00%
Permanent University Fund - University of Texas System	\$10,000	3.38%	1/7/2047	7,593	0.00%
Pernod Ricard International Finance LLC	\$500,000	1.25%	1/4/2028	434,395	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$100,000	4.45%	19/5/2026	98,739	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$150,000	4.65%	19/5/2030	148,053	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$250,000	4.75%	19/5/2033	243,573	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$100,000	5.11%	19/5/2043	95,078	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$575,000	5.30%	19/5/2053	554,968	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$205,000	5.34%	19/5/2063	193,474	0.01%
Pfizer, Inc.	\$100,000	2.75%	3/6/2026	95,611	0.00%
Pfizer, Inc.	\$25,000	3.00%	15/12/2026	23,860	0.00%
Pfizer, Inc.	\$415,000	3.45%	15/3/2029	392,809	0.01%
Pfizer, Inc.	\$100,000	2.63%	1/4/2030	88,673	0.00%
Pfizer, Inc.	\$400,000	1.70%	28/5/2030	336,662	0.01%
Pfizer, Inc.	\$225,000	1.75%	18/8/2031	182,683	0.01%
Pfizer, Inc.	\$75,000	4.00%	15/12/2036	67,231	0.00%
Pfizer, Inc.	£100,000	6.50%	3/6/2038	143,910	0.01%
Pfizer, Inc.	\$281,000	3.90%	15/3/2039	240,090	0.01%
Pfizer, Inc.	\$25,000	7.20%	15/3/2039	29,518	0.00%
Pfizer, Inc.	\$25,000	2.55%	28/5/2040	17,385	0.00%
Pfizer, Inc.	\$50,000	4.30%	15/6/2043	43,142	0.00%
Pfizer, Inc.	\$25,000	4.40%	15/5/2044	22,185	0.00%
Pfizer, Inc.	\$25,000	4.13%	15/12/2046	20,685	0.00%
Pfizer, Inc.	\$275,000	4.20%	15/9/2048	228,888	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfizer, Inc.	\$225,000	4.00%	15/3/2049	181,565	0.01%
Pfizer, Inc.	\$125,000	2.70%	28/5/2050	80,271	0.00%
PG&E Energy Recovery Funding LLC	\$50,000	2.82%	15/7/2046	35,423	0.00%
PG&E Wildfire Recovery Funding LLC	\$114,617	3.59%	1/6/2030	109,494	0.00%
PG&E Wildfire Recovery Funding LLC	\$50,000	4.26%	1/6/2036	46,722	0.00%
PG&E Wildfire Recovery Funding LLC	\$100,000	4.45%	1/12/2047	87,479	0.00%
PG&E Wildfire Recovery Funding LLC	\$50,000	4.67%	1/12/2051	44,792	0.00%
Philip Morris International, Inc.	\$100,000	5.00%	17/11/2025	99,500	0.00%
Philip Morris International, Inc.	\$50,000	4.88%	13/2/2026	49,627	0.00%
Philip Morris International, Inc.	\$70,000	4.75%	12/2/2027	69,444	0.00%
Philip Morris International, Inc.	\$50,000	3.13%	17/8/2027	47,246	0.00%
Philip Morris International, Inc.	\$100,000	5.13%	17/11/2027	99,980	0.00%
Philip Morris International, Inc.	\$250,000	4.88%	15/2/2028	247,928	0.01%
Philip Morris International, Inc.	\$25,000	3.13%	2/3/2028	23,321	0.00%
Philip Morris International, Inc.	\$75,000	4.88%	13/2/2029	74,154	0.00%
Philip Morris International, Inc.	\$25,000	3.38%	15/8/2029	23,109	0.00%
Philip Morris International, Inc.	\$275,000	5.63%	17/11/2029	280,833	0.01%
Philip Morris International, Inc.	\$150,000	5.13%	15/2/2030	149,463	0.01%
Philip Morris International, Inc.	\$75,000	2.10%	1/5/2030	63,583	0.00%
Philip Morris International, Inc.	\$95,000	5.13%	13/2/2031	93,784	0.00%
Philip Morris International, Inc.	\$100,000	5.75%	17/11/2032	102,134	0.00%
Philip Morris International, Inc.	\$300,000	5.38%	15/2/2033	297,978	0.01%
Philip Morris International, Inc.	\$140,000	5.25%	13/2/2034	137,360	0.00%
Philip Morris International, Inc.	\$120,000	6.38%	16/5/2038	129,006	0.00%
Philip Morris International, Inc.	€200,000	1.45%	1/8/2039	142,444	0.00%
Philip Morris International, Inc.	\$50,000	4.50%	20/3/2042	42,744	0.00%
Philip Morris International, Inc.	\$25,000	3.88%	21/8/2042	19,503	0.00%
Philip Morris International, Inc.	\$110,000	4.13%	4/3/2043	88,396	0.00%
Philip Morris International, Inc.	\$240,000	4.25%	10/11/2044	194,184	0.01%
Phillips 66	\$80,000	1.30%	15/2/2026	74,906	0.00%
Phillips 66	\$100,000	2.15%	15/12/2030	83,603	0.00%
Phillips 66	\$100,000	4.65%	15/11/2034	92,928	0.00%
Phillips 66	\$220,000	4.88%	15/11/2044	194,729	0.01%
Phillips 66	\$55,000	3.30%	15/3/2052	36,000	0.00%
Phillips 66 Co.	\$60,000	3.55%	1/10/2026	57,907	0.00%
Phillips 66 Co.	\$120,000	4.95%	1/12/2027	119,670	0.00%
Phillips 66 Co.	\$65,000	3.15%	15/12/2029	58,871	0.00%
Phillips 66 Co.	\$50,000	5.25%	15/6/2031	49,809	0.00%
Phillips 66 Co.	\$100,000	5.30%	30/6/2033	98,967	0.00%
Phillips 66 Co.	\$25,000	4.68%	15/2/2045	21,266	0.00%
Phillips 66 Co.	\$70,000	4.90%	1/10/2046	61,622	0.00%
Phillips 66 Co.	\$50,000	5.65%	15/6/2054	48,045	0.00%
Piedmont Healthcare, Inc.	\$50,000	2.72%	1/1/2042	34,831	0.00%
Piedmont Natural Gas Co., Inc.	\$100,000	2.50%	15/3/2031	83,954	0.00%
Piedmont Natural Gas Co., Inc.	\$65,000	3.35%	1/6/2050	42,608	0.00%
Piedmont Operating Partnership LP	\$150,000	9.25%	20/7/2028	159,960	0.01%
Pilgrim's Pride Corp.	\$100,000	3.50%	1/3/2032	84,611	0.00%
Pilgrim's Pride Corp.	\$150,000	6.25%	1/7/2033	152,335	0.01%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	93,839	0.00%
Pioneer Natural Resources Co.	\$485,000	1.90%	15/8/2030	406,263	0.01%
Pioneer Natural Resources Co.	\$365,000	2.15%	15/1/2031	306,563	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$15,000	4.65%	15/10/2025	14,794	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$225,000	3.55%	15/12/2029	205,514	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	3.80%	15/9/2030	182,774	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$25,000	6.65%	15/1/2037	26,253	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$25,000	5.15%	1/6/2042	22,154	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$40,000	4.70%	15/6/2044	32,956	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$25,000	4.90%	15/2/2045	21,197	0.00%
PNC Bank NA	\$250,000	4.20%	1/11/2025	245,150	0.01%
PNC Bank NA	\$50,000	2.70%	22/10/2029	43,582	0.00%
PNC Financial Services Group, Inc.	\$200,000	5.81%	12/6/2026	200,208	0.01%
PNC Financial Services Group, Inc.	\$511,000	2.60%	23/7/2026	483,889	0.01%
PNC Financial Services Group, Inc.	\$50,000	4.76%	26/1/2027	49,401	0.00%
PNC Financial Services Group, Inc.	\$50,000	3.15%	19/5/2027	47,469	0.00%
PNC Financial Services Group, Inc.	\$150,000	6.62%	20/10/2027	153,615	0.01%
PNC Financial Services Group, Inc.	\$70,000	5.30%	21/1/2028	69,895	0.00%
PNC Financial Services Group, Inc.	\$280,000	5.35%	2/12/2028	280,241	0.01%
PNC Financial Services Group, Inc.	\$175,000	3.45%	23/4/2029	162,272	0.01%
PNC Financial Services Group, Inc.	\$200,000	5.58%	12/6/2029	202,167	0.01%
PNC Financial Services Group, Inc.	\$90,000	5.49%	14/5/2030	90,522	0.00%
PNC Financial Services Group, Inc.	\$100,000	4.63%	6/6/2033	92,671	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Financial Services Group, Inc.	\$50,000	5.07%	24/1/2034	48,303	0.00%
PNC Financial Services Group, Inc.	\$55,000	5.94%	18/8/2034	56,353	0.00%
PNC Financial Services Group, Inc.	\$250,000	6.88%	20/10/2034	272,387	0.01%
PNC Financial Services Group, Inc.	\$270,000	5.68%	22/1/2035	271,386	0.01%
Port Authority of New York & New Jersey	\$100,000	5.65%	1/11/2040	104,169	0.00%
Port Authority of New York & New Jersey	\$100,000	3.14%	15/2/2051	72,857	0.00%
Port Authority of New York & New Jersey	\$135,000	4.93%	1/10/2051	128,533	0.00%
Port Authority of New York & New Jersey	\$150,000	4.46%	1/10/2062	130,053	0.00%
Port Authority of New York & New Jersey	\$25,000	4.81%	15/10/2065	23,022	0.00%
Potomac Electric Power Co.	\$50,000	5.20%	15/3/2034	49,971	0.00%
Potomac Electric Power Co.	\$80,000	4.15%	15/3/2043	65,982	0.00%
Potomac Electric Power Co.	\$25,000	5.50%	15/3/2054	24,401	0.00%
PPG Industries, Inc.	\$100,000	1.20%	15/3/2026	93,145	0.00%
PPG Industries, Inc.	€104,000	2.75%	1/6/2029	107,129	0.00%
PPG Industries, Inc.	\$50,000	2.55%	15/6/2030	43,590	0.00%
PPL Capital Funding, Inc.	\$40,000	4.13%	15/4/2030	37,683	0.00%
PPL Electric Utilities Corp.	\$50,000	5.00%	15/5/2033	49,264	0.00%
PPL Electric Utilities Corp.	\$50,000	4.85%	15/2/2034	48,630	0.00%
PPL Electric Utilities Corp.	\$25,000	4.75%	15/7/2043	22,641	0.00%
PPL Electric Utilities Corp.	\$50,000	4.13%	15/6/2044	41,323	0.00%
PPL Electric Utilities Corp.	\$110,000	3.95%	1/6/2047	87,176	0.00%
PPL Electric Utilities Corp.	\$50,000	5.25%	15/5/2053	47,664	0.00%
Precision Castparts Corp.	\$75,000	4.38%	15/6/2045	66,077	0.00%
Presbyterian Healthcare Services	\$25,000	4.88%	1/8/2052	23,754	0.00%
President & Fellows of Harvard College	\$75,000	4.61%	15/2/2035	73,407	0.00%
President & Fellows of Harvard College	\$25,000	4.88%	15/10/2040	24,349	0.00%
President & Fellows of Harvard College	\$35,000	3.15%	15/7/2046	25,790	0.00%
President & Fellows of Harvard College	\$175,000	2.52%	15/10/2050	110,450	0.00%
Pricoa Global Funding I	\$50,000	2.40%	23/9/2024	49,619	0.00%
Pricoa Global Funding I	\$100,000	0.80%	1/9/2025	94,752	0.00%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,153	0.00%
Principal Financial Group, Inc.	\$50,000	3.70%	15/5/2029	46,645	0.00%
Principal Financial Group, Inc.	\$100,000	2.13%	15/6/2030	83,588	0.00%
Principal Financial Group, Inc.	\$50,000	6.05%	15/10/2036	52,620	0.00%
Principal Financial Group, Inc.	\$25,000	4.35%	15/5/2043	21,257	0.00%
Principal Financial Group, Inc.	\$50,000	5.50%	15/3/2053	47,959	0.00%
Principal Life Global Funding II	\$50,000	3.00%	18/4/2026	47,971	0.00%
Principal Life Global Funding II	\$335,000	1.50%	17/11/2026	307,432	0.01%
Principal Life Global Funding II	\$50,000	5.10%	25/1/2029	49,701	0.00%
Private Export Funding Corp.	\$50,000	1.40%	15/7/2028	44,018	0.00%
Procter & Gamble Co.	\$200,000	2.70%	2/2/2026	193,084	0.01%
Procter & Gamble Co.	€230,000	3.25%	2/8/2026	246,367	0.01%
Procter & Gamble Co.	\$75,000	2.45%	3/11/2026	71,048	0.00%
Procter & Gamble Co.	\$50,000	4.35%	29/1/2029	49,561	0.00%
Procter & Gamble Co.	\$50,000	3.00%	25/3/2030	46,020	0.00%
Procter & Gamble Co.	\$25,000	1.20%	29/10/2030	20,356	0.00%
Procter & Gamble Co.	€100,000	3.25%	2/8/2031	107,388	0.00%
Procter & Gamble Co.	\$50,000	4.55%	29/1/2034	49,061	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	89,235	0.00%
Procter & Gamble Co.	\$75,000	3.55%	25/3/2040	62,657	0.00%
Procter & Gamble Co.	\$19,000	3.50%	25/10/2047	14,920	0.00%
Procter & Gamble Co.	\$300,000	3.60%	25/3/2050	237,075	0.01%
Progress Energy, Inc.	\$125,000	7.75%	1/3/2031	140,154	0.00%
Progressive Corp.	\$150,000	4.00%	1/3/2029	143,630	0.01%
Progressive Corp.	\$100,000	4.13%	15/4/2047	81,914	0.00%
Progressive Corp.	\$160,000	4.20%	15/3/2048	131,333	0.00%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	95,378	0.00%
Prologis Euro Finance LLC	€100,000	1.88%	5/1/2029	99,036	0.00%
Prologis Euro Finance LLC	€100,000	1.00%	8/2/2029	94,713	0.00%
Prologis Euro Finance LLC	€200,000	0.50%	16/2/2032	166,539	0.01%
Prologis Euro Finance LLC	€100,000	4.63%	23/5/2033	111,355	0.00%
Prologis LP	€100,000	3.00%	2/6/2026	106,045	0.00%
Prologis LP	\$400,000	2.13%	15/4/2027	369,403	0.01%
Prologis LP	\$50,000	4.88%	15/6/2028	49,784	0.00%
Prologis LP	£100,000	2.25%	30/6/2029	111,366	0.00%
Prologis LP	\$5,000	2.88%	15/11/2029	4,491	0.00%
Prologis LP	\$100,000	1.25%	15/10/2030	79,803	0.00%
Prologis LP	CAD75,000	5.25%	15/1/2031	56,153	0.00%
Prologis LP	\$100,000	1.75%	1/2/2031	81,166	0.00%
Prologis LP	\$100,000	4.75%	15/6/2033	96,361	0.00%
Prologis LP	\$125,000	5.00%	15/3/2034	122,333	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	£100,000	5.63%	4/5/2040	125,579	0.00%
Prologis LP	\$100,000	2.13%	15/10/2050	53,111	0.00%
Prologis LP	\$150,000	5.25%	15/6/2053	141,685	0.00%
Prologis LP	\$50,000	5.25%	15/3/2054	47,307	0.00%
Prospect Capital Corp.	\$125,000	3.36%	15/11/2026	114,884	0.00%
Protective Life Corp.	\$100,000	4.30%	30/9/2028	96,346	0.00%
Protective Life Global Funding	\$600,000	5.37%	6/1/2026	599,809	0.02%
Protective Life Global Funding	\$150,000	5.22%	12/6/2029	149,785	0.01%
Providence St Joseph Health Obligated Group	\$25,000	2.53%	1/10/2029	21,922	0.00%
Providence St Joseph Health Obligated Group	\$75,000	5.40%	1/10/2033	74,644	0.00%
Providence St Joseph Health Obligated Group	\$100,000	2.70%	1/10/2051	59,139	0.00%
Prudential Financial, Inc.	\$50,000	5.75%	15/7/2033	52,144	0.00%
Prudential Financial, Inc.	\$250,000	6.63%	21/6/2040	274,870	0.01%
Prudential Financial, Inc.	\$100,000	4.50%	15/9/2047	94,459	0.00%
Prudential Financial, Inc.	\$325,000	3.91%	7/12/2047	249,899	0.01%
Prudential Financial, Inc.	\$30,000	5.70%	15/9/2048	29,405	0.00%
Prudential Financial, Inc.	\$50,000	4.35%	25/2/2050	40,720	0.00%
Prudential Financial, Inc.	\$75,000	3.70%	13/3/2051	54,324	0.00%
Prudential Financial, Inc.	\$100,000	6.00%	1/9/2052	98,614	0.00%
Prudential Financial, Inc.	\$70,000	6.50%	15/3/2054	70,784	0.00%
Prudential Insurance Co. of America	\$25,000	8.30%	1/7/2025	25,554	0.00%
Public Service Co. of Colorado	\$330,000	3.70%	15/6/2028	313,169	0.01%
Public Service Co. of Colorado	\$25,000	1.90%	15/1/2031	20,309	0.00%
Public Service Co. of Colorado	\$200,000	1.88%	15/6/2031	160,077	0.01%
Public Service Co. of Colorado	\$20,000	4.10%	1/6/2032	18,393	0.00%
Public Service Co. of Colorado	\$50,000	5.35%	15/5/2034	49,552	0.00%
Public Service Co. of Colorado	\$10,000	6.50%	1/8/2038	10,800	0.00%
Public Service Co. of Colorado	\$30,000	3.60%	15/9/2042	22,469	0.00%
Public Service Co. of Colorado	\$20,000	4.10%	15/6/2048	15,286	0.00%
Public Service Co. of Colorado	\$100,000	4.05%	15/9/2049	76,003	0.00%
Public Service Co. of Colorado	\$25,000	3.20%	1/3/2050	16,426	0.00%
Public Service Co. of Colorado	\$50,000	2.70%	15/1/2051	29,455	0.00%
Public Service Co. of Colorado	\$50,000	4.50%	1/6/2052	40,554	0.00%
Public Service Co. of Colorado	\$50,000	5.25%	1/4/2053	45,756	0.00%
Public Service Co. of Colorado	\$50,000	5.75%	15/5/2054	49,425	0.00%
Public Service Co. of New Hampshire	\$55,000	5.15%	15/1/2053	51,336	0.00%
Public Service Co. of Oklahoma	\$100,000	2.20%	15/8/2031	80,803	0.00%
Public Service Electric & Gas Co.	\$100,000	3.00%	15/5/2027	94,788	0.00%
Public Service Electric & Gas Co.	\$65,000	3.10%	15/3/2032	56,566	0.00%
Public Service Electric & Gas Co.	\$50,000	5.20%	1/3/2034	50,037	0.00%
Public Service Electric & Gas Co.	\$25,000	5.80%	1/5/2037	26,107	0.00%
Public Service Electric & Gas Co.	\$200,000	3.95%	1/5/2042	163,104	0.01%
Public Service Electric & Gas Co.	\$25,000	3.65%	1/9/2042	19,565	0.00%
Public Service Electric & Gas Co.	\$25,000	3.80%	1/3/2046	19,520	0.00%
Public Service Electric & Gas Co.	\$100,000	4.05%	1/5/2048	80,353	0.00%
Public Service Electric & Gas Co.	\$25,000	3.85%	1/5/2049	19,352	0.00%
Public Service Electric & Gas Co.	\$25,000	3.20%	1/8/2049	17,219	0.00%
Public Service Electric & Gas Co.	\$40,000	3.00%	1/3/2051	26,097	0.00%
Public Service Electric & Gas Co.	\$25,000	5.13%	15/3/2053	23,650	0.00%
Public Service Electric & Gas Co.	\$30,000	5.45%	1/8/2053	29,556	0.00%
Public Service Electric & Gas Co.	\$50,000	5.45%	1/3/2054	49,349	0.00%
Public Service Enterprise Group, Inc.	\$100,000	0.80%	15/8/2025	94,960	0.00%
Public Service Enterprise Group, Inc.	\$110,000	5.88%	15/10/2028	112,515	0.00%
Public Service Enterprise Group, Inc.	\$50,000	5.20%	1/4/2029	49,874	0.00%
Public Service Enterprise Group, Inc.	\$70,000	2.45%	15/11/2031	57,624	0.00%
Public Service Enterprise Group, Inc.	\$50,000	5.45%	1/4/2034	49,590	0.00%
Public Storage Operating Co.	\$20,000	3.09%	15/9/2027	18,847	0.00%
Public Storage Operating Co.	\$150,000	1.85%	1/5/2028	133,420	0.00%
Public Storage Operating Co.	\$50,000	5.13%	15/1/2029	50,452	0.00%
Public Storage Operating Co.	€100,000	0.50%	9/9/2030	88,688	0.00%
Public Storage Operating Co.	\$150,000	2.30%	1/5/2031	126,155	0.00%
Public Storage Operating Co.	\$50,000	5.10%	1/8/2033	49,598	0.00%
Public Storage Operating Co.	\$50,000	5.35%	1/8/2053	48,216	0.00%
Puget Energy, Inc.	\$175,000	2.38%	15/6/2028	156,117	0.01%
Puget Sound Energy, Inc.	\$50,000	5.33%	15/6/2034	49,825	0.00%
Puget Sound Energy, Inc.	\$25,000	6.27%	15/3/2037	26,611	0.00%
Puget Sound Energy, Inc.	\$155,000	4.22%	15/6/2048	122,815	0.00%
Puget Sound Energy, Inc.	\$5,000	3.25%	15/9/2049	3,293	0.00%
Puget Sound Energy, Inc.	\$55,000	5.45%	1/6/2053	52,846	0.00%
Puget Sound Energy, Inc.	\$50,000	5.69%	15/6/2054	49,517	0.00%
PulteGroup, Inc.	\$75,000	6.38%	15/5/2033	78,810	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
QUALCOMM, Inc.	\$175,000	3.25%	20/5/2027	167,147	0.01%
QUALCOMM, Inc.	\$294,000	1.30%	20/5/2028	257,627	0.01%
QUALCOMM, Inc.	\$50,000	4.65%	20/5/2035	48,629	0.00%
QUALCOMM, Inc.	\$155,000	4.30%	20/5/2047	132,166	0.00%
QUALCOMM, Inc.	\$100,000	3.25%	20/5/2050	70,606	0.00%
QUALCOMM, Inc.	\$250,000	4.50%	20/5/2052	215,769	0.01%
Quanta Services, Inc.	\$100,000	2.90%	1/10/2030	88,056	0.00%
Quanta Services, Inc.	\$50,000	3.05%	1/10/2041	35,165	0.00%
Quest Diagnostics, Inc.	\$25,000	4.20%	30/6/2029	24,068	0.00%
Quest Diagnostics, Inc.	\$50,000	2.95%	30/6/2030	44,331	0.00%
Quest Diagnostics, Inc.	\$100,000	2.80%	30/6/2031	85,558	0.00%
Quest Diagnostics, Inc.	\$75,000	6.40%	30/11/2033	80,283	0.00%
Radian Group, Inc.	\$50,000	6.20%	15/5/2029	50,502	0.00%
Rady Children's Hospital-San Diego	\$25,000	3.15%	15/8/2051	17,464	0.00%
Ralph Lauren Corp.	\$50,000	2.95%	15/6/2030	44,635	0.00%
Raymond James Financial, Inc.	\$300,000	4.65%	1/4/2030	292,973	0.01%
Raymond James Financial, Inc.	\$100,000	3.75%	1/4/2051	73,599	0.00%
Rayonier LP	\$35,000	2.75%	17/5/2031	29,228	0.00%
Realty Income Corp.	\$50,000	4.13%	15/10/2026	48,748	0.00%
Realty Income Corp.	\$5,000	3.20%	15/1/2027	4,732	0.00%
Realty Income Corp.	£100,000	1.13%	13/7/2027	111,749	0.00%
Realty Income Corp.	\$75,000	3.95%	15/8/2027	72,294	0.00%
Realty Income Corp.	\$100,000	3.40%	15/1/2028	94,300	0.00%
Realty Income Corp.	\$100,000	2.10%	15/3/2028	89,596	0.00%
Realty Income Corp.	\$200,000	2.20%	15/6/2028	178,823	0.01%
Realty Income Corp.	\$50,000	4.75%	15/2/2029	49,117	0.00%
Realty Income Corp.	\$5,000	3.10%	15/12/2029	4,495	0.00%
Realty Income Corp.	\$5,000	3.40%	15/1/2030	4,554	0.00%
Realty Income Corp.	\$60,000	4.85%	15/3/2030	58,813	0.00%
Realty Income Corp.	€100,000	4.88%	6/7/2030	111,591	0.00%
Realty Income Corp.	\$100,000	3.25%	15/1/2031	88,382	0.00%
Realty Income Corp.	£100,000	1.75%	13/7/2033	93,659	0.00%
Realty Income Corp.	\$50,000	5.13%	15/2/2034	48,522	0.00%
Realty Income Corp.	€100,000	5.13%	6/7/2034	115,512	0.00%
Realty Income Corp.	£100,000	2.50%	14/1/2042	83,048	0.00%
Realty Income Corp.	\$175,000	4.65%	15/3/2047	150,785	0.01%
Regal Rexnord Corp.	\$100,000	6.05%	15/2/2026	100,440	0.00%
Regal Rexnord Corp.	\$50,000	6.05%	15/4/2028	50,597	0.00%
Regal Rexnord Corp.	\$50,000	6.30%	15/2/2030	51,047	0.00%
Regal Rexnord Corp.	\$100,000	6.40%	15/4/2033	102,647	0.00%
Regency Centers LP	\$50,000	3.60%	1/2/2027	47,970	0.00%
Regency Centers LP	\$50,000	2.95%	15/9/2029	44,873	0.00%
Regency Centers LP	\$70,000	5.25%	15/1/2034	68,178	0.00%
Regency Centers LP	\$150,000	4.40%	1/2/2047	121,131	0.00%
Regeneron Pharmaceuticals, Inc.	\$200,000	1.75%	15/9/2030	164,607	0.01%
Regents of the University of California Medical Center Pooled Revenue	\$100,000	4.56%	15/5/2053	88,650	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$175,000	3.26%	15/5/2060	117,492	0.00%
Regions Bank/Birmingham AL	\$250,000	6.45%	26/6/2037	254,790	0.01%
Regions Financial Corp.	\$200,000	1.80%	12/8/2028	172,730	0.01%
Regions Financial Corp.	\$80,000	5.72%	6/6/2030	79,932	0.00%
Reinsurance Group of America, Inc.	\$50,000	3.90%	15/5/2029	46,912	0.00%
Reinsurance Group of America, Inc.	\$50,000	6.00%	15/9/2033	50,913	0.00%
Reinsurance Group of America, Inc.	\$50,000	5.75%	15/9/2034	49,825	0.00%
Reliance Standard Life Global Funding II	\$75,000	1.51%	28/9/2026	67,877	0.00%
Reliance Standard Life Global Funding II	\$5,000	2.75%	21/1/2027	4,637	0.00%
Reliance, Inc.	\$100,000	1.30%	15/8/2025	95,171	0.00%
Reliance, Inc.	\$50,000	2.15%	15/8/2030	41,821	0.00%
RenaissanceRe Holdings Ltd.	\$100,000	5.75%	5/6/2033	100,097	0.00%
Republic Services, Inc.	\$25,000	3.38%	15/11/2027	23,717	0.00%
Republic Services, Inc.	\$275,000	4.88%	1/4/2029	272,761	0.01%
Republic Services, Inc.	\$50,000	5.00%	15/11/2029	49,808	0.00%
Republic Services, Inc.	\$100,000	1.45%	15/2/2031	79,248	0.00%
Republic Services, Inc.	\$150,000	5.00%	1/4/2034	146,833	0.01%
Republic Services, Inc.	\$15,000	5.70%	15/5/2041	15,145	0.00%
Republic Services, Inc.	\$55,000	3.05%	1/3/2050	36,568	0.00%
Revvity, Inc.	\$105,000	3.30%	15/9/2029	95,549	0.00%
Revvity, Inc.	\$100,000	2.25%	15/9/2031	81,703	0.00%
Revvity, Inc.	\$50,000	3.63%	15/3/2051	34,739	0.00%
Rexford Industrial Realty LP	\$200,000	5.00%	15/6/2028	197,825	0.01%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rexford Industrial Realty LP	\$50,000	2.15%	1/9/2031	39,843	0.00%
RGA Global Funding	\$50,000	5.45%	24/5/2029	50,114	0.00%
RGA Global Funding	\$100,000	5.50%	11/1/2031	99,839	0.00%
Roche Finance Europe BV	€200,000	3.20%	27/8/2029	214,503	0.01%
Roche Finance Europe BV	€400,000	3.56%	3/5/2044	418,427	0.01%
Roche Holdings, Inc.	\$200,000	5.27%	13/11/2026	200,893	0.01%
Roche Holdings, Inc.	\$200,000	5.34%	13/11/2028	203,197	0.01%
Roche Holdings, Inc.	\$300,000	5.49%	13/11/2030	308,344	0.01%
Roche Holdings, Inc.	\$200,000	4.91%	8/3/2031	199,138	0.01%
Roche Holdings, Inc.	\$200,000	5.59%	13/11/2033	207,177	0.01%
Rockefeller Foundation	\$25,000	2.49%	1/10/2050	15,500	0.00%
Rockwell Automation, Inc.	\$100,000	2.80%	15/8/2061	57,432	0.00%
Roper Technologies, Inc.	\$50,000	3.85%	15/12/2025	48,858	0.00%
Roper Technologies, Inc.	\$200,000	2.95%	15/9/2029	179,878	0.01%
Roper Technologies, Inc.	\$100,000	2.00%	30/6/2030	83,545	0.00%
Royal Bank of Canada	\$60,000	4.88%	19/1/2027	59,614	0.00%
Royalty Pharma plc	\$100,000	2.20%	2/9/2030	83,384	0.00%
Royalty Pharma plc	\$75,000	3.30%	2/9/2040	54,159	0.00%
Royalty Pharma plc	\$100,000	3.55%	2/9/2050	67,175	0.00%
RPM International, Inc.	\$50,000	3.75%	15/3/2027	47,962	0.00%
RPM International, Inc.	\$25,000	4.55%	1/3/2029	24,164	0.00%
RPM International, Inc.	\$50,000	5.25%	1/6/2045	45,985	0.00%
RTX Corp.	\$400,000	5.00%	27/2/2026	398,029	0.01%
RTX Corp.	\$100,000	5.75%	8/11/2026	101,072	0.00%
RTX Corp.	\$100,000	3.50%	15/3/2027	95,863	0.00%
RTX Corp.	\$25,000	3.13%	4/5/2027	23,707	0.00%
RTX Corp.	\$125,000	4.13%	16/11/2028	120,387	0.00%
RTX Corp.	\$25,000	5.75%	15/1/2029	25,658	0.00%
RTX Corp.	\$100,000	2.25%	1/7/2030	85,329	0.00%
RTX Corp.	\$75,000	6.00%	15/3/2031	78,246	0.00%
RTX Corp.	\$50,000	1.90%	1/9/2031	40,107	0.00%
RTX Corp.	\$50,000	2.38%	15/3/2032	40,971	0.00%
RTX Corp.	\$175,000	5.15%	27/2/2033	173,157	0.01%
RTX Corp.	\$125,000	6.10%	15/3/2034	131,625	0.00%
RTX Corp.	\$125,000	6.05%	1/6/2036	130,645	0.00%
RTX Corp.	\$13,000	6.13%	15/7/2038	13,637	0.00%
RTX Corp.	\$275,000	4.45%	16/11/2038	243,364	0.01%
RTX Corp.	\$50,000	4.50%	1/6/2042	43,381	0.00%
RTX Corp.	\$25,000	4.80%	15/12/2043	22,206	0.00%
RTX Corp.	\$200,000	4.15%	15/5/2045	161,480	0.01%
RTX Corp.	\$125,000	3.75%	1/11/2046	93,589	0.00%
RTX Corp.	\$75,000	4.35%	15/4/2047	61,759	0.00%
RTX Corp.	\$50,000	2.82%	1/9/2051	30,420	0.00%
RTX Corp.	\$175,000	3.03%	15/3/2052	111,598	0.00%
RTX Corp.	\$100,000	5.38%	27/2/2053	94,958	0.00%
RTX Corp.	\$175,000	6.40%	15/3/2054	190,956	0.01%
Rutgers The State University of New Jersey	\$10,000	3.27%	1/5/2043	7,964	0.00%
Rutgers The State University of New Jersey	\$5,000	3.92%	1/5/2119	3,535	0.00%
Ryder System, Inc.	\$5,000	2.90%	1/12/2026	4,724	0.00%
Ryder System, Inc.	\$500,000	5.25%	1/6/2028	501,037	0.01%
Ryder System, Inc.	\$100,000	6.30%	1/12/2028	104,137	0.00%
Ryder System, Inc.	\$100,000	6.60%	1/12/2033	106,744	0.00%
S&P Global, Inc.	\$100,000	2.45%	1/3/2027	93,495	0.00%
S&P Global, Inc.	\$25,000	4.75%	1/8/2028	24,818	0.00%
S&P Global, Inc.	\$100,000	2.70%	1/3/2029	90,589	0.00%
S&P Global, Inc.	\$60,000	2.50%	1/12/2029	53,047	0.00%
S&P Global, Inc.	\$400,000	2.90%	1/3/2032	345,734	0.01%
S&P Global, Inc.	\$5,000	3.25%	1/12/2049	3,509	0.00%
S&P Global, Inc.	\$150,000	3.70%	1/3/2052	113,188	0.00%
S&P Global, Inc.	\$50,000	3.90%	1/3/2062	37,111	0.00%
Sabal Trail Transmission LLC	\$80,000	4.68%	1/5/2038	72,651	0.00%
Sabine Pass Liquefaction LLC	\$90,000	5.00%	15/3/2027	89,269	0.00%
Sabine Pass Liquefaction LLC	\$625,000	4.20%	15/3/2028	603,064	0.02%
Sabine Pass Liquefaction LLC	\$350,000	4.50%	15/5/2030	335,747	0.01%
Sabine Pass Liquefaction LLC	\$160,000	5.90%	15/9/2037	163,929	0.01%
Sabra Health Care LP	\$25,000	3.90%	15/10/2029	22,599	0.00%
Sabra Health Care LP	\$100,000	3.20%	1/12/2031	83,185	0.00%
Safehold GL Holdings LLC	\$50,000	2.85%	15/1/2032	41,080	0.00%
Sales Tax Securitization Corp.	\$75,000	3.24%	1/1/2042	59,617	0.00%
Sales Tax Securitization Corp.	\$10,000	3.59%	1/1/2043	8,329	0.00%
Salesforce, Inc.	\$50,000	1.50%	15/7/2028	43,942	0.00%

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Salesforce, Inc.	\$50,000	1.95%	15/7/2031	41,022	0.00%
Salesforce, Inc.	\$200,000	2.70%	15/7/2041	139,769	0.00%
Salesforce, Inc.	\$100,000	2.90%	15/7/2051	64,432	0.00%
Salesforce, Inc.	\$200,000	3.05%	15/7/2061	123,470	0.00%
Sammons Financial Group, Inc.	\$150,000	3.35%	16/4/2031	124,744	0.00%
Sammons Financial Group, Inc.	\$100,000	4.75%	8/4/2032	89,133	0.00%
San Diego Gas & Electric Co.	\$40,000	2.50%	15/5/2026	38,112	0.00%
San Diego Gas & Electric Co.	\$50,000	4.95%	15/8/2028	49,779	0.00%
San Diego Gas & Electric Co.	\$95,000	3.00%	15/3/2032	81,883	0.00%
San Diego Gas & Electric Co.	\$10,000	6.00%	1/6/2039	10,561	0.00%
San Diego Gas & Electric Co.	\$85,000	4.50%	15/8/2040	75,791	0.00%
San Diego Gas & Electric Co.	\$25,000	3.32%	15/4/2050	17,049	0.00%
San Diego Gas & Electric Co.	\$125,000	3.70%	15/3/2052	90,184	0.00%
San Diego Gas & Electric Co.	\$55,000	5.35%	1/4/2053	51,990	0.00%
San Diego Gas & Electric Co.	\$50,000	5.55%	15/4/2054	48,917	0.00%
San Jose Redevelopment Agency Successor Agency	\$25,000	3.38%	1/8/2034	22,513	0.00%
Santander Holdings USA, Inc.	\$50,000	2.49%	6/1/2028	46,074	0.00%
Santander Holdings USA, Inc.	\$50,000	6.50%	9/3/2029	50,898	0.00%
Santander Holdings USA, Inc.	\$50,000	7.66%	9/11/2031	54,158	0.00%
SBL Holdings, Inc.	\$300,000	5.13%	13/11/2026	289,307	0.01%
SBL Holdings, Inc.	\$45,000	5.00%	18/2/2031	39,418	0.00%
Schlumberger Finance BV	€100,000	0.50%	15/10/2031	86,762	0.00%
Schlumberger Holdings Corp.	\$50,000	5.00%	29/5/2027	49,847	0.00%
Schlumberger Holdings Corp.	\$135,000	3.90%	17/5/2028	128,860	0.00%
Schlumberger Holdings Corp.	\$25,000	4.30%	1/5/2029	24,136	0.00%
Schlumberger Holdings Corp.	\$50,000	5.00%	15/11/2029	49,634	0.00%
Schlumberger Investment SA	\$60,000	4.50%	15/5/2028	59,051	0.00%
Schlumberger Investment SA	\$75,000	2.65%	26/6/2030	66,064	0.00%
Schlumberger Investment SA	\$30,000	4.85%	15/5/2033	29,394	0.00%
Schlumberger Investment SA	\$50,000	5.00%	1/6/2034	49,200	0.00%
Sealed Air Corp.	\$75,000	1.57%	15/10/2026	68,240	0.00%
Seattle Children's Hospital	\$50,000	2.72%	1/10/2050	31,856	0.00%
Selective Insurance Group, Inc.	\$10,000	5.38%	1/3/2049	9,398	0.00%
Sempra	\$35,000	5.40%	1/8/2026	34,976	0.00%
Sempra	\$45,000	3.25%	15/6/2027	42,479	0.00%
Sempra	\$100,000	3.40%	1/2/2028	94,069	0.00%
Sempra	\$30,000	3.70%	1/4/2029	28,084	0.00%
Sempra	\$45,000	5.50%	1/8/2033	44,973	0.00%
Sempra	\$65,000	3.80%	1/2/2038	53,102	0.00%
Sempra	\$65,000	6.00%	15/10/2039	65,741	0.00%
Sempra	\$45,000	4.00%	1/2/2048	34,235	0.00%
Sempra	\$60,000	4.13%	1/4/2052	55,328	0.00%
Sempra	\$100,000	6.88%	1/10/2054	99,469	0.00%
Sempra Infrastructure Partners LP	\$25,000	3.25%	15/1/2032	20,609	0.00%
SG Commercial Mortgage Securities Trust 2016	\$25,000	3.06%	10/10/2048	23,541	0.00%
Sherwin-Williams Co.	\$35,000	3.45%	1/8/2025	34,212	0.00%
Sherwin-Williams Co.	\$50,000	4.25%	8/8/2025	49,331	0.00%
Sherwin-Williams Co.	\$30,000	3.95%	15/1/2026	29,368	0.00%
Sherwin-Williams Co.	\$25,000	3.45%	1/6/2027	23,824	0.00%
Sherwin-Williams Co.	\$100,000	2.30%	15/5/2030	85,755	0.00%
Sherwin-Williams Co.	\$175,000	4.55%	1/8/2045	148,470	0.01%
Sherwin-Williams Co.	\$35,000	3.80%	15/8/2049	26,406	0.00%
Sherwin-Williams Co.	\$50,000	3.30%	15/5/2050	34,036	0.00%
Shire Acquisitions Investments Ireland DAC	\$503,000	3.20%	23/9/2026	482,319	0.01%
Sierra Pacific Power Co.	\$50,000	5.90%	15/3/2054	49,807	0.00%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	115,823	0.00%
Simon International Finance SCA	€100,000	1.13%	19/3/2033	85,503	0.00%
Simon Property Group LP	\$350,000	3.50%	1/9/2025	342,537	0.01%
Simon Property Group LP	\$5,000	3.38%	1/12/2027	4,730	0.00%
Simon Property Group LP	\$230,000	2.45%	13/9/2029	202,095	0.01%
Simon Property Group LP	\$250,000	2.25%	15/1/2032	202,924	0.01%
Simon Property Group LP	\$100,000	2.65%	1/2/2032	83,449	0.00%
Simon Property Group LP	\$50,000	4.25%	1/10/2044	40,600	0.00%
Simon Property Group LP	\$100,000	3.25%	13/9/2049	67,055	0.00%
Simon Property Group LP	\$100,000	5.85%	8/3/2053	99,371	0.00%
SiriusPoint Ltd.	\$50,000	7.00%	5/4/2029	50,555	0.00%
SITE Centers Corp.	\$25,000	4.70%	1/6/2027	24,833	0.00%
Sixth Street Lending Partners	\$50,000	6.50%	11/3/2029	49,487	0.00%
Sixth Street Specialty Lending, Inc.	\$35,000	6.95%	14/8/2028	35,745	0.00%
Skyworks Solutions, Inc.	\$350,000	3.00%	1/6/2031	297,126	0.01%
Smithfield Foods, Inc.	\$75,000	3.00%	15/10/2030	63,603	0.00%

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Snap-on, Inc.	\$50,000	4.10%	1/3/2048	40,899	0.00%
Solventum Corp.	\$75,000	5.45%	25/2/2027	74,944	0.00%
Solventum Corp.	\$50,000	5.40%	1/3/2029	49,846	0.00%
Solventum Corp.	\$50,000	5.45%	13/3/2031	49,381	0.00%
Solventum Corp.	\$75,000	5.60%	23/3/2034	73,611	0.00%
Sonoco Products Co.	\$75,000	3.13%	1/5/2030	66,558	0.00%
Sonoco Products Co.	\$75,000	2.85%	1/2/2032	62,303	0.00%
Southern California Edison Co.	\$100,000	3.70%	1/8/2025	97,966	0.00%
Southern California Edison Co.	\$70,000	5.35%	1/3/2026	69,887	0.00%
Southern California Edison Co.	\$50,000	4.88%	1/2/2027	49,616	0.00%
Southern California Edison Co.	\$40,000	4.70%	1/6/2027	39,451	0.00%
Southern California Edison Co.	\$25,000	3.65%	1/3/2028	23,675	0.00%
Southern California Edison Co.	\$50,000	5.65%	1/10/2028	50,861	0.00%
Southern California Edison Co.	\$70,000	5.15%	1/6/2029	69,968	0.00%
Southern California Edison Co.	\$5,000	2.85%	1/8/2029	4,487	0.00%
Southern California Edison Co.	\$315,000	2.50%	1/6/2031	264,274	0.01%
Southern California Edison Co.	\$75,000	5.45%	1/6/2031	75,553	0.00%
Southern California Edison Co.	\$250,000	2.75%	1/2/2032	210,888	0.01%
Southern California Edison Co.	\$100,000	6.00%	15/1/2034	103,470	0.00%
Southern California Edison Co.	\$60,000	5.20%	1/6/2034	58,565	0.00%
Southern California Edison Co.	\$40,000	5.55%	15/1/2037	39,929	0.00%
Southern California Edison Co.	\$30,000	5.95%	1/2/2038	30,384	0.00%
Southern California Edison Co.	\$15,000	5.50%	15/3/2040	14,450	0.00%
Southern California Edison Co.	\$25,000	4.05%	15/3/2042	20,010	0.00%
Southern California Edison Co.	\$10,000	3.90%	15/3/2043	7,758	0.00%
Southern California Edison Co.	\$175,000	4.65%	1/10/2043	150,399	0.01%
Southern California Edison Co.	\$175,000	3.60%	1/2/2045	127,775	0.00%
Southern California Edison Co.	\$105,000	4.00%	1/4/2047	80,356	0.00%
Southern California Edison Co.	\$75,000	4.13%	1/3/2048	58,238	0.00%
Southern California Edison Co.	\$25,000	4.88%	1/3/2049	21,694	0.00%
Southern California Edison Co.	\$75,000	3.65%	1/2/2050	53,320	0.00%
Southern California Edison Co.	\$20,000	2.95%	1/2/2051	12,374	0.00%
Southern California Edison Co.	\$50,000	3.45%	1/2/2052	33,907	0.00%
Southern California Edison Co.	\$30,000	5.70%	1/3/2053	29,104	0.00%
Southern California Edison Co.	\$45,000	5.88%	1/12/2053	44,907	0.00%
Southern California Edison Co.	\$50,000	5.75%	15/4/2054	48,901	0.00%
Southern California Gas Co.	\$30,000	2.60%	15/6/2026	28,491	0.00%
Southern California Gas Co.	\$45,000	2.95%	15/4/2027	42,364	0.00%
Southern California Gas Co.	\$45,000	2.55%	1/2/2030	39,178	0.00%
Southern California Gas Co.	\$35,000	5.20%	1/6/2033	34,574	0.00%
Southern California Gas Co.	\$25,000	3.75%	15/9/2042	19,440	0.00%
Southern California Gas Co.	\$25,000	4.13%	1/6/2048	19,229	0.00%
Southern California Gas Co.	\$35,000	4.30%	15/1/2049	28,033	0.00%
Southern California Gas Co.	\$25,000	3.95%	15/2/2050	18,927	0.00%
Southern California Gas Co.	\$40,000	6.35%	15/11/2052	43,115	0.00%
Southern California Gas Co.	\$30,000	5.75%	1/6/2053	29,769	0.00%
Southern California Gas Co.	\$50,000	5.60%	1/4/2054	49,105	0.00%
Southern Co.	\$120,000	3.25%	1/7/2026	115,382	0.00%
Southern Co.	\$100,000	5.11%	1/8/2027	99,719	0.00%
Southern Co.	\$200,000	1.75%	15/3/2028	177,120	0.01%
Southern Co.	\$50,000	5.50%	15/3/2029	50,665	0.00%
Southern Co.	\$65,000	3.70%	30/4/2030	59,977	0.00%
Southern Co.	\$30,000	5.70%	15/10/2032	30,641	0.00%
Southern Co.	\$50,000	5.20%	15/6/2033	49,153	0.00%
Southern Co.	\$115,000	5.70%	15/3/2034	117,005	0.00%
Southern Co.	\$115,000	4.40%	1/7/2046	96,135	0.00%
Southern Co.	\$50,000	4.00%	15/1/2051	48,451	0.00%
Southern Co.	\$100,000	3.75%	15/9/2051	93,912	0.00%
Southern Co. Gas Capital Corp.	\$50,000	5.75%	15/9/2033	51,181	0.00%
Southern Co. Gas Capital Corp.	\$25,000	5.88%	15/3/2041	25,022	0.00%
Southern Co. Gas Capital Corp.	\$25,000	4.40%	1/6/2043	20,511	0.00%
Southern Co. Gas Capital Corp.	\$135,000	3.95%	1/10/2046	101,191	0.00%
Southern Natural Gas Co. LLC	\$30,000	4.80%	15/3/2047	24,765	0.00%
Southern Power Co.	\$25,000	5.15%	15/9/2041	23,123	0.00%
Southern Power Co.	\$55,000	4.95%	15/12/2046	47,824	0.00%
Southwest Airlines Co.	\$25,000	3.00%	15/11/2026	23,636	0.00%
Southwest Airlines Co.	\$100,000	5.13%	15/6/2027	99,519	0.00%
Southwest Airlines Co.	\$110,000	2.63%	10/2/2030	95,277	0.00%
Southwest Gas Corp.	\$40,000	4.05%	15/3/2032	36,203	0.00%
Southwest Gas Corp.	\$25,000	3.80%	29/9/2046	18,351	0.00%
Southwest Gas Corp.	\$50,000	3.18%	15/8/2051	31,422	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southwestern Electric Power Co.	\$100,000	1.65%	15/3/2026	94,079	0.00%
Southwestern Electric Power Co.	\$50,000	4.10%	15/9/2028	47,677	0.00%
Southwestern Electric Power Co.	\$100,000	3.90%	1/4/2045	74,251	0.00%
Southwestern Electric Power Co.	\$25,000	3.85%	1/2/2048	17,904	0.00%
Southwestern Electric Power Co.	\$30,000	3.25%	1/11/2051	18,926	0.00%
Southwestern Public Service Co.	\$10,000	4.50%	15/8/2041	8,368	0.00%
Southwestern Public Service Co.	\$25,000	3.70%	15/8/2047	17,626	0.00%
Southwestern Public Service Co.	\$80,000	3.75%	15/6/2049	57,363	0.00%
Southwestern Public Service Co.	\$55,000	3.15%	1/5/2050	34,882	0.00%
Southwestern Public Service Co.	\$40,000	6.00%	1/6/2054	39,903	0.00%
Spectra Energy Partners LP	\$50,000	3.38%	15/10/2026	47,849	0.00%
Spectra Energy Partners LP	\$70,000	4.50%	15/3/2045	56,936	0.00%
Spire Missouri, Inc.	\$30,000	3.30%	1/6/2051	20,036	0.00%
Sprint Capital Corp.	\$500,000	6.88%	15/11/2028	530,032	0.01%
Sprint Capital Corp.	\$400,000	8.75%	15/3/2032	481,007	0.01%
Sprint LLC	\$400,000	7.63%	1/3/2026	410,996	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$300,000	5.15%	20/3/2028	298,580	0.01%
SSM Health Care Corp.	\$60,000	3.82%	1/6/2027	57,930	0.00%
SSM Health Care Corp.	\$50,000	4.89%	1/6/2028	49,728	0.00%
Stanford Health Care	\$75,000	3.80%	15/11/2048	59,841	0.00%
Stanley Black & Decker, Inc.	\$50,000	2.30%	15/3/2030	42,574	0.00%
Stanley Black & Decker, Inc.	\$30,000	5.20%	1/9/2040	27,988	0.00%
Stanley Black & Decker, Inc.	\$35,000	4.85%	15/11/2048	29,562	0.00%
Stanley Black & Decker, Inc.	\$55,000	2.75%	15/11/2050	31,491	0.00%
Starbucks Corp.	\$100,000	3.80%	15/8/2025	98,315	0.00%
Starbucks Corp.	\$50,000	4.75%	15/2/2026	49,652	0.00%
Starbucks Corp.	\$50,000	4.85%	8/2/2027	49,742	0.00%
Starbucks Corp.	\$150,000	2.25%	12/3/2030	129,191	0.00%
Starbucks Corp.	\$200,000	2.55%	15/11/2030	172,442	0.01%
Starbucks Corp.	\$50,000	4.90%	15/2/2031	49,475	0.00%
Starbucks Corp.	\$150,000	4.80%	15/2/2033	146,212	0.01%
Starbucks Corp.	\$50,000	5.00%	15/2/2034	48,854	0.00%
Starbucks Corp.	\$90,000	4.50%	15/11/2048	75,110	0.00%
Starbucks Corp.	\$200,000	3.50%	15/11/2050	140,750	0.00%
State Board of Administration Finance Corp.	\$125,000	1.26%	1/7/2025	119,964	0.00%
State Board of Administration Finance Corp.	\$100,000	1.71%	1/7/2027	90,614	0.00%
State Board of Administration Finance Corp.	\$200,000	2.15%	1/7/2030	169,139	0.01%
State Board of Administration Finance Corp.	\$75,000	5.53%	1/7/2034	75,552	0.00%
State of California	\$50,000	1.70%	1/2/2028	44,838	0.00%
State of California	\$25,000	3.05%	1/4/2029	23,113	0.00%
State of California	\$50,000	5.13%	1/9/2029	50,681	0.00%
State of California	\$25,000	1.75%	1/11/2030	20,783	0.00%
State of California	\$25,000	4.50%	1/4/2033	24,144	0.00%
State of California	\$135,000	7.50%	1/4/2034	155,646	0.01%
State of California	\$50,000	5.13%	1/3/2038	49,247	0.00%
State of California	\$75,000	4.60%	1/4/2038	70,324	0.00%
State of California	\$650,000	7.55%	1/4/2039	770,196	0.02%
State of California	\$350,000	7.30%	1/10/2039	400,008	0.01%
State of California	\$100,000	7.35%	1/11/2039	115,220	0.00%
State of California	\$300,000	7.60%	1/11/2040	361,008	0.01%
State of California	\$50,000	5.20%	1/3/2043	49,380	0.00%
State of Connecticut	\$15,000	5.85%	15/3/2032	15,713	0.00%
State of Illinois	\$701,176	5.10%	1/6/2033	688,314	0.02%
State of Illinois	\$42,308	6.63%	1/2/2035	43,769	0.00%
State of Oregon Department of Transportation	\$65,000	5.83%	15/11/2034	67,583	0.00%
State of Texas	\$150,000	5.52%	1/4/2039	154,652	0.01%
State Public School Building Authority	\$50,000	5.00%	15/9/2027	49,869	0.00%
State Street Corp.	\$452,000	2.65%	19/5/2026	431,722	0.01%
State Street Corp.	\$70,000	5.27%	3/8/2026	70,136	0.00%
State Street Corp.	\$70,000	4.99%	18/3/2027	69,930	0.00%
State Street Corp.	\$70,000	5.68%	21/11/2029	71,596	0.00%
State Street Corp.	\$100,000	2.40%	24/1/2030	88,030	0.00%
State Street Corp.	\$250,000	2.20%	3/3/2031	209,521	0.01%
State Street Corp.	\$100,000	4.82%	26/1/2034	96,482	0.00%
State Street Corp.	\$50,000	5.16%	18/5/2034	49,442	0.00%
State Street Corp.	\$50,000	6.12%	21/11/2034	51,908	0.00%
Steel Dynamics, Inc.	\$400,000	5.00%	15/12/2026	397,134	0.01%
Steel Dynamics, Inc.	\$30,000	5.38%	15/8/2034	29,459	0.00%
Steel Dynamics, Inc.	\$175,000	3.25%	15/10/2050	115,090	0.00%
Stellantis Finance US, Inc.	\$200,000	1.71%	29/1/2027	182,213	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stellantis Finance US, Inc.	\$200,000	5.63%	12/1/2028	202,296	0.01%
Stellantis NV	€200,000	4.50%	7/7/2028	221,179	0.01%
Stellantis NV	€300,000	0.75%	18/1/2029	282,901	0.01%
Stellantis NV	€300,000	4.25%	16/6/2031	327,121	0.01%
Stellantis NV	€106,000	2.75%	1/4/2032	104,383	0.00%
STERIS Irish FinCo UnLtd Co.	\$150,000	2.70%	15/3/2031	127,789	0.00%
Store Capital LLC	\$100,000	4.50%	15/3/2028	95,174	0.00%
Stryker Corp.	\$50,000	3.50%	15/3/2026	48,545	0.00%
Stryker Corp.	\$50,000	3.65%	7/3/2028	47,619	0.00%
Stryker Corp.	\$125,000	1.95%	15/6/2030	105,260	0.00%
Stryker Corp.	\$150,000	4.63%	15/3/2046	131,895	0.00%
Sun Communities Operating LP	\$50,000	5.50%	15/1/2029	50,006	0.00%
Sun Communities Operating LP	\$100,000	4.20%	15/4/2032	89,683	0.00%
Sutter Health	\$200,000	3.16%	15/8/2040	151,288	0.01%
Sutter Health	\$50,000	5.55%	15/8/2053	51,216	0.00%
Synchrony Financial	\$65,000	4.50%	23/7/2025	63,908	0.00%
Synchrony Financial	\$75,000	3.95%	1/12/2027	70,138	0.00%
Synchrony Financial	\$50,000	2.88%	28/10/2031	40,143	0.00%
Synovus Financial Corp.	\$150,000	5.20%	11/8/2025	147,892	0.01%
Sysco Corp.	\$250,000	3.25%	15/7/2027	236,777	0.01%
Sysco Corp.	\$50,000	5.75%	17/1/2029	51,202	0.00%
Sysco Corp.	\$25,000	2.40%	15/2/2030	21,658	0.00%
Sysco Corp.	\$117,000	5.95%	1/4/2030	121,719	0.00%
Sysco Corp.	\$25,000	2.45%	14/12/2031	20,649	0.00%
Sysco Corp.	\$50,000	6.00%	17/1/2034	52,457	0.00%
Sysco Corp.	\$50,000	6.60%	1/4/2040	54,100	0.00%
Sysco Corp.	\$175,000	4.50%	1/4/2046	147,241	0.01%
Sysco Corp.	\$50,000	3.30%	15/2/2050	34,218	0.00%
Sysco Corp.	\$50,000	3.15%	14/12/2051	32,747	0.00%
Take-Two Interactive Software, Inc.	\$50,000	3.70%	14/4/2027	48,079	0.00%
Take-Two Interactive Software, Inc.	\$50,000	4.00%	14/4/2032	45,509	0.00%
Tampa Electric Co.	\$50,000	4.90%	1/3/2029	49,662	0.00%
Tampa Electric Co.	\$60,000	2.40%	15/3/2031	50,494	0.00%
Tampa Electric Co.	\$25,000	4.35%	15/5/2044	20,597	0.00%
Tampa Electric Co.	\$20,000	4.45%	15/6/2049	16,713	0.00%
Tampa Electric Co.	\$10,000	3.63%	15/6/2050	7,159	0.00%
Tampa Electric Co.	\$100,000	3.45%	15/3/2051	68,697	0.00%
Tanger Properties LP	\$50,000	2.75%	1/9/2031	40,722	0.00%
Tapestry, Inc.	\$50,000	7.05%	27/11/2025	50,842	0.00%
Tapestry, Inc.	\$50,000	7.00%	27/11/2026	51,388	0.00%
Tapestry, Inc.	€100,000	5.88%	27/11/2031	110,766	0.00%
Tapestry, Inc.	\$150,000	3.05%	15/3/2032	120,898	0.00%
Targa Resources Corp.	\$55,000	5.20%	1/7/2027	54,893	0.00%
Targa Resources Corp.	\$70,000	6.15%	1/3/2029	72,256	0.00%
Targa Resources Corp.	\$90,000	4.20%	1/2/2033	81,000	0.00%
Targa Resources Corp.	\$220,000	6.13%	15/3/2033	226,315	0.01%
Targa Resources Corp.	\$100,000	4.95%	15/4/2052	85,071	0.00%
Targa Resources Corp.	\$60,000	6.25%	1/7/2052	60,607	0.00%
Targa Resources Corp.	\$85,000	6.50%	15/2/2053	89,317	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$100,000	5.00%	15/1/2028	97,881	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$200,000	5.50%	1/3/2030	198,761	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$75,000	4.88%	1/2/2031	71,517	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$75,000	4.00%	15/1/2032	67,365	0.00%
Target Corp.	\$275,000	1.95%	15/1/2027	255,995	0.01%
Target Corp.	\$25,000	3.38%	15/4/2029	23,509	0.00%
Target Corp.	\$50,000	2.35%	15/2/2030	43,845	0.00%
Target Corp.	\$75,000	4.50%	15/9/2032	72,259	0.00%
Target Corp.	\$155,000	4.00%	1/7/2042	130,549	0.00%
Target Corp.	\$50,000	3.63%	15/4/2046	38,294	0.00%
Target Corp.	\$125,000	4.80%	15/1/2053	113,424	0.00%
Teachers Insurance & Annuity Association of America	\$100,000	6.85%	16/12/2039	111,408	0.00%
Teachers Insurance & Annuity Association of America	\$30,000	4.90%	15/9/2044	26,610	0.00%
Teachers Insurance & Annuity Association of America	\$35,000	4.27%	15/5/2047	28,015	0.00%
Teachers Insurance & Annuity Association of America	\$250,000	3.30%	15/5/2050	169,417	0.01%
Teledyne Technologies, Inc.	\$50,000	2.25%	1/4/2028	44,951	0.00%
Teledyne Technologies, Inc.	\$100,000	2.75%	1/4/2031	85,501	0.00%
Tennessee Gas Pipeline Co. LLC	\$150,000	2.90%	1/3/2030	131,015	0.00%
Tennessee Valley Authority	\$100,000	1.50%	15/9/2031	81,216	0.00%
Tennessee Valley Authority	\$25,000	4.70%	15/7/2033	25,172	0.00%
Tennessee Valley Authority	\$500,000	5.88%	1/4/2036	549,799	0.02%
Tennessee Valley Authority	\$250,000	5.25%	15/9/2039	258,227	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tennessee Valley Authority	\$40,000	3.50%	15/12/2042	32,853	0.00%
Tennessee Valley Authority	\$25,000	4.88%	15/1/2048	24,411	0.00%
Tennessee Valley Authority	\$25,000	4.25%	15/9/2052	21,850	0.00%
Tennessee Valley Authority	\$250,000	5.38%	1/4/2056	261,520	0.01%
Texas Department of Transportation State Highway Fund	\$100,000	5.18%	1/4/2030	99,976	0.00%
Texas Eastern Transmission LP	\$50,000	4.15%	15/1/2048	38,260	0.00%
Texas Health Resources	\$25,000	2.33%	15/11/2050	14,655	0.00%
Texas Health Resources	\$50,000	4.33%	15/11/2055	42,683	0.00%
Texas Instruments, Inc.	\$150,000	2.90%	3/11/2027	140,915	0.00%
Texas Instruments, Inc.	\$200,000	2.25%	4/9/2029	176,789	0.01%
Texas Instruments, Inc.	\$25,000	1.75%	4/5/2030	21,113	0.00%
Texas Instruments, Inc.	\$25,000	3.88%	15/3/2039	21,819	0.00%
Texas Instruments, Inc.	\$250,000	2.70%	15/9/2051	155,573	0.01%
Texas Natural Gas Securitization Finance Corp.	\$218,259	5.10%	1/4/2035	218,784	0.01%
Texas Natural Gas Securitization Finance Corp.	\$100,000	5.17%	1/4/2041	100,087	0.00%
Texas Private Activity Bond Surface Transportation Corp.	\$50,000	3.92%	31/12/2049	40,868	0.00%
Textron, Inc.	\$25,000	3.38%	1/3/2028	23,466	0.00%
Textron, Inc.	\$75,000	6.10%	15/11/2033	77,697	0.00%
Thermo Fisher Scientific Finance I BV	€100,000	0.00%	18/11/2025	101,992	0.00%
Thermo Fisher Scientific Finance I BV	€108,000	0.80%	18/10/2030	99,004	0.00%
Thermo Fisher Scientific Finance I BV	€100,000	1.13%	18/10/2033	87,071	0.00%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	106,490	0.00%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	207,152	0.01%
Thermo Fisher Scientific, Inc.	\$50,000	5.00%	5/12/2026	49,943	0.00%
Thermo Fisher Scientific, Inc.	€500,000	1.75%	15/4/2027	512,498	0.01%
Thermo Fisher Scientific, Inc.	\$50,000	4.80%	21/11/2027	49,792	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	1.75%	15/10/2028	44,109	0.00%
Thermo Fisher Scientific, Inc.	\$60,000	5.00%	31/1/2029	60,117	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	2.60%	1/10/2029	44,712	0.00%
Thermo Fisher Scientific, Inc.	\$125,000	2.00%	15/10/2031	102,335	0.00%
Thermo Fisher Scientific, Inc.	€200,000	2.38%	15/4/2032	198,344	0.01%
Thermo Fisher Scientific, Inc.	€100,000	3.65%	21/11/2034	107,642	0.00%
Thermo Fisher Scientific, Inc.	€300,000	1.50%	1/10/2039	235,417	0.01%
Thermo Fisher Scientific, Inc.	\$300,000	2.80%	15/10/2041	213,465	0.01%
Thermo Fisher Scientific, Inc.	\$35,000	5.30%	1/2/2044	34,174	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	4.10%	15/8/2047	41,103	0.00%
Thermo Fisher Scientific, Inc.	€200,000	1.88%	1/10/2049	144,258	0.01%
Thomas Jefferson University	\$100,000	3.85%	1/11/2057	74,771	0.00%
Time Warner Cable Enterprises LLC	\$200,000	8.38%	15/7/2033	221,003	0.01%
Time Warner Cable LLC	\$100,000	6.55%	1/5/2037	94,731	0.00%
Time Warner Cable LLC	\$25,000	7.30%	1/7/2038	25,282	0.00%
Time Warner Cable LLC	\$25,000	6.75%	15/6/2039	24,210	0.00%
Time Warner Cable LLC	\$95,000	5.50%	1/9/2041	79,400	0.00%
Time Warner Cable LLC	\$300,000	4.50%	15/9/2042	220,068	0.01%
Timken Co.	€500,000	4.13%	23/5/2034	521,872	0.01%
TJX Cos, Inc.	\$100,000	1.15%	15/5/2028	87,182	0.00%
TJX Cos, Inc.	\$100,000	1.60%	15/5/2031	80,566	0.00%
T-Mobile USA, Inc.	\$375,000	1.50%	15/2/2026	352,077	0.01%
T-Mobile USA, Inc.	\$95,000	2.25%	15/2/2026	90,295	0.00%
T-Mobile USA, Inc.	\$350,000	3.75%	15/4/2027	336,444	0.01%
T-Mobile USA, Inc.	\$500,000	2.05%	15/2/2028	448,848	0.01%
T-Mobile USA, Inc.	\$55,000	2.63%	15/2/2029	49,314	0.00%
T-Mobile USA, Inc.	\$430,000	3.88%	15/4/2030	401,994	0.01%
T-Mobile USA, Inc.	\$200,000	2.55%	15/2/2031	169,774	0.01%
T-Mobile USA, Inc.	\$200,000	2.25%	15/11/2031	163,451	0.01%
T-Mobile USA, Inc.	\$400,000	2.70%	15/3/2032	334,472	0.01%
T-Mobile USA, Inc.	€600,000	3.85%	8/5/2036	638,400	0.02%
T-Mobile USA, Inc.	\$250,000	4.38%	15/4/2040	216,633	0.01%
T-Mobile USA, Inc.	\$350,000	3.00%	15/2/2041	250,126	0.01%
T-Mobile USA, Inc.	\$230,000	4.50%	15/4/2050	192,057	0.01%
T-Mobile USA, Inc.	\$400,000	3.30%	15/2/2051	270,165	0.01%
T-Mobile USA, Inc.	\$350,000	3.40%	15/10/2052	238,894	0.01%
T-Mobile USA, Inc.	\$200,000	5.75%	15/1/2054	199,038	0.01%
T-Mobile USA, Inc.	\$175,000	3.60%	15/11/2060	117,933	0.00%
Toll Brothers Finance Corp.	\$25,000	4.88%	15/3/2027	24,629	0.00%
Toll Brothers Finance Corp.	\$75,000	3.80%	1/11/2029	69,350	0.00%
Toyota Motor Credit Corp.	\$50,000	5.60%	11/9/2025	50,186	0.00%
Toyota Motor Credit Corp.	\$75,000	0.80%	16/10/2025	70,893	0.00%
Toyota Motor Credit Corp.	\$500,000	5.40%	10/11/2025	501,025	0.01%
Toyota Motor Credit Corp.	\$75,000	4.80%	5/1/2026	74,616	0.00%
Toyota Motor Credit Corp.	\$50,000	5.20%	15/5/2026	50,072	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	€200,000	0.25%	16/7/2026	201,195	0.01%
Toyota Motor Credit Corp.	\$50,000	5.00%	14/8/2026	49,879	0.00%
Toyota Motor Credit Corp.	£200,000	0.75%	19/11/2026	229,297	0.01%
Toyota Motor Credit Corp.	\$50,000	5.40%	20/11/2026	50,346	0.00%
Toyota Motor Credit Corp.	\$100,000	5.00%	19/3/2027	99,969	0.00%
Toyota Motor Credit Corp.	\$225,000	1.15%	13/8/2027	200,646	0.01%
Toyota Motor Credit Corp.	\$50,000	5.45%	10/11/2027	50,718	0.00%
Toyota Motor Credit Corp.	\$50,000	3.05%	11/1/2028	46,945	0.00%
Toyota Motor Credit Corp.	\$50,000	4.63%	12/1/2028	49,533	0.00%
Toyota Motor Credit Corp.	\$300,000	1.90%	6/4/2028	269,235	0.01%
Toyota Motor Credit Corp.	\$50,000	5.25%	11/9/2028	50,576	0.00%
Toyota Motor Credit Corp.	\$75,000	4.65%	5/1/2029	74,082	0.00%
Toyota Motor Credit Corp.	\$50,000	5.05%	16/5/2029	50,168	0.00%
Toyota Motor Credit Corp.	€200,000	4.05%	13/9/2029	219,837	0.01%
Toyota Motor Credit Corp.	\$110,000	2.15%	13/2/2030	94,937	0.00%
Toyota Motor Credit Corp.	\$50,000	5.55%	20/11/2030	51,362	0.00%
Toyota Motor Credit Corp.	\$100,000	5.10%	21/3/2031	99,978	0.00%
Toyota Motor Credit Corp.	\$250,000	1.90%	12/9/2031	202,892	0.01%
Toyota Motor Credit Corp.	\$50,000	4.70%	12/1/2033	48,606	0.00%
Toyota Motor Credit Corp.	\$115,000	4.80%	5/1/2034	111,678	0.00%
Tractor Supply Co.	\$100,000	1.75%	1/11/2030	81,014	0.00%
Tractor Supply Co.	\$50,000	5.25%	15/5/2033	49,617	0.00%
Trane Technologies Financing Ltd.	\$25,000	3.80%	21/3/2029	23,738	0.00%
Trane Technologies Financing Ltd.	\$25,000	5.25%	3/3/2033	25,161	0.00%
Trane Technologies Financing Ltd.	\$50,000	5.10%	13/6/2034	49,809	0.00%
Trane Technologies Global Holding Co., Ltd.	\$25,000	5.75%	15/6/2043	25,507	0.00%
Trane Technologies Luxembourg Finance SA	\$50,000	3.50%	21/3/2026	48,431	0.00%
Transatlantic Holdings, Inc.	\$25,000	8.00%	30/11/2039	31,416	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$50,000	3.25%	15/5/2030	45,057	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$25,000	5.40%	15/8/2041	24,255	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$20,000	4.45%	1/8/2042	17,404	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$25,000	4.60%	15/3/2048	21,285	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$70,000	3.95%	15/5/2050	53,004	0.00%
Travelers Cos, Inc.	\$10,000	6.25%	15/6/2037	10,792	0.00%
Travelers Cos, Inc.	\$15,000	4.60%	1/8/2043	13,485	0.00%
Travelers Cos, Inc.	\$25,000	4.30%	25/8/2045	21,233	0.00%
Travelers Cos, Inc.	\$130,000	3.75%	15/5/2046	101,828	0.00%
Travelers Cos, Inc.	\$25,000	4.00%	30/5/2047	20,161	0.00%
Travelers Cos, Inc.	\$60,000	4.05%	7/3/2048	48,838	0.00%
Travelers Cos, Inc.	\$100,000	4.10%	4/3/2049	81,511	0.00%
Travelers Cos, Inc.	\$95,000	2.55%	27/4/2050	57,822	0.00%
Travelers Cos, Inc.	\$50,000	5.45%	25/5/2053	50,086	0.00%
Trinity Health Corp.	\$100,000	2.63%	1/12/2040	70,598	0.00%
Tri-State Generation & Transmission Association, Inc.	\$25,000	6.00%	15/6/2040	23,095	0.00%
Truist Bank	\$175,000	4.05%	3/11/2025	171,990	0.01%
Truist Bank	\$271,000	3.30%	15/5/2026	259,648	0.01%
Truist Financial Corp.	\$200,000	5.90%	28/10/2026	200,468	0.01%
Truist Financial Corp.	\$100,000	1.27%	2/3/2027	92,942	0.00%
Truist Financial Corp.	\$70,000	6.05%	8/6/2027	70,492	0.00%
Truist Financial Corp.	\$275,000	1.13%	3/8/2027	242,602	0.01%
Truist Financial Corp.	\$100,000	4.87%	26/1/2029	98,087	0.00%
Truist Financial Corp.	\$40,000	3.88%	19/3/2029	37,302	0.00%
Truist Financial Corp.	\$100,000	1.89%	7/6/2029	87,586	0.00%
Truist Financial Corp.	\$100,000	7.16%	30/10/2029	106,179	0.00%
Truist Financial Corp.	\$110,000	5.44%	24/1/2030	109,655	0.00%
Truist Financial Corp.	\$70,000	4.92%	28/7/2033	64,871	0.00%
Truist Financial Corp.	\$200,000	5.12%	26/1/2034	191,444	0.01%
Truist Financial Corp.	\$70,000	5.87%	8/6/2034	70,592	0.00%
Truist Financial Corp.	\$110,000	5.71%	24/1/2035	109,541	0.00%
Trustage Financial Group, Inc.	\$100,000	4.63%	15/4/2032	87,739	0.00%
Trustees of Boston College	\$10,000	3.13%	1/7/2052	7,034	0.00%
Trustees of Boston University	\$25,000	4.06%	1/10/2048	21,189	0.00%
Trustees of Princeton University	\$100,000	5.70%	1/3/2039	106,532	0.00%
Trustees of Princeton University	\$50,000	2.52%	1/7/2050	32,306	0.00%
Trustees of Princeton University	\$100,000	4.20%	1/3/2052	87,970	0.00%
Trustees of the University of Pennsylvania	\$75,000	2.40%	1/10/2050	45,539	0.00%
Trustees of the University of Pennsylvania	\$15,000	4.67%	1/9/2112	13,175	0.00%
Trustees of the University of Pennsylvania	\$10,000	3.61%	15/2/2119	6,815	0.00%
Tucson Electric Power Co.	\$100,000	3.25%	15/5/2032	87,367	0.00%
Tucson Electric Power Co.	\$10,000	4.85%	1/12/2048	8,714	0.00%
Tucson Electric Power Co.	\$55,000	5.50%	15/4/2053	52,895	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TWDC Enterprises 18 Corp.	\$300,000	3.00%	13/2/2026	289,420	0.01%
TWDC Enterprises 18 Corp.	\$400,000	1.85%	30/7/2026	374,001	0.01%
TWDC Enterprises 18 Corp.	\$100,000	4.13%	1/6/2044	83,382	0.00%
Tyson Foods, Inc.	\$30,000	3.55%	2/6/2027	28,682	0.00%
Tyson Foods, Inc.	\$175,000	4.35%	1/3/2029	168,085	0.01%
Tyson Foods, Inc.	\$50,000	5.40%	15/3/2029	50,100	0.00%
Tyson Foods, Inc.	\$75,000	5.70%	15/3/2034	74,663	0.00%
Tyson Foods, Inc.	\$50,000	4.55%	2/6/2047	40,177	0.00%
Tyson Foods, Inc.	\$150,000	5.10%	28/9/2048	130,831	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.12%	15/3/2051	23,697	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.24%	15/6/2051	23,820	0.00%
UBS Commercial Mortgage Trust 2018	\$50,000	4.30%	15/8/2051	47,293	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.34%	15/12/2051	23,847	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.45%	15/12/2051	23,759	0.00%
UBS3 Commercial Mortgage Trust 2014	\$4,121	3.82%	10/6/2047	4,035	0.00%
UBS5 Commercial Mortgage Trust 2014	\$85,868	3.84%	10/9/2047	85,328	0.00%
UDR, Inc.	\$25,000	3.50%	1/7/2027	23,682	0.00%
UDR, Inc.	\$25,000	3.00%	15/8/2031	21,571	0.00%
UDR, Inc.	\$175,000	2.10%	15/6/2033	132,930	0.00%
UDR, Inc.	\$5,000	3.10%	1/11/2034	4,027	0.00%
Uniform Mortgage Backed Securities	\$43,221	3.00%	1/4/2027	41,989	0.00%
Uniform Mortgage Backed Securities	\$96,175	2.50%	1/9/2027	92,630	0.00%
Uniform Mortgage Backed Securities	\$72,993	2.50%	1/12/2027	70,196	0.00%
Uniform Mortgage Backed Securities	\$17,547	2.50%	1/2/2028	16,855	0.00%
Uniform Mortgage Backed Securities	\$80,266	2.50%	1/4/2028	76,944	0.00%
Uniform Mortgage Backed Securities	\$3,431	3.00%	1/7/2028	3,363	0.00%
Uniform Mortgage Backed Securities	\$61,837	2.50%	1/9/2028	59,431	0.00%
Uniform Mortgage Backed Securities	\$22,426	2.50%	1/3/2029	21,582	0.00%
Uniform Mortgage Backed Securities	\$1,129,766	3.00%	1/9/2031	1,072,358	0.03%
Uniform Mortgage Backed Securities	\$33,536	3.50%	1/4/2032	32,078	0.00%
Uniform Mortgage Backed Securities	\$185,166	3.00%	1/6/2032	176,636	0.01%
Uniform Mortgage Backed Securities	\$287,039	2.50%	1/1/2033	270,125	0.01%
Uniform Mortgage Backed Securities	\$95,787	3.00%	1/4/2033	90,939	0.00%
Uniform Mortgage Backed Securities	\$298,701	3.50%	1/6/2033	285,110	0.01%
Uniform Mortgage Backed Securities	\$69,400	4.00%	1/6/2033	67,291	0.00%
Uniform Mortgage Backed Securities	\$22,940	3.50%	1/8/2033	21,890	0.00%
Uniform Mortgage Backed Securities	\$411,880	3.00%	1/1/2034	386,091	0.01%
Uniform Mortgage Backed Securities	\$150,451	3.50%	1/3/2034	142,974	0.01%
Uniform Mortgage Backed Securities	\$58,403	2.50%	1/6/2034	52,931	0.00%
Uniform Mortgage Backed Securities	\$44,475	2.50%	1/7/2034	40,308	0.00%
Uniform Mortgage Backed Securities	\$544,050	2.50%	1/9/2034	493,077	0.01%
Uniform Mortgage Backed Securities	\$71,812	2.50%	1/10/2034	65,084	0.00%
Uniform Mortgage Backed Securities	\$4,910	2.50%	1/11/2034	4,450	0.00%
Uniform Mortgage Backed Securities	\$99,917	2.00%	1/1/2035	87,902	0.00%
Uniform Mortgage Backed Securities	\$1,108,342	2.50%	1/2/2035	1,034,608	0.03%
Uniform Mortgage Backed Securities	\$48,905	4.00%	1/3/2035	47,767	0.00%
Uniform Mortgage Backed Securities	\$57,041	3.00%	1/4/2035	53,236	0.00%
Uniform Mortgage Backed Securities	\$511,727	5.00%	1/7/2035	507,404	0.01%
Uniform Mortgage Backed Securities	\$240,843	2.00%	1/7/2035	213,596	0.01%
Uniform Mortgage Backed Securities	\$136,149	1.50%	1/8/2035	116,961	0.00%
Uniform Mortgage Backed Securities	\$309,844	3.50%	1/9/2035	296,507	0.01%
Uniform Mortgage Backed Securities	\$229,855	1.50%	1/10/2035	197,372	0.01%
Uniform Mortgage Backed Securities	\$238,625	1.50%	1/11/2035	204,856	0.01%
Uniform Mortgage Backed Securities	\$492,071	1.50%	1/12/2035	422,342	0.01%
Uniform Mortgage Backed Securities	\$1,088,133	1.50%	1/2/2036	933,521	0.02%
Uniform Mortgage Backed Securities	\$1,032,898	2.00%	1/2/2036	913,889	0.02%
Uniform Mortgage Backed Securities	\$339,944	2.50%	1/2/2036	309,331	0.01%
Uniform Mortgage Backed Securities	\$315,186	1.50%	1/3/2036	270,088	0.01%
Uniform Mortgage Backed Securities	\$77,183	2.50%	1/4/2036	69,986	0.00%
Uniform Mortgage Backed Securities	\$1,109,902	2.00%	1/5/2036	983,855	0.03%
Uniform Mortgage Backed Securities	\$501,556	1.50%	1/6/2036	428,173	0.01%
Uniform Mortgage Backed Securities	\$312,120	2.50%	1/9/2036	283,805	0.01%
Uniform Mortgage Backed Securities	\$311,677	2.00%	1/9/2036	275,841	0.01%
Uniform Mortgage Backed Securities	\$1,133,206	2.00%	1/10/2036	998,562	0.03%
Uniform Mortgage Backed Securities	\$26,557	2.50%	1/11/2036	24,139	0.00%
Uniform Mortgage Backed Securities	\$1,298,200	1.50%	1/12/2036	1,109,746	0.03%
Uniform Mortgage Backed Securities	\$577,015	2.00%	1/12/2036	507,656	0.01%
Uniform Mortgage Backed Securities	\$2,496,394	2.00%	1/1/2037	2,195,934	0.06%
Uniform Mortgage Backed Securities	\$1,097,244	1.50%	1/1/2037	937,708	0.02%
Uniform Mortgage Backed Securities	\$157,931	2.50%	1/1/2037	142,585	0.00%
Uniform Mortgage Backed Securities	\$1,885,809	2.00%	1/2/2037	1,658,547	0.04%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$795,667	1.50%	1/2/2037	679,795	0.02%
Uniform Mortgage Backed Securities	\$438,823	2.50%	1/2/2037	396,183	0.01%
Uniform Mortgage Backed Securities	\$313,082	2.50%	1/3/2037	283,273	0.01%
Uniform Mortgage Backed Securities	\$1,514,202	2.00%	1/4/2037	1,331,399	0.03%
Uniform Mortgage Backed Securities	\$260,334	2.50%	1/4/2037	236,364	0.01%
Uniform Mortgage Backed Securities	\$98,002	3.00%	1/5/2037	91,081	0.00%
Uniform Mortgage Backed Securities	\$405,249	2.00%	1/6/2037	356,325	0.01%
Uniform Mortgage Backed Securities	\$65,193	4.00%	1/7/2037	62,664	0.00%
Uniform Mortgage Backed Securities	\$899,295	2.50%	1/8/2037	812,640	0.02%
Uniform Mortgage Backed Securities	\$289,965	2.00%	1/8/2037	254,959	0.01%
Uniform Mortgage Backed Securities	\$258,565	3.00%	1/8/2037	238,999	0.01%
Uniform Mortgage Backed Securities	\$104,900	4.00%	1/9/2037	101,082	0.00%
Uniform Mortgage Backed Securities	\$326,184	4.00%	1/11/2037	313,530	0.01%
Uniform Mortgage Backed Securities	\$144,618	5.00%	1/11/2037	143,298	0.01%
Uniform Mortgage Backed Securities	\$398,466	2.50%	1/12/2037	360,070	0.01%
Uniform Mortgage Backed Securities	\$244,229	3.00%	1/12/2037	225,747	0.01%
Uniform Mortgage Backed Securities	\$226,272	4.50%	1/12/2037	221,431	0.01%
Uniform Mortgage Backed Securities	\$293,983	5.00%	1/3/2038	291,271	0.01%
Uniform Mortgage Backed Securities	\$231,318	5.00%	1/4/2038	229,185	0.01%
Uniform Mortgage Backed Securities	\$230,855	4.00%	1/6/2038	222,683	0.01%
Uniform Mortgage Backed Securities	\$992,431	3.00%	1/7/2038	915,702	0.02%
Uniform Mortgage Backed Securities	\$127,177	6.00%	1/8/2038	128,461	0.00%
Uniform Mortgage Backed Securities	\$366,696	4.50%	1/10/2038	358,605	0.01%
Uniform Mortgage Backed Securities	\$142,895	5.50%	1/10/2038	143,107	0.01%
Uniform Mortgage Backed Securities	\$365,774	6.00%	1/1/2039	369,465	0.01%
Uniform Mortgage Backed Securities	\$225,412	6.00%	1/4/2039	231,294	0.01%
Uniform Mortgage Backed Securities	\$366,868	3.50%	1/2/2040	346,369	0.01%
Uniform Mortgage Backed Securities	\$225,086	2.00%	1/4/2040	189,422	0.01%
Uniform Mortgage Backed Securities	\$129,855	3.00%	1/5/2040	115,683	0.00%
Uniform Mortgage Backed Securities	\$622,986	2.00%	1/9/2040	523,553	0.01%
Uniform Mortgage Backed Securities	\$740,389	2.00%	1/10/2040	622,736	0.02%
Uniform Mortgage Backed Securities	\$330,468	2.50%	1/10/2040	287,928	0.01%
Uniform Mortgage Backed Securities	\$113,535	2.50%	1/11/2040	99,009	0.00%
Uniform Mortgage Backed Securities	\$37,365	1.50%	1/11/2040	30,436	0.00%
Uniform Mortgage Backed Securities	\$165,496	2.00%	1/1/2041	138,889	0.00%
Uniform Mortgage Backed Securities	\$953,354	2.00%	1/3/2041	803,605	0.02%
Uniform Mortgage Backed Securities	\$112,134	1.50%	1/3/2041	90,608	0.00%
Uniform Mortgage Backed Securities	\$57,465	1.50%	1/4/2041	46,415	0.00%
Uniform Mortgage Backed Securities	\$833,177	2.00%	1/5/2041	698,461	0.02%
Uniform Mortgage Backed Securities	\$94,756	2.50%	1/7/2041	81,701	0.00%
Uniform Mortgage Backed Securities	\$72,519	2.50%	1/8/2041	62,481	0.00%
Uniform Mortgage Backed Securities	\$895,428	2.50%	1/9/2041	775,736	0.02%
Uniform Mortgage Backed Securities	\$615,239	1.50%	1/9/2041	495,989	0.01%
Uniform Mortgage Backed Securities	\$963,912	2.00%	1/10/2041	810,819	0.02%
Uniform Mortgage Backed Securities	\$623,864	1.50%	1/10/2041	502,749	0.01%
Uniform Mortgage Backed Securities	\$739,658	1.50%	1/11/2041	595,834	0.02%
Uniform Mortgage Backed Securities	\$1,331,177	2.00%	1/12/2041	1,113,726	0.03%
Uniform Mortgage Backed Securities	\$828,063	2.00%	1/1/2042	692,637	0.02%
Uniform Mortgage Backed Securities	\$345,609	1.50%	1/1/2042	278,299	0.01%
Uniform Mortgage Backed Securities	\$893,549	2.00%	1/2/2042	747,206	0.02%
Uniform Mortgage Backed Securities	\$752,239	2.50%	1/3/2042	646,652	0.02%
Uniform Mortgage Backed Securities	\$847,880	2.50%	1/4/2042	728,869	0.02%
Uniform Mortgage Backed Securities	\$139,554	3.00%	1/4/2042	124,083	0.00%
Uniform Mortgage Backed Securities	\$132,070	3.50%	1/4/2042	121,041	0.00%
Uniform Mortgage Backed Securities	\$872,863	3.00%	1/5/2042	776,095	0.02%
Uniform Mortgage Backed Securities	\$147,773	3.00%	1/6/2042	131,391	0.00%
Uniform Mortgage Backed Securities	\$134,786	3.50%	1/6/2042	123,379	0.00%
Uniform Mortgage Backed Securities	\$257,249	3.50%	1/7/2042	235,311	0.01%
Uniform Mortgage Backed Securities	\$599,622	3.50%	1/8/2042	549,141	0.02%
Uniform Mortgage Backed Securities	\$1,192,618	3.00%	1/4/2043	1,056,711	0.03%
Uniform Mortgage Backed Securities	\$91,749	5.00%	1/6/2043	90,239	0.00%
Uniform Mortgage Backed Securities TBA	\$450,000	2.50%	1/7/2043	367,454	0.01%
Uniform Mortgage Backed Securities	\$619,860	5.50%	1/5/2044	626,907	0.02%
Uniform Mortgage Backed Securities	\$722,471	4.00%	1/12/2044	672,142	0.02%
Uniform Mortgage Backed Securities	\$396,037	4.50%	1/2/2045	383,000	0.01%
Uniform Mortgage Backed Securities	\$146,984	4.00%	1/8/2045	137,270	0.00%
Uniform Mortgage Backed Securities	\$34,324	3.50%	1/8/2045	31,085	0.00%
Uniform Mortgage Backed Securities	\$111,392	3.50%	1/9/2045	100,879	0.00%
Uniform Mortgage Backed Securities	\$60,200	3.50%	1/2/2046	54,707	0.00%
Uniform Mortgage Backed Securities	\$997,599	4.00%	1/3/2046	939,435	0.02%
Uniform Mortgage Backed Securities	\$270,648	3.00%	1/4/2046	237,027	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$147,568	3.50%	1/4/2046	134,297	0.00%
Uniform Mortgage Backed Securities	\$19,388	4.00%	1/4/2046	18,085	0.00%
Uniform Mortgage Backed Securities	\$30,149	3.50%	1/5/2046	27,352	0.00%
Uniform Mortgage Backed Securities	\$20,654	4.00%	1/5/2046	19,266	0.00%
Uniform Mortgage Backed Securities	\$481,303	3.50%	1/6/2046	433,706	0.01%
Uniform Mortgage Backed Securities	\$282,455	3.00%	1/7/2046	247,326	0.01%
Uniform Mortgage Backed Securities	\$129,550	3.50%	1/7/2046	117,530	0.00%
Uniform Mortgage Backed Securities	\$130,808	3.50%	1/8/2046	118,672	0.00%
Uniform Mortgage Backed Securities	\$20,754	3.00%	1/8/2046	18,207	0.00%
Uniform Mortgage Backed Securities	\$183,456	3.50%	1/9/2046	166,311	0.01%
Uniform Mortgage Backed Securities	\$381,270	3.00%	1/10/2046	333,063	0.01%
Uniform Mortgage Backed Securities	\$577,214	3.00%	1/11/2046	497,149	0.01%
Uniform Mortgage Backed Securities	\$27,415	4.00%	1/11/2046	25,644	0.00%
Uniform Mortgage Backed Securities	\$968,786	3.00%	1/12/2046	846,295	0.02%
Uniform Mortgage Backed Securities	\$59,919	3.50%	1/12/2046	54,265	0.00%
Uniform Mortgage Backed Securities	\$687,148	3.50%	1/1/2047	626,965	0.02%
Uniform Mortgage Backed Securities	\$243,099	3.00%	1/1/2047	214,061	0.01%
Uniform Mortgage Backed Securities	\$1,621,015	4.50%	1/2/2047	1,572,641	0.04%
Uniform Mortgage Backed Securities	\$620,470	4.00%	1/2/2047	578,895	0.02%
Uniform Mortgage Backed Securities	\$279,745	3.50%	1/4/2047	253,406	0.01%
Uniform Mortgage Backed Securities	\$187,613	4.00%	1/4/2047	174,594	0.01%
Uniform Mortgage Backed Securities	\$897,206	4.00%	1/5/2047	840,309	0.02%
Uniform Mortgage Backed Securities	\$23,420	4.00%	1/6/2047	21,872	0.00%
Uniform Mortgage Backed Securities	\$718,531	3.50%	1/7/2047	656,359	0.02%
Uniform Mortgage Backed Securities	\$139,824	3.50%	1/9/2047	127,813	0.00%
Uniform Mortgage Backed Securities	\$733,922	3.50%	1/10/2047	661,343	0.02%
Uniform Mortgage Backed Securities	\$91,774	4.00%	1/10/2047	85,298	0.00%
Uniform Mortgage Backed Securities	\$2,537,872	3.00%	1/12/2047	2,233,926	0.06%
Uniform Mortgage Backed Securities	\$21,937	3.50%	1/12/2047	19,912	0.00%
Uniform Mortgage Backed Securities	\$150,698	3.50%	1/1/2048	136,632	0.00%
Uniform Mortgage Backed Securities	\$364,420	3.00%	1/2/2048	320,109	0.01%
Uniform Mortgage Backed Securities	\$3,063,786	3.50%	1/3/2048	2,779,641	0.07%
Uniform Mortgage Backed Securities	\$1,840,001	4.50%	1/4/2048	1,767,180	0.05%
Uniform Mortgage Backed Securities	\$310,757	3.50%	1/7/2048	281,430	0.01%
Uniform Mortgage Backed Securities	\$271,915	4.00%	1/9/2048	252,577	0.01%
Uniform Mortgage Backed Securities	\$262,086	4.00%	1/10/2048	243,447	0.01%
Uniform Mortgage Backed Securities	\$157,979	5.00%	1/10/2048	154,775	0.01%
Uniform Mortgage Backed Securities	\$312,944	3.00%	1/11/2048	273,376	0.01%
Uniform Mortgage Backed Securities	\$2,150,582	3.00%	1/12/2048	1,878,667	0.05%
Uniform Mortgage Backed Securities	\$455,992	3.50%	1/12/2048	410,600	0.01%
Uniform Mortgage Backed Securities	\$397,167	4.50%	1/12/2048	380,100	0.01%
Uniform Mortgage Backed Securities	\$973,769	4.00%	1/1/2049	905,875	0.02%
Uniform Mortgage Backed Securities	\$66,559	4.50%	1/1/2049	63,699	0.00%
Uniform Mortgage Backed Securities	\$303,170	4.00%	1/2/2049	281,609	0.01%
Uniform Mortgage Backed Securities	\$164,106	4.50%	1/2/2049	157,054	0.01%
Uniform Mortgage Backed Securities	\$718,482	4.00%	1/3/2049	667,386	0.02%
Uniform Mortgage Backed Securities	\$1,083,088	4.00%	1/5/2049	1,006,062	0.03%
Uniform Mortgage Backed Securities	\$2,241,794	3.50%	1/6/2049	2,017,723	0.05%
Uniform Mortgage Backed Securities	\$1,050,697	4.00%	1/6/2049	976,113	0.03%
Uniform Mortgage Backed Securities	\$413,195	3.00%	1/6/2049	356,491	0.01%
Uniform Mortgage Backed Securities	\$704,115	3.50%	1/7/2049	630,691	0.02%
Uniform Mortgage Backed Securities	\$51,662	3.00%	1/7/2049	44,572	0.00%
Uniform Mortgage Backed Securities	\$225,745	4.50%	1/8/2049	217,567	0.01%
Uniform Mortgage Backed Securities	\$64,859	5.00%	1/8/2049	63,603	0.00%
Uniform Mortgage Backed Securities	\$334,511	3.50%	1/9/2049	299,629	0.01%
Uniform Mortgage Backed Securities	\$136,749	5.00%	1/9/2049	134,099	0.00%
Uniform Mortgage Backed Securities	\$41,515	4.00%	1/9/2049	38,510	0.00%
Uniform Mortgage Backed Securities	\$264,585	3.00%	1/10/2049	228,275	0.01%
Uniform Mortgage Backed Securities	\$57,573	2.50%	1/10/2049	47,616	0.00%
Uniform Mortgage Backed Securities	\$186,078	3.00%	1/11/2049	160,542	0.01%
Uniform Mortgage Backed Securities	\$254,787	2.50%	1/12/2049	210,722	0.01%
Uniform Mortgage Backed Securities	\$213,695	3.00%	1/12/2049	184,369	0.01%
Uniform Mortgage Backed Securities	\$307,246	3.00%	1/1/2050	265,081	0.01%
Uniform Mortgage Backed Securities	\$188,090	3.50%	1/1/2050	167,005	0.01%
Uniform Mortgage Backed Securities	\$44,316	2.50%	1/1/2050	36,652	0.00%
Uniform Mortgage Backed Securities	\$172,114	4.50%	1/2/2050	164,718	0.01%
Uniform Mortgage Backed Securities	\$161,783	3.50%	1/2/2050	145,803	0.01%
Uniform Mortgage Backed Securities	\$1,126,750	3.00%	1/3/2050	981,266	0.03%
Uniform Mortgage Backed Securities	\$860,232	3.50%	1/3/2050	769,415	0.02%
Uniform Mortgage Backed Securities	\$244,016	5.00%	1/3/2050	239,368	0.01%
Uniform Mortgage Backed Securities	\$194,164	4.00%	1/4/2050	180,401	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$772,979	3.50%	1/5/2050	692,973	0.02%
Uniform Mortgage Backed Securities	\$21,977	2.50%	1/5/2050	18,314	0.00%
Uniform Mortgage Backed Securities	\$858,386	2.50%	1/6/2050	712,319	0.02%
Uniform Mortgage Backed Securities	\$499,952	3.00%	1/6/2050	433,617	0.01%
Uniform Mortgage Backed Securities	\$128,888	3.50%	1/6/2050	114,313	0.00%
Uniform Mortgage Backed Securities	\$5,179,458	2.00%	1/7/2050	4,088,045	0.10%
Uniform Mortgage Backed Securities	\$1,971,427	2.50%	1/7/2050	1,636,253	0.04%
Uniform Mortgage Backed Securities	\$560,876	3.00%	1/7/2050	487,707	0.01%
Uniform Mortgage Backed Securities	\$1,590,342	2.50%	1/8/2050	1,316,001	0.03%
Uniform Mortgage Backed Securities	\$1,295,972	2.00%	1/8/2050	1,038,326	0.03%
Uniform Mortgage Backed Securities	\$936,654	3.00%	1/8/2050	806,113	0.02%
Uniform Mortgage Backed Securities	\$965,985	2.50%	1/9/2050	798,246	0.02%
Uniform Mortgage Backed Securities	\$995,672	2.00%	1/9/2050	789,883	0.02%
Uniform Mortgage Backed Securities	\$692,763	3.00%	1/9/2050	597,693	0.02%
Uniform Mortgage Backed Securities	\$4,336,656	2.50%	1/10/2050	3,608,075	0.09%
Uniform Mortgage Backed Securities	\$1,595,105	2.00%	1/10/2050	1,256,335	0.03%
Uniform Mortgage Backed Securities	\$464,547	3.00%	1/10/2050	402,425	0.01%
Uniform Mortgage Backed Securities	\$332,881	3.50%	1/10/2050	300,922	0.01%
Uniform Mortgage Backed Securities	\$8,405,303	2.00%	1/11/2050	6,681,611	0.17%
Uniform Mortgage Backed Securities	\$4,475,818	2.50%	1/11/2050	3,737,875	0.09%
Uniform Mortgage Backed Securities	\$745,998	3.00%	1/11/2050	646,011	0.02%
Uniform Mortgage Backed Securities	\$4,850,713	2.00%	1/12/2050	3,831,531	0.10%
Uniform Mortgage Backed Securities	\$912,887	1.50%	1/12/2050	682,225	0.02%
Uniform Mortgage Backed Securities	\$356,598	4.50%	1/12/2050	340,151	0.01%
Uniform Mortgage Backed Securities	\$30,183	2.50%	1/12/2050	24,824	0.00%
Uniform Mortgage Backed Securities	\$1,690,852	2.00%	1/1/2051	1,331,807	0.03%
Uniform Mortgage Backed Securities	\$341,637	2.50%	1/1/2051	283,840	0.01%
Uniform Mortgage Backed Securities	\$69,508	1.50%	1/1/2051	51,940	0.00%
Uniform Mortgage Backed Securities	\$3,521,065	2.00%	1/2/2051	2,777,397	0.07%
Uniform Mortgage Backed Securities	\$3,362,476	2.50%	1/2/2051	2,753,539	0.07%
Uniform Mortgage Backed Securities	\$984,611	1.50%	1/2/2051	735,961	0.02%
Uniform Mortgage Backed Securities	\$220,343	4.00%	1/2/2051	203,186	0.01%
Uniform Mortgage Backed Securities	\$191,471	3.00%	1/2/2051	167,669	0.01%
Uniform Mortgage Backed Securities	\$84,409	3.50%	1/2/2051	74,893	0.00%
Uniform Mortgage Backed Securities	\$730,125	2.00%	1/3/2051	573,398	0.02%
Uniform Mortgage Backed Securities	\$269,085	2.50%	1/3/2051	223,492	0.01%
Uniform Mortgage Backed Securities	\$1,353,514	2.50%	1/4/2051	1,109,068	0.03%
Uniform Mortgage Backed Securities	\$451,512	1.50%	1/4/2051	337,168	0.01%
Uniform Mortgage Backed Securities	\$277,925	2.00%	1/4/2051	222,722	0.01%
Uniform Mortgage Backed Securities	\$2,007,382	2.00%	1/5/2051	1,583,890	0.04%
Uniform Mortgage Backed Securities	\$1,544,560	2.50%	1/5/2051	1,270,663	0.03%
Uniform Mortgage Backed Securities	\$3,410,085	2.50%	1/6/2051	2,799,138	0.07%
Uniform Mortgage Backed Securities	\$390,528	3.00%	1/6/2051	333,895	0.01%
Uniform Mortgage Backed Securities	\$2,314,654	2.50%	1/7/2051	1,905,881	0.05%
Uniform Mortgage Backed Securities	\$1,597,804	3.00%	1/7/2051	1,382,605	0.04%
Uniform Mortgage Backed Securities	\$406,592	2.00%	1/7/2051	321,757	0.01%
Uniform Mortgage Backed Securities	\$5,327,552	1.50%	1/8/2051	3,981,421	0.10%
Uniform Mortgage Backed Securities	\$1,028,189	2.50%	1/8/2051	844,737	0.02%
Uniform Mortgage Backed Securities	\$643,448	3.00%	1/8/2051	549,256	0.02%
Uniform Mortgage Backed Securities	\$496,266	2.00%	1/8/2051	392,407	0.01%
Uniform Mortgage Backed Securities	\$229,314	4.00%	1/8/2051	213,060	0.01%
Uniform Mortgage Backed Securities	\$790,164	3.00%	1/9/2051	674,341	0.02%
Uniform Mortgage Backed Securities	\$721,678	2.50%	1/9/2051	595,828	0.02%
Uniform Mortgage Backed Securities	\$1,754,476	2.50%	1/10/2051	1,450,154	0.04%
Uniform Mortgage Backed Securities	\$370,403	1.50%	1/10/2051	276,427	0.01%
Uniform Mortgage Backed Securities	\$3,710,726	2.50%	1/11/2051	3,056,129	0.08%
Uniform Mortgage Backed Securities	\$499,097	2.00%	1/11/2051	394,909	0.01%
Uniform Mortgage Backed Securities	\$272,886	3.00%	1/11/2051	234,919	0.01%
Uniform Mortgage Backed Securities	\$10,829,493	2.00%	1/12/2051	8,497,049	0.21%
Uniform Mortgage Backed Securities	\$3,675,612	2.50%	1/12/2051	3,019,475	0.08%
Uniform Mortgage Backed Securities	\$1,551,988	3.00%	1/12/2051	1,335,741	0.03%
Uniform Mortgage Backed Securities	\$7,914,109	2.00%	1/1/2052	6,242,193	0.16%
Uniform Mortgage Backed Securities	\$1,369,840	2.50%	1/1/2052	1,138,341	0.03%
Uniform Mortgage Backed Securities	\$590,877	3.00%	1/1/2052	502,674	0.01%
Uniform Mortgage Backed Securities	\$4,502,752	2.00%	1/2/2052	3,536,715	0.09%
Uniform Mortgage Backed Securities	\$1,147,511	3.00%	1/2/2052	988,034	0.03%
Uniform Mortgage Backed Securities	\$592,241	2.50%	1/2/2052	488,744	0.01%
Uniform Mortgage Backed Securities	\$2,445,709	2.50%	1/3/2052	2,018,527	0.05%
Uniform Mortgage Backed Securities	\$1,411,165	3.50%	1/3/2052	1,258,148	0.03%
Uniform Mortgage Backed Securities	\$1,196,772	3.00%	1/3/2052	1,024,874	0.03%
Uniform Mortgage Backed Securities	\$973,121	2.00%	1/3/2052	761,101	0.02%

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Uniform Mortgage Backed Securities	\$3,556,213	2.50%	1/4/2052	2,931,816	0.07%
Uniform Mortgage Backed Securities	\$1,876,108	3.00%	1/4/2052	1,604,251	0.04%
Uniform Mortgage Backed Securities	\$1,307,741	2.00%	1/4/2052	1,033,492	0.03%
Uniform Mortgage Backed Securities	\$818,926	1.50%	1/4/2052	611,282	0.02%
Uniform Mortgage Backed Securities	\$149,917	3.50%	1/4/2052	132,713	0.00%
Uniform Mortgage Backed Securities	\$4,390,919	3.50%	1/5/2052	3,906,050	0.10%
Uniform Mortgage Backed Securities	\$943,261	3.00%	1/5/2052	813,034	0.02%
Uniform Mortgage Backed Securities	\$371,331	2.50%	1/5/2052	308,051	0.01%
Uniform Mortgage Backed Securities	\$182,459	4.00%	1/5/2052	166,952	0.01%
Uniform Mortgage Backed Securities	\$2,430,366	4.00%	1/6/2052	2,228,742	0.06%
Uniform Mortgage Backed Securities	\$1,722,571	3.00%	1/6/2052	1,470,670	0.04%
Uniform Mortgage Backed Securities	\$1,049,048	3.50%	1/6/2052	929,808	0.02%
Uniform Mortgage Backed Securities	\$848,359	4.50%	1/6/2052	802,851	0.02%
Uniform Mortgage Backed Securities	\$235,460	2.50%	1/6/2052	192,594	0.01%
Uniform Mortgage Backed Securities	\$1,808,281	4.50%	1/7/2052	1,707,104	0.04%
Uniform Mortgage Backed Securities	\$1,606,854	4.00%	1/7/2052	1,483,698	0.04%
Uniform Mortgage Backed Securities	\$1,157,571	2.00%	1/7/2052	905,364	0.02%
Uniform Mortgage Backed Securities	\$852,322	3.00%	1/7/2052	725,244	0.02%
Uniform Mortgage Backed Securities	\$527,741	5.00%	1/7/2052	511,417	0.01%
Uniform Mortgage Backed Securities	\$168,935	3.50%	1/7/2052	151,278	0.01%
Uniform Mortgage Backed Securities	\$1,839,654	5.00%	1/8/2052	1,782,632	0.05%
Uniform Mortgage Backed Securities	\$1,873,336	4.00%	1/8/2052	1,718,154	0.04%
Uniform Mortgage Backed Securities	\$1,076,663	4.50%	1/8/2052	1,016,321	0.03%
Uniform Mortgage Backed Securities	\$601,513	3.00%	1/8/2052	513,532	0.01%
Uniform Mortgage Backed Securities	\$255,619	3.50%	1/8/2052	226,244	0.01%
Uniform Mortgage Backed Securities	\$1,369,235	5.00%	1/9/2052	1,329,969	0.03%
Uniform Mortgage Backed Securities	\$714,272	5.50%	1/9/2052	708,949	0.02%
Uniform Mortgage Backed Securities	\$354,133	4.50%	1/9/2052	335,344	0.01%
Uniform Mortgage Backed Securities	\$319,584	4.00%	1/9/2052	292,432	0.01%
Uniform Mortgage Backed Securities	\$1,850,820	4.00%	1/10/2052	1,694,982	0.04%
Uniform Mortgage Backed Securities	\$1,332,316	4.50%	1/10/2052	1,257,534	0.03%
Uniform Mortgage Backed Securities	\$357,425	6.00%	1/10/2052	359,358	0.01%
Uniform Mortgage Backed Securities	\$237,762	5.00%	1/10/2052	231,738	0.01%
Uniform Mortgage Backed Securities	\$110,803	5.50%	1/10/2052	109,609	0.00%
Uniform Mortgage Backed Securities	\$1,328,895	4.50%	1/11/2052	1,254,494	0.03%
Uniform Mortgage Backed Securities	\$910,222	5.00%	1/11/2052	883,448	0.02%
Uniform Mortgage Backed Securities	\$698,518	3.50%	1/11/2052	618,065	0.02%
Uniform Mortgage Backed Securities	\$451,601	2.50%	1/11/2052	369,387	0.01%
Uniform Mortgage Backed Securities	\$150,037	5.50%	1/11/2052	148,263	0.01%
Uniform Mortgage Backed Securities	\$107,697	6.50%	1/11/2052	110,098	0.00%
Uniform Mortgage Backed Securities	\$66,441	6.00%	1/11/2052	66,602	0.00%
Uniform Mortgage Backed Securities	\$967,655	5.00%	1/12/2052	939,987	0.02%
Uniform Mortgage Backed Securities	\$772,491	5.50%	1/12/2052	765,439	0.02%
Uniform Mortgage Backed Securities	\$809,887	4.00%	1/12/2052	741,077	0.02%
Uniform Mortgage Backed Securities	\$134,517	4.50%	1/12/2052	128,164	0.00%
Uniform Mortgage Backed Securities	\$74,423	6.00%	1/12/2052	74,604	0.00%
Uniform Mortgage Backed Securities	\$2,016,183	6.00%	1/1/2053	2,022,120	0.05%
Uniform Mortgage Backed Securities	\$1,882,834	5.50%	1/1/2053	1,867,028	0.05%
Uniform Mortgage Backed Securities	\$624,018	4.50%	1/1/2053	588,577	0.02%
Uniform Mortgage Backed Securities	\$363,843	5.00%	1/1/2053	353,849	0.01%
Uniform Mortgage Backed Securities	\$59,855	6.50%	1/1/2053	61,713	0.00%
Uniform Mortgage Backed Securities	\$1,029,507	5.00%	1/2/2053	996,324	0.03%
Uniform Mortgage Backed Securities	\$979,301	4.50%	1/2/2053	924,931	0.02%
Uniform Mortgage Backed Securities	\$805,101	5.50%	1/2/2053	800,152	0.02%
Uniform Mortgage Backed Securities	\$683,003	6.00%	1/2/2053	688,560	0.02%
Uniform Mortgage Backed Securities	\$649,444	6.50%	1/2/2053	663,515	0.02%
Uniform Mortgage Backed Securities	\$103,937	7.00%	1/2/2053	106,838	0.00%
Uniform Mortgage Backed Securities	\$905,084	5.50%	1/3/2053	896,544	0.02%
Uniform Mortgage Backed Securities	\$562,690	5.00%	1/3/2053	543,936	0.01%
Uniform Mortgage Backed Securities	\$173,004	4.00%	1/3/2053	158,305	0.01%
Uniform Mortgage Backed Securities	\$69,812	6.00%	1/3/2053	70,270	0.00%
Uniform Mortgage Backed Securities	\$1,160,931	5.50%	1/4/2053	1,147,613	0.03%
Uniform Mortgage Backed Securities	\$931,517	5.00%	1/4/2053	900,843	0.02%
Uniform Mortgage Backed Securities	\$283,713	6.50%	1/4/2053	289,275	0.01%
Uniform Mortgage Backed Securities	\$169,940	6.00%	1/4/2053	170,346	0.01%
Uniform Mortgage Backed Securities	\$1,761,845	5.00%	1/5/2053	1,702,607	0.04%
Uniform Mortgage Backed Securities	\$1,171,714	5.50%	1/5/2053	1,159,013	0.03%
Uniform Mortgage Backed Securities	\$868,744	4.50%	1/5/2053	822,880	0.02%
Uniform Mortgage Backed Securities	\$746,860	4.00%	1/5/2053	683,150	0.02%
Uniform Mortgage Backed Securities	\$326,066	6.00%	1/5/2053	327,818	0.01%
Uniform Mortgage Backed Securities	\$349,946	3.00%	1/5/2053	297,500	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$234,179	6.50%	1/5/2053	239,672	0.01%
Uniform Mortgage Backed Securities	\$1,013,656	5.00%	1/6/2053	986,102	0.03%
Uniform Mortgage Backed Securities	\$984,942	5.50%	1/6/2053	976,883	0.03%
Uniform Mortgage Backed Securities	\$680,836	4.50%	1/6/2053	641,567	0.02%
Uniform Mortgage Backed Securities	\$428,454	6.00%	1/6/2053	431,104	0.01%
Uniform Mortgage Backed Securities	\$91,268	6.50%	1/6/2053	93,435	0.00%
Uniform Mortgage Backed Securities	\$2,001,789	5.50%	1/7/2053	1,980,152	0.05%
Uniform Mortgage Backed Securities	\$1,650,292	5.00%	1/7/2053	1,594,938	0.04%
Uniform Mortgage Backed Securities	\$998,780	6.00%	1/7/2053	1,007,281	0.03%
Uniform Mortgage Backed Securities	\$617,025	3.00%	1/7/2053	524,553	0.01%
Uniform Mortgage Backed Securities	\$207,339	6.50%	1/7/2053	214,691	0.01%
Uniform Mortgage Backed Securities	\$1,309,090	5.50%	1/8/2053	1,294,106	0.03%
Uniform Mortgage Backed Securities	\$1,084,031	6.00%	1/8/2053	1,092,433	0.03%
Uniform Mortgage Backed Securities	\$965,848	5.00%	1/8/2053	937,764	0.02%
Uniform Mortgage Backed Securities	\$496,399	6.50%	1/8/2053	506,085	0.01%
Uniform Mortgage Backed Securities	\$1,539,538	6.50%	1/9/2053	1,570,608	0.04%
Uniform Mortgage Backed Securities	\$1,019,440	6.00%	1/9/2053	1,029,123	0.03%
Uniform Mortgage Backed Securities	\$849,803	5.00%	1/9/2053	820,841	0.02%
Uniform Mortgage Backed Securities	\$664,318	5.50%	1/9/2053	656,346	0.02%
Uniform Mortgage Backed Securities	\$593,175	3.00%	1/9/2053	504,530	0.01%
Uniform Mortgage Backed Securities	\$365,457	4.00%	1/9/2053	334,282	0.01%
Uniform Mortgage Backed Securities	\$1,439,775	5.50%	1/10/2053	1,419,405	0.04%
Uniform Mortgage Backed Securities	\$887,180	6.00%	1/10/2053	890,702	0.02%
Uniform Mortgage Backed Securities	\$298,021	6.50%	1/10/2053	305,717	0.01%
Uniform Mortgage Backed Securities	\$116,450	7.00%	1/10/2053	119,684	0.00%
Uniform Mortgage Backed Securities	\$69,470	5.00%	1/10/2053	67,102	0.00%
Uniform Mortgage Backed Securities	\$2,210,201	6.50%	1/11/2053	2,259,093	0.06%
Uniform Mortgage Backed Securities	\$1,819,613	6.00%	1/11/2053	1,830,760	0.05%
Uniform Mortgage Backed Securities	\$608,007	7.00%	1/11/2053	626,529	0.02%
Uniform Mortgage Backed Securities	\$169,263	7.50%	1/11/2053	176,914	0.01%
Uniform Mortgage Backed Securities	\$148,389	5.50%	1/11/2053	146,545	0.01%
Uniform Mortgage Backed Securities	\$1,851,096	6.00%	1/12/2053	1,858,678	0.05%
Uniform Mortgage Backed Securities	\$1,486,732	6.50%	1/12/2053	1,518,347	0.04%
Uniform Mortgage Backed Securities	\$1,219,436	7.00%	1/12/2053	1,258,142	0.03%
Uniform Mortgage Backed Securities	\$902,554	5.50%	1/12/2053	889,728	0.02%
Uniform Mortgage Backed Securities	\$327,910	5.00%	1/12/2053	316,734	0.01%
Uniform Mortgage Backed Securities	\$139,262	4.50%	1/12/2053	131,229	0.00%
Uniform Mortgage Backed Securities	\$929,058	6.50%	1/1/2054	950,924	0.03%
Uniform Mortgage Backed Securities	\$771,546	7.00%	1/1/2054	797,552	0.02%
Uniform Mortgage Backed Securities	\$471,789	6.00%	1/1/2054	475,259	0.01%
Uniform Mortgage Backed Securities	\$128,206	7.50%	1/1/2054	132,893	0.00%
Uniform Mortgage Backed Securities	\$381,941	5.00%	1/2/2054	368,924	0.01%
Uniform Mortgage Backed Securities	\$313,651	6.50%	1/2/2054	321,254	0.01%
Uniform Mortgage Backed Securities	\$188,633	5.50%	1/2/2054	185,917	0.01%
Uniform Mortgage Backed Securities	\$197,867	5.50%	1/3/2054	195,156	0.01%
Uniform Mortgage Backed Securities	\$119,241	6.00%	1/3/2054	120,023	0.00%
Uniform Mortgage Backed Securities	\$2,210,687	5.50%	1/4/2054	2,184,727	0.06%
Uniform Mortgage Backed Securities	\$1,493,900	6.00%	1/4/2054	1,508,082	0.04%
Uniform Mortgage Backed Securities	\$133,027	6.50%	1/4/2054	135,326	0.00%
Uniform Mortgage Backed Securities	\$1,170,176	6.00%	1/5/2054	1,175,615	0.03%
Uniform Mortgage Backed Securities	\$914,373	6.50%	1/5/2054	933,423	0.02%
Uniform Mortgage Backed Securities	\$888,841	5.50%	1/5/2054	878,340	0.02%
Uniform Mortgage Backed Securities	\$188,116	5.00%	1/5/2054	182,957	0.01%
Uniform Mortgage Backed Securities	\$850,001	6.00%	1/6/2054	853,513	0.02%
Uniform Mortgage Backed Securities	\$410,000	5.50%	1/6/2054	404,101	0.01%
Uniform Mortgage Backed Securities	\$61,116	5.00%	1/6/2054	59,590	0.00%
Uniform Mortgage Backed Securities TBA	\$1,025,000	6.00%	1/7/2054	1,027,696	0.03%
Uniform Mortgage Backed Securities TBA	\$1,035,000	5.50%	1/7/2054	1,020,406	0.03%
Uniform Mortgage Backed Securities TBA	\$800,000	6.50%	1/7/2054	814,096	0.02%
Uniform Mortgage Backed Securities TBA	\$775,000	2.00%	1/7/2054	606,090	0.02%
Unilever Capital Corp.	\$100,000	4.88%	8/9/2028	100,061	0.00%
Union Electric Co.	\$50,000	2.95%	15/6/2027	47,163	0.00%
Union Electric Co.	\$50,000	5.20%	1/4/2034	49,609	0.00%
Union Electric Co.	\$80,000	4.00%	1/4/2048	62,132	0.00%
Union Electric Co.	\$15,000	3.25%	1/10/2049	10,161	0.00%
Union Electric Co.	\$250,000	2.63%	15/3/2051	148,489	0.01%
Union Electric Co.	\$20,000	3.90%	1/4/2052	15,277	0.00%
Union Electric Co.	\$20,000	5.45%	15/3/2053	19,288	0.00%
Union Pacific Corp.	\$10,000	2.15%	5/2/2027	9,318	0.00%
Union Pacific Corp.	\$25,000	2.40%	5/2/2030	21,873	0.00%
Union Pacific Corp.	\$50,000	2.38%	20/5/2031	42,455	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	\$50,000	2.80%	14/2/2032	43,120	0.00%
Union Pacific Corp.	\$100,000	3.38%	1/2/2035	85,389	0.00%
Union Pacific Corp.	\$300,000	2.89%	6/4/2036	241,702	0.01%
Union Pacific Corp.	\$25,000	3.60%	15/9/2037	20,995	0.00%
Union Pacific Corp.	\$50,000	3.55%	15/8/2039	40,754	0.00%
Union Pacific Corp.	\$50,000	3.20%	20/5/2041	37,766	0.00%
Union Pacific Corp.	\$25,000	3.35%	15/8/2046	18,058	0.00%
Union Pacific Corp.	\$40,000	3.25%	5/2/2050	27,869	0.00%
Union Pacific Corp.	\$25,000	3.80%	1/10/2051	19,102	0.00%
Union Pacific Corp.	\$50,000	2.95%	10/3/2052	32,229	0.00%
Union Pacific Corp.	\$250,000	3.50%	14/2/2053	179,185	0.01%
Union Pacific Corp.	\$35,000	3.88%	1/2/2055	26,454	0.00%
Union Pacific Corp.	\$25,000	3.95%	15/8/2059	18,789	0.00%
Union Pacific Corp.	\$200,000	3.84%	20/3/2060	147,086	0.01%
Union Pacific Corp.	\$110,000	3.75%	5/2/2070	76,799	0.00%
Union Pacific Corp.	\$15,000	3.80%	6/4/2071	10,558	0.00%
United Airlines 2014-1 Class A Pass Through Trust	\$228,772	4.00%	11/4/2026	221,589	0.01%
United Airlines 2019-2 Class AA Pass Through Trust	\$40,397	2.70%	1/5/2032	34,725	0.00%
United Airlines 2023-1 Class A Pass Through Trust	\$100,000	5.80%	15/1/2036	101,540	0.00%
United Parcel Service, Inc.	\$15,000	3.40%	15/3/2029	14,099	0.00%
United Parcel Service, Inc.	\$525,000	2.50%	1/9/2029	468,468	0.01%
United Parcel Service, Inc.	\$70,000	5.15%	22/5/2034	69,772	0.00%
United Parcel Service, Inc.	\$100,000	6.20%	15/1/2038	108,361	0.00%
United Parcel Service, Inc.	\$25,000	3.40%	15/11/2046	18,547	0.00%
United Parcel Service, Inc.	\$25,000	4.25%	15/3/2049	20,645	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	1/9/2049	143,973	0.01%
United Parcel Service, Inc.	\$175,000	5.30%	1/4/2050	170,214	0.01%
United Parcel Service, Inc.	\$75,000	5.05%	3/3/2053	70,127	0.00%
United Parcel Service, Inc.	\$80,000	5.50%	22/5/2054	79,284	0.00%
United Parcel Service, Inc.	\$50,000	5.60%	22/5/2064	49,442	0.00%
United States Treasury Bond	\$151,100	6.63%	15/2/2027	158,997	0.01%
United States Treasury Bond	\$2,511,900	6.13%	15/8/2029	2,711,086	0.07%
United States Treasury Bond	\$325,000	5.38%	15/2/2031	345,262	0.01%
United States Treasury Bond	\$520,000	4.50%	15/2/2036	529,181	0.01%
United States Treasury Bond	\$1,085,000	5.00%	15/5/2037	1,151,117	0.03%
United States Treasury Bond	\$350,000	4.38%	15/2/2038	349,180	0.01%
United States Treasury Bond	\$690,000	4.50%	15/5/2038	696,361	0.02%
United States Treasury Bond	\$616,000	3.50%	15/2/2039	553,919	0.02%
United States Treasury Bond	\$1,250,000	4.25%	15/5/2039	1,221,484	0.03%
United States Treasury Bond	\$1,730,000	4.50%	15/8/2039	1,735,136	0.04%
United States Treasury Bond	\$920,000	4.38%	15/11/2039	909,650	0.02%
United States Treasury Bond	\$875,000	4.63%	15/2/2040	888,672	0.02%
United States Treasury Bond	\$2,635,000	1.13%	15/5/2040	1,620,113	0.04%
United States Treasury Bond	\$848,000	4.38%	15/5/2040	836,208	0.02%
United States Treasury Bond	\$3,600,000	1.13%	15/8/2040	2,192,063	0.06%
United States Treasury Bond	\$860,000	3.88%	15/8/2040	797,113	0.02%
United States Treasury Bond	\$5,070,000	1.38%	15/11/2040	3,198,061	0.08%
United States Treasury Bond	\$900,000	4.25%	15/11/2040	871,594	0.02%
United States Treasury Bond	\$4,901,000	1.88%	15/2/2041	3,353,356	0.08%
United States Treasury Bond	\$1,360,000	4.75%	15/2/2041	1,396,125	0.04%
United States Treasury Bond	\$4,037,000	2.25%	15/5/2041	2,920,517	0.07%
United States Treasury Bond	\$1,055,000	4.38%	15/5/2041	1,034,395	0.03%
United States Treasury Bond	\$6,190,000	1.75%	15/8/2041	4,088,302	0.10%
United States Treasury Bond	\$828,000	3.75%	15/8/2041	747,658	0.02%
United States Treasury Bond	\$5,012,000	2.00%	15/11/2041	3,442,618	0.09%
United States Treasury Bond	\$1,351,000	3.13%	15/11/2041	1,112,675	0.03%
United States Treasury Bond	\$3,555,000	2.38%	15/2/2042	2,587,373	0.07%
United States Treasury Bond	\$1,213,000	3.13%	15/2/2042	995,987	0.03%
United States Treasury Bond	\$3,285,000	3.25%	15/5/2042	2,731,170	0.07%
United States Treasury Bond	\$618,000	3.00%	15/5/2042	495,848	0.01%
United States Treasury Bond	\$2,837,000	3.38%	15/8/2042	2,396,378	0.06%
United States Treasury Bond	\$877,000	2.75%	15/8/2042	674,331	0.02%
United States Treasury Bond	\$2,913,000	4.00%	15/11/2042	2,684,967	0.07%
United States Treasury Bond	\$1,680,000	2.75%	15/11/2042	1,287,300	0.03%
United States Treasury Bond	\$3,065,000	3.88%	15/2/2043	2,770,952	0.07%
United States Treasury Bond	\$1,470,000	3.13%	15/2/2043	1,190,011	0.03%
United States Treasury Bond	\$2,877,000	3.88%	15/5/2043	2,596,043	0.07%
United States Treasury Bond	\$2,380,000	2.88%	15/5/2043	1,847,475	0.05%
United States Treasury Bond	\$2,862,000	4.38%	15/8/2043	2,763,172	0.07%
United States Treasury Bond	\$1,644,000	3.63%	15/8/2043	1,428,225	0.04%
United States Treasury Bond	\$3,095,000	4.75%	15/11/2043	3,137,073	0.08%

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United States Treasury Bond	\$1,940,000	3.75%	15/11/2043	1,714,475	0.04%
United States Treasury Bond	\$2,926,000	4.50%	15/2/2044	2,871,138	0.07%
United States Treasury Bond	\$2,270,000	3.63%	15/2/2044	1,966,033	0.05%
United States Treasury Bond	\$2,040,200	4.63%	15/5/2044	2,036,375	0.05%
United States Treasury Bond	\$2,063,000	3.38%	15/5/2044	1,718,737	0.04%
United States Treasury Bond	\$1,687,000	3.13%	15/8/2044	1,347,755	0.03%
United States Treasury Bond	\$1,635,000	3.00%	15/11/2044	1,276,833	0.03%
United States Treasury Bond	\$3,620,000	2.50%	15/2/2045	2,581,513	0.07%
United States Treasury Bond	\$900,000	3.00%	15/5/2045	699,469	0.02%
United States Treasury Bond	\$2,305,000	2.88%	15/8/2045	1,749,999	0.04%
United States Treasury Bond	\$783,000	3.00%	15/11/2045	606,213	0.02%
United States Treasury Bond	\$2,873,000	2.50%	15/2/2046	2,024,118	0.05%
United States Treasury Bond	\$1,682,000	2.50%	15/5/2046	1,181,868	0.03%
United States Treasury Bond	\$3,122,000	2.25%	15/8/2046	2,080,520	0.05%
United States Treasury Bond	\$847,000	2.88%	15/11/2046	635,779	0.02%
United States Treasury Bond	\$2,015,000	3.00%	15/2/2047	1,544,309	0.04%
United States Treasury Bond	\$1,252,000	3.00%	15/5/2047	957,780	0.03%
United States Treasury Bond	\$1,830,000	2.75%	15/8/2047	1,333,041	0.03%
United States Treasury Bond	\$1,886,000	2.75%	15/11/2047	1,371,181	0.04%
United States Treasury Bond	\$2,976,000	3.00%	15/2/2048	2,264,085	0.06%
United States Treasury Bond	\$3,335,000	3.13%	15/5/2048	2,592,963	0.07%
United States Treasury Bond	\$3,330,000	3.00%	15/8/2048	2,526,638	0.06%
United States Treasury Bond	\$3,375,000	3.38%	15/11/2048	2,741,133	0.07%
United States Treasury Bond	\$3,756,300	3.00%	15/2/2049	2,845,984	0.07%
United States Treasury Bond	\$3,492,900	2.88%	15/5/2049	2,579,834	0.07%
United States Treasury Bond	\$2,910,000	2.25%	15/8/2049	1,881,042	0.05%
United States Treasury Bond	\$3,028,000	2.38%	15/11/2049	2,010,781	0.05%
United States Treasury Bond	\$3,272,500	2.00%	15/2/2050	1,987,532	0.05%
United States Treasury Bond	\$4,580,000	1.25%	15/5/2050	2,269,963	0.06%
United States Treasury Bond	\$7,080,000	1.38%	15/8/2050	3,622,969	0.09%
United States Treasury Bond	\$4,745,800	1.63%	15/11/2050	2,597,584	0.07%
United States Treasury Bond	\$4,558,000	1.88%	15/2/2051	2,661,445	0.07%
United States Treasury Bond	\$5,337,000	2.38%	15/5/2051	3,514,915	0.09%
United States Treasury Bond <sup>1</sup>	\$5,615,000	2.00%	15/8/2051	3,373,387	0.08%
United States Treasury Bond	\$5,501,000	1.88%	15/11/2051	3,193,159	0.08%
United States Treasury Bond	\$5,374,000	2.25%	15/2/2052	3,423,406	0.09%
United States Treasury Bond	\$4,774,000	2.88%	15/5/2052	3,499,193	0.09%
United States Treasury Bond	\$4,174,000	3.00%	15/8/2052	3,140,283	0.08%
United States Treasury Bond	\$3,998,000	4.00%	15/11/2052	3,642,553	0.09%
United States Treasury Bond	\$4,099,000	3.63%	15/2/2053	3,487,352	0.09%
United States Treasury Bond	\$4,127,000	3.63%	15/5/2053	3,512,464	0.09%
United States Treasury Bond	\$4,890,000	4.13%	15/8/2053	4,554,577	0.11%
United States Treasury Bond	\$4,714,000	4.75%	15/11/2053	4,874,571	0.12%
United States Treasury Bond	\$4,938,000	4.25%	15/2/2054	4,703,445	0.12%
United States Treasury Bond	\$3,560,000	4.63%	15/5/2054	3,610,063	0.09%
United States Treasury Note	\$3,135,000	3.00%	15/7/2025	3,068,994	0.08%
United States Treasury Note	\$3,034,000	4.75%	31/7/2025	3,023,215	0.08%
United States Treasury Note	\$2,295,000	0.25%	31/7/2025	2,179,443	0.06%
United States Treasury Note	\$1,115,000	2.88%	31/7/2025	1,089,346	0.03%
United States Treasury Note	\$4,280,000	3.13%	15/8/2025	4,189,886	0.11%
United States Treasury Note	\$4,065,000	2.00%	15/8/2025	3,930,029	0.10%
United States Treasury Note	\$4,430,000	0.25%	31/8/2025	4,191,022	0.11%
United States Treasury Note	\$2,855,000	2.75%	31/8/2025	2,780,725	0.07%
United States Treasury Note	\$2,672,000	5.00%	31/8/2025	2,669,704	0.07%
United States Treasury Note	\$2,865,000	3.50%	15/9/2025	2,813,184	0.07%
United States Treasury Note	\$3,779,000	5.00%	30/9/2025	3,777,524	0.09%
United States Treasury Note	\$3,910,000	0.25%	30/9/2025	3,686,397	0.09%
United States Treasury Note	\$1,805,000	4.25%	15/10/2025	1,787,867	0.05%
United States Treasury Note	\$5,630,000	0.25%	31/10/2025	5,290,001	0.13%
United States Treasury Note	\$2,677,000	5.00%	31/10/2025	2,677,000	0.07%
United States Treasury Note	\$1,000,000	3.00%	31/10/2025	974,531	0.03%
United States Treasury Note	\$2,950,000	2.25%	15/11/2025	2,844,445	0.07%
United States Treasury Note	\$776,000	4.50%	15/11/2025	771,241	0.02%
United States Treasury Note	\$17,845,000	0.38%	30/11/2025	16,739,447	0.42%
United States Treasury Note	\$6,528,000	4.88%	30/11/2025	6,520,350	0.16%
United States Treasury Note	\$1,316,900	2.88%	30/11/2025	1,280,068	0.03%
United States Treasury Note	\$4,890,000	4.00%	15/12/2025	4,826,774	0.12%
United States Treasury Note	\$6,705,000	0.38%	31/12/2025	6,269,961	0.16%
United States Treasury Note	\$4,698,000	4.25%	31/12/2025	4,653,039	0.12%
United States Treasury Note	\$2,610,000	2.63%	31/12/2025	2,524,665	0.06%
United States Treasury Note	\$6,580,000	3.88%	15/1/2026	6,481,043	0.16%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	\$5,816,000	4.25%	31/1/2026	5,760,339	0.14%
United States Treasury Note	\$6,085,000	0.38%	31/1/2026	5,670,697	0.14%
United States Treasury Note	\$3,140,000	2.63%	31/1/2026	3,032,553	0.08%
United States Treasury Note	\$6,855,000	1.63%	15/2/2026	6,510,911	0.16%
United States Treasury Note	\$4,484,000	4.00%	15/2/2026	4,423,396	0.11%
United States Treasury Note <sup>1</sup>	\$6,873,500	4.63%	28/2/2026	6,849,067	0.17%
United States Treasury Note	\$7,129,100	0.50%	28/2/2026	6,638,417	0.17%
United States Treasury Note	\$1,195,000	2.50%	28/2/2026	1,150,374	0.03%
United States Treasury Note	\$4,730,000	4.63%	15/3/2026	4,713,741	0.12%
United States Treasury Note	\$8,783,000	0.75%	31/3/2026	8,191,520	0.20%
United States Treasury Note	\$5,739,000	4.50%	31/3/2026	5,708,960	0.14%
United States Treasury Note	\$766,000	2.25%	31/3/2026	733,505	0.02%
United States Treasury Note	\$2,194,000	3.75%	15/4/2026	2,154,577	0.05%
United States Treasury Note	\$7,781,000	0.75%	30/4/2026	7,236,634	0.18%
United States Treasury Note	\$4,721,000	4.88%	30/4/2026	4,728,377	0.12%
United States Treasury Note	\$2,353,000	2.38%	30/4/2026	2,254,560	0.06%
United States Treasury Note	\$6,273,000	1.63%	15/5/2026	5,922,349	0.15%
United States Treasury Note	\$4,747,000	3.63%	15/5/2026	4,650,206	0.12%
United States Treasury Note	\$7,890,000	0.75%	31/5/2026	7,317,359	0.18%
United States Treasury Note	\$3,472,000	4.88%	31/5/2026	3,479,053	0.09%
United States Treasury Note	\$1,302,000	2.13%	31/5/2026	1,239,901	0.03%
United States Treasury Note	\$2,446,000	4.13%	15/6/2026	2,418,100	0.06%
United States Treasury Note <sup>1</sup>	\$9,027,000	0.88%	30/6/2026	8,373,953	0.21%
United States Treasury Note	\$4,946,000	1.88%	30/6/2026	4,680,925	0.12%
United States Treasury Note	\$1,360,000	4.63%	30/6/2026	1,357,556	0.04%
United States Treasury Note	\$1,742,000	4.50%	15/7/2026	1,734,515	0.04%
United States Treasury Note	\$7,480,000	0.63%	31/7/2026	6,881,016	0.17%
United States Treasury Note	\$68,000	1.88%	31/7/2026	64,202	0.00%
United States Treasury Note	\$3,782,000	1.50%	15/8/2026	3,539,125	0.09%
United States Treasury Note	\$357,000	4.38%	15/8/2026	354,657	0.01%
United States Treasury Note	\$4,990,000	0.75%	31/8/2026	4,589,630	0.12%
United States Treasury Note	\$17,000	4.63%	15/9/2026	16,980	0.00%
United States Treasury Note	\$3,502,000	0.88%	30/9/2026	3,223,208	0.08%
United States Treasury Note	\$1,411,700	1.63%	30/9/2026	1,321,263	0.03%
United States Treasury Note	\$685,000	4.63%	15/10/2026	684,465	0.02%
United States Treasury Note	\$2,915,000	1.13%	31/10/2026	2,690,226	0.07%
United States Treasury Note	\$1,160,000	1.63%	31/10/2026	1,083,241	0.03%
United States Treasury Note	\$4,065,000	2.00%	15/11/2026	3,825,229	0.10%
United States Treasury Note	\$15,000	4.63%	15/11/2026	14,994	0.00%
United States Treasury Note <sup>1</sup>	\$8,260,000	1.25%	30/11/2026	7,628,884	0.19%
United States Treasury Note	\$2,280,000	1.63%	30/11/2026	2,124,497	0.05%
United States Treasury Note	\$3,006,000	4.38%	15/12/2026	2,989,091	0.08%
United States Treasury Note	\$3,495,000	1.75%	31/12/2026	3,262,091	0.08%
United States Treasury Note	\$3,482,000	1.25%	31/12/2026	3,209,969	0.08%
United States Treasury Note	\$59,000	4.00%	15/1/2027	58,147	0.00%
United States Treasury Note	\$4,892,600	1.50%	31/1/2027	4,527,948	0.11%
United States Treasury Note	\$634,000	2.25%	15/2/2027	597,694	0.02%
United States Treasury Note	\$27,000	4.13%	15/2/2027	26,692	0.00%
United States Treasury Note	\$3,585,000	1.88%	28/2/2027	3,344,413	0.08%
United States Treasury Note	\$19,100	1.13%	28/2/2027	17,465	0.00%
United States Treasury Note	\$5,000	4.25%	15/3/2027	4,960	0.00%
United States Treasury Note	\$3,004,000	2.50%	31/3/2027	2,847,463	0.07%
United States Treasury Note	\$1,353,000	0.63%	31/3/2027	1,216,960	0.03%
United States Treasury Note	\$2,993,000	4.50%	15/4/2027	2,988,791	0.08%
United States Treasury Note	\$4,819,000	0.50%	30/4/2027	4,306,228	0.11%
United States Treasury Note	\$2,575,000	2.75%	30/4/2027	2,453,291	0.06%
United States Treasury Note	\$6,781,000	4.50%	15/5/2027	6,772,524	0.17%
United States Treasury Note	\$5,907,000	2.38%	15/5/2027	5,563,656	0.14%
United States Treasury Note	\$6,775,000	2.63%	31/5/2027	6,425,135	0.16%
United States Treasury Note	\$1,350,000	0.50%	31/5/2027	1,202,766	0.03%
United States Treasury Note	\$30,000	4.63%	15/6/2027	30,089	0.00%
United States Treasury Note	\$3,365,000	3.25%	30/6/2027	3,246,962	0.08%
United States Treasury Note	\$2,155,000	0.50%	30/6/2027	1,915,088	0.05%
United States Treasury Note	\$3,050,000	2.75%	31/7/2027	2,896,070	0.07%
United States Treasury Note	\$2,294,000	0.38%	31/7/2027	2,023,200	0.05%
United States Treasury Note	\$4,355,000	2.25%	15/8/2027	4,069,543	0.10%
United States Treasury Note	\$3,204,700	0.50%	31/8/2027	2,829,650	0.07%
United States Treasury Note	\$1,683,000	3.13%	31/8/2027	1,614,760	0.04%
United States Treasury Note	\$6,775,000	0.38%	30/9/2027	5,940,828	0.15%
United States Treasury Note	\$4,764,000	4.13%	30/9/2027	4,710,405	0.12%
United States Treasury Note	\$2,205,000	4.13%	31/10/2027	2,180,366	0.06%



	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	\$2,000,000	0.50%	31/10/2027	1,755,469	0.04%
United States Treasury Note	\$3,355,000	2.25%	15/11/2027	3,121,461	0.08%
United States Treasury Note	\$7,540,000	0.63%	30/11/2027	6,628,131	0.17%
United States Treasury Note	\$3,998,000	3.88%	30/11/2027	3,921,788	0.10%
United States Treasury Note	\$6,620,000	0.63%	31/12/2027	5,801,809	0.15%
United States Treasury Note	\$4,114,000	3.88%	31/12/2027	4,035,577	0.10%
United States Treasury Note <sup>1</sup>	\$9,365,000	0.75%	31/1/2028	8,222,177	0.20%
United States Treasury Note	\$4,969,000	3.50%	31/1/2028	4,812,554	0.12%
United States Treasury Note	\$3,510,000	2.75%	15/2/2028	3,308,998	0.08%
United States Treasury Note	\$5,331,000	1.13%	29/2/2028	4,735,844	0.12%
United States Treasury Note	\$4,161,000	4.00%	29/2/2028	4,097,285	0.10%
United States Treasury Note <sup>1</sup>	\$7,622,000	1.25%	31/3/2028	6,787,153	0.17%
United States Treasury Note	\$2,662,000	3.63%	31/3/2028	2,587,131	0.07%
United States Treasury Note	\$3,255,000	1.25%	30/4/2028	2,891,864	0.07%
United States Treasury Note	\$2,193,000	3.50%	30/4/2028	2,121,214	0.05%
United States Treasury Note	\$4,143,000	2.88%	15/5/2028	3,913,840	0.10%
United States Treasury Note	\$4,316,000	3.63%	31/5/2028	4,192,927	0.11%
United States Treasury Note	\$3,295,000	1.25%	31/5/2028	2,920,966	0.07%
United States Treasury Note	\$5,433,000	1.25%	30/6/2028	4,806,932	0.12%
United States Treasury Note	\$1,996,000	4.00%	30/6/2028	1,965,748	0.05%
United States Treasury Note <sup>1</sup>	\$10,179,000	1.00%	31/7/2028	8,891,516	0.22%
United States Treasury Note	\$3,461,000	4.13%	31/7/2028	3,424,497	0.09%
United States Treasury Note	\$5,279,000	2.88%	15/8/2028	4,973,395	0.12%
United States Treasury Note	\$5,418,000	1.13%	31/8/2028	4,746,676	0.12%
United States Treasury Note	\$1,783,000	4.38%	31/8/2028	1,780,911	0.05%
United States Treasury Note	\$4,105,000	1.25%	30/9/2028	3,607,269	0.09%
United States Treasury Note	\$2,406,000	4.63%	30/9/2028	2,426,301	0.06%
United States Treasury Note	\$5,595,000	1.38%	31/10/2028	4,933,654	0.12%
United States Treasury Note	\$3,691,000	4.88%	31/10/2028	3,760,495	0.09%
United States Treasury Note	\$4,825,000	3.13%	15/11/2028	4,581,488	0.11%
United States Treasury Note	\$4,874,000	4.38%	30/11/2028	4,874,000	0.12%
United States Treasury Note	\$4,955,000	1.50%	30/11/2028	4,385,562	0.11%
United States Treasury Note	\$4,710,000	1.38%	31/12/2028	4,137,073	0.10%
United States Treasury Note	\$3,288,500	3.75%	31/12/2028	3,205,003	0.08%
United States Treasury Note	\$3,385,000	4.00%	31/1/2029	3,333,432	0.08%
United States Treasury Note	\$3,335,000	1.75%	31/1/2029	2,974,403	0.08%
United States Treasury Note	\$4,620,000	2.63%	15/2/2029	4,282,884	0.11%
United States Treasury Note	\$3,503,700	4.25%	28/2/2029	3,488,371	0.09%
United States Treasury Note	\$3,500,000	1.88%	28/2/2029	3,133,867	0.08%
United States Treasury Note <sup>1</sup>	\$8,317,000	4.13%	31/3/2029	8,233,180	0.21%
United States Treasury Note	\$3,605,000	2.38%	31/3/2029	3,298,012	0.08%
United States Treasury Note	\$4,135,000	4.63%	30/4/2029	4,182,811	0.10%
United States Treasury Note	\$2,400,000	2.88%	30/4/2029	2,244,563	0.06%
United States Treasury Note	\$3,730,000	2.38%	15/5/2029	3,406,248	0.09%
United States Treasury Note <sup>1</sup>	\$6,522,700	4.50%	31/5/2029	6,567,544	0.16%
United States Treasury Note	\$1,905,000	2.75%	31/5/2029	1,769,864	0.05%
United States Treasury Note	\$3,500,000	4.25%	30/6/2029	3,485,371	0.09%
United States Treasury Note	\$2,950,000	3.25%	30/6/2029	2,802,961	0.07%
United States Treasury Note	\$1,900,000	2.63%	31/7/2029	1,750,820	0.04%
United States Treasury Note	\$3,901,000	1.63%	15/8/2029	3,419,166	0.09%
United States Treasury Note	\$1,940,000	3.13%	31/8/2029	1,829,814	0.05%
United States Treasury Note	\$1,790,000	3.88%	30/9/2029	1,749,166	0.04%
United States Treasury Note	\$2,650,000	4.00%	31/10/2029	2,604,867	0.07%
United States Treasury Note	\$2,563,000	1.75%	15/11/2029	2,251,035	0.06%
United States Treasury Note	\$2,570,000	3.88%	30/11/2029	2,510,368	0.06%
United States Treasury Note	\$2,984,500	3.88%	31/12/2029	2,914,084	0.07%
United States Treasury Note	\$1,495,000	3.50%	31/1/2030	1,431,930	0.04%
United States Treasury Note	\$3,520,900	1.50%	15/2/2030	3,022,748	0.08%
United States Treasury Note	\$2,211,000	4.00%	28/2/2030	2,171,444	0.06%
United States Treasury Note	\$3,749,000	3.63%	31/3/2030	3,610,170	0.09%
United States Treasury Note	\$2,397,000	3.50%	30/4/2030	2,292,131	0.06%
United States Treasury Note <sup>1</sup>	\$12,340,000	0.63%	15/5/2030	9,974,191	0.25%
United States Treasury Note	\$2,434,700	3.75%	31/5/2030	2,358,045	0.06%
United States Treasury Note	\$1,813,000	3.75%	30/6/2030	1,755,211	0.04%
United States Treasury Note	\$1,682,500	4.00%	31/7/2030	1,650,690	0.04%
United States Treasury Note <sup>1</sup>	\$13,883,300	0.63%	15/8/2030	11,126,163	0.28%
United States Treasury Note	\$2,561,000	4.13%	31/8/2030	2,528,787	0.06%
United States Treasury Note	\$2,765,000	4.63%	30/9/2030	2,804,531	0.07%
United States Treasury Note	\$2,010,000	4.88%	31/10/2030	2,067,002	0.05%
United States Treasury Note <sup>1</sup>	\$11,965,000	0.88%	15/11/2030	9,678,563	0.24%
United States Treasury Note	\$2,160,000	4.38%	30/11/2030	2,162,194	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	\$2,083,000	3.75%	31/12/2030	2,012,373	0.05%
United States Treasury Note	\$2,079,000	4.00%	31/1/2031	2,037,420	0.05%
United States Treasury Note	\$8,836,000	1.13%	15/2/2031	7,224,811	0.18%
United States Treasury Note	\$2,922,000	4.25%	28/2/2031	2,905,107	0.07%
United States Treasury Note	\$1,651,000	4.13%	31/3/2031	1,629,331	0.04%
United States Treasury Note	\$1,046,000	4.63%	30/4/2031	1,062,998	0.03%
United States Treasury Note	\$6,706,000	1.63%	15/5/2031	5,628,849	0.14%
United States Treasury Note	\$1,235,000	4.63%	31/5/2031	1,255,069	0.03%
United States Treasury Note	\$3,350,000	4.25%	30/6/2031	3,331,156	0.08%
United States Treasury Note <sup>1</sup>	\$8,435,000	1.25%	15/8/2031	6,845,530	0.17%
United States Treasury Note	\$8,178,000	1.38%	15/11/2031	6,652,292	0.17%
United States Treasury Note <sup>1</sup>	\$9,424,000	1.88%	15/2/2032	7,910,270	0.20%
United States Treasury Note	\$7,574,000	2.88%	15/5/2032	6,823,701	0.17%
United States Treasury Note <sup>1</sup>	\$7,608,000	2.75%	15/8/2032	6,769,931	0.17%
United States Treasury Note	\$7,714,500	4.13%	15/11/2032	7,585,523	0.19%
United States Treasury Note	\$6,687,000	3.50%	15/2/2033	6,266,973	0.16%
United States Treasury Note <sup>1</sup>	\$9,361,000	3.38%	15/5/2033	8,676,477	0.22%
United States Treasury Note <sup>1</sup>	\$7,719,000	3.88%	15/8/2033	7,427,125	0.19%
United States Treasury Note <sup>1</sup>	\$8,855,100	4.50%	15/11/2033	8,938,117	0.22%
United States Treasury Note <sup>1</sup>	\$10,606,000	4.00%	15/2/2034	10,297,763	0.26%
United States Treasury Note	\$7,524,000	4.38%	15/5/2034	7,526,351	0.19%
UnitedHealth Group, Inc.	\$50,000	5.15%	15/10/2025	49,945	0.00%
UnitedHealth Group, Inc.	\$100,000	1.25%	15/1/2026	94,238	0.00%
UnitedHealth Group, Inc.	\$596,000	3.10%	15/3/2026	576,720	0.02%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,997	0.00%
UnitedHealth Group, Inc.	\$100,000	3.38%	15/4/2027	95,910	0.00%
UnitedHealth Group, Inc.	\$50,000	4.60%	15/4/2027	49,588	0.00%
UnitedHealth Group, Inc.	\$70,000	5.25%	15/2/2028	70,914	0.00%
UnitedHealth Group, Inc.	\$75,000	3.85%	15/6/2028	72,094	0.00%
UnitedHealth Group, Inc.	\$50,000	4.70%	15/4/2029	49,614	0.00%
UnitedHealth Group, Inc.	\$5,000	2.88%	15/8/2029	4,535	0.00%
UnitedHealth Group, Inc.	\$50,000	5.30%	15/2/2030	50,886	0.00%
UnitedHealth Group, Inc.	\$50,000	2.00%	15/5/2030	42,493	0.00%
UnitedHealth Group, Inc.	\$70,000	4.90%	15/4/2031	69,336	0.00%
UnitedHealth Group, Inc.	\$100,000	2.30%	15/5/2031	83,980	0.00%
UnitedHealth Group, Inc.	\$231,000	4.20%	15/5/2032	217,314	0.01%
UnitedHealth Group, Inc.	\$70,000	5.35%	15/2/2033	70,913	0.00%
UnitedHealth Group, Inc.	\$150,000	4.50%	15/4/2033	143,315	0.01%
UnitedHealth Group, Inc.	\$90,000	5.00%	15/4/2034	88,800	0.00%
UnitedHealth Group, Inc.	\$175,000	4.63%	15/7/2035	167,715	0.01%
UnitedHealth Group, Inc.	\$130,000	3.50%	15/8/2039	105,017	0.00%
UnitedHealth Group, Inc.	\$250,000	2.75%	15/5/2040	179,775	0.01%
UnitedHealth Group, Inc.	\$25,000	5.95%	15/2/2041	26,124	0.00%
UnitedHealth Group, Inc.	\$200,000	3.05%	15/5/2041	147,817	0.01%
UnitedHealth Group, Inc.	\$140,000	4.25%	15/3/2043	120,689	0.00%
UnitedHealth Group, Inc.	\$150,000	4.75%	15/7/2045	135,944	0.00%
UnitedHealth Group, Inc.	\$55,000	4.20%	15/1/2047	45,323	0.00%
UnitedHealth Group, Inc.	\$100,000	4.25%	15/4/2047	83,191	0.00%
UnitedHealth Group, Inc.	\$75,000	3.75%	15/10/2047	57,160	0.00%
UnitedHealth Group, Inc.	\$150,000	4.25%	15/6/2048	124,030	0.00%
UnitedHealth Group, Inc.	\$100,000	4.45%	15/12/2048	85,460	0.00%
UnitedHealth Group, Inc.	\$10,000	3.70%	15/8/2049	7,515	0.00%
UnitedHealth Group, Inc.	\$50,000	2.90%	15/5/2050	32,417	0.00%
UnitedHealth Group, Inc.	\$250,000	3.25%	15/5/2051	171,683	0.01%
UnitedHealth Group, Inc.	\$100,000	4.75%	15/5/2052	88,550	0.00%
UnitedHealth Group, Inc.	\$200,000	5.88%	15/2/2053	207,746	0.01%
UnitedHealth Group, Inc.	\$150,000	5.05%	15/4/2053	139,133	0.00%
UnitedHealth Group, Inc.	\$130,000	5.38%	15/4/2054	126,258	0.00%
UnitedHealth Group, Inc.	\$100,000	3.88%	15/8/2059	74,130	0.00%
UnitedHealth Group, Inc.	\$100,000	3.13%	15/5/2060	63,173	0.00%
UnitedHealth Group, Inc.	\$100,000	4.95%	15/5/2062	89,049	0.00%
UnitedHealth Group, Inc.	\$50,000	6.05%	15/2/2063	52,598	0.00%
UnitedHealth Group, Inc.	\$150,000	5.20%	15/4/2063	139,246	0.00%
UnitedHealth Group, Inc.	\$80,000	5.50%	15/4/2064	77,586	0.00%
Universal Health Services, Inc.	\$75,000	2.65%	15/1/2032	61,135	0.00%
University of California	\$100,000	1.32%	15/5/2027	90,547	0.00%
University of California	\$200,000	1.61%	15/5/2030	167,148	0.01%
University of California	\$50,000	4.86%	15/5/2112	43,641	0.00%
University of California	\$25,000	4.77%	15/5/2115	21,637	0.00%
University of Chicago	\$100,000	2.55%	1/4/2050	65,480	0.00%
University of Chicago	\$10,000	4.00%	1/10/2053	8,170	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
University of Miami	\$100,000	4.06%	1/4/2052	80,488	0.00%
University of Michigan	\$50,000	2.56%	1/4/2050	31,779	0.00%
University of Michigan	\$75,000	4.45%	1/4/2122	62,123	0.00%
University of Nebraska Facilities Corp.	\$25,000	3.04%	1/10/2049	18,140	0.00%
University of Notre Dame du Lac	\$25,000	3.44%	15/2/2045	19,607	0.00%
University of Notre Dame du Lac	\$25,000	3.39%	15/2/2048	19,277	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	\$50,000	3.56%	15/9/2119	32,937	0.00%
University of Southern California	\$60,000	3.03%	1/10/2039	48,007	0.00%
University of Southern California	\$25,000	3.84%	1/10/2047	20,551	0.00%
University of Southern California	\$25,000	2.95%	1/10/2051	16,918	0.00%
University of Southern California	\$50,000	4.98%	1/10/2053	48,445	0.00%
University of Southern California	\$25,000	5.25%	1/10/2111	24,368	0.00%
University of Virginia	\$200,000	2.26%	1/9/2050	119,212	0.00%
University of Virginia	\$10,000	3.23%	1/9/2119	6,051	0.00%
Unum Group	\$110,000	4.50%	15/12/2049	85,684	0.00%
Unum Group	\$50,000	6.00%	15/6/2054	47,870	0.00%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	299,675	0.01%
Upjohn Finance BV	€100,000	1.91%	23/6/2032	89,707	0.00%
UPMC	\$75,000	5.04%	15/5/2033	73,429	0.00%
US Bancorp	\$100,000	3.10%	27/4/2026	95,882	0.00%
US Bancorp	\$100,000	5.73%	21/10/2026	100,202	0.00%
US Bancorp	\$200,000	6.79%	26/10/2027	205,875	0.01%
US Bancorp	\$195,000	2.22%	27/1/2028	180,286	0.01%
US Bancorp	\$50,000	3.90%	26/4/2028	47,917	0.00%
US Bancorp	\$300,000	4.55%	22/7/2028	293,332	0.01%
US Bancorp	\$100,000	5.78%	12/6/2029	101,527	0.00%
US Bancorp	\$310,000	5.38%	23/1/2030	310,699	0.01%
US Bancorp	\$100,000	1.38%	22/7/2030	80,566	0.00%
US Bancorp	\$100,000	2.68%	27/1/2033	82,668	0.00%
US Bancorp	\$200,000	4.97%	22/7/2033	189,542	0.01%
US Bancorp	\$200,000	5.85%	21/10/2033	203,174	0.01%
US Bancorp	\$200,000	4.84%	1/2/2034	189,515	0.01%
US Bancorp	\$100,000	5.84%	12/6/2034	101,393	0.00%
US Bancorp	\$110,000	5.68%	23/1/2035	110,515	0.00%
Utah Acquisition Sub, Inc.	\$150,000	3.95%	15/6/2026	145,504	0.01%
Valero Energy Corp.	\$105,000	2.15%	15/9/2027	95,643	0.00%
Valero Energy Corp.	\$21,000	4.35%	1/6/2028	20,326	0.00%
Valero Energy Corp.	\$30,000	4.00%	1/4/2029	28,534	0.00%
Valero Energy Corp.	\$30,000	2.80%	1/12/2031	25,447	0.00%
Valero Energy Corp.	\$45,000	7.50%	15/4/2032	50,788	0.00%
Valero Energy Corp.	\$110,000	6.63%	15/6/2037	117,322	0.00%
Valero Energy Corp.	\$40,000	4.90%	15/3/2045	35,811	0.00%
Valero Energy Corp.	\$55,000	3.65%	1/12/2051	38,042	0.00%
Valero Energy Corp.	\$35,000	4.00%	1/6/2052	25,652	0.00%
Valmont Industries, Inc.	\$10,000	5.00%	1/10/2044	9,031	0.00%
Valmont Industries, Inc.	\$40,000	5.25%	1/10/2054	35,794	0.00%
Ventas Canada Finance Ltd.	CAD100,000	5.40%	21/4/2028	74,358	0.00%
Ventas Realty LP	\$25,000	3.25%	15/10/2026	23,763	0.00%
Ventas Realty LP	\$200,000	4.00%	1/3/2028	190,822	0.01%
Ventas Realty LP	\$90,000	4.75%	15/11/2030	86,518	0.00%
Ventas Realty LP	\$10,000	4.88%	15/4/2049	8,493	0.00%
Veralto Corp.	\$85,000	5.45%	18/9/2033	84,760	0.00%
Verisk Analytics, Inc.	\$50,000	5.50%	15/6/2045	48,068	0.00%
Verisk Analytics, Inc.	\$150,000	3.63%	15/5/2050	107,851	0.00%
Verizon Communications, Inc.	\$100,000	0.85%	20/11/2025	94,027	0.00%
Verizon Communications, Inc.	\$400,000	1.45%	20/3/2026	374,675	0.01%
Verizon Communications, Inc.	\$75,000	2.63%	15/8/2026	71,108	0.00%
Verizon Communications, Inc.	AUD650,000	4.50%	17/8/2027	425,711	0.01%
Verizon Communications, Inc.	\$500,000	2.10%	22/3/2028	449,739	0.01%
Verizon Communications, Inc.	CAD50,000	2.38%	22/3/2028	33,853	0.00%
Verizon Communications, Inc.	\$375,000	4.33%	21/9/2028	364,594	0.01%
Verizon Communications, Inc.	£100,000	1.13%	3/11/2028	108,406	0.00%
Verizon Communications, Inc.	\$25,000	3.88%	8/2/2029	23,757	0.00%
Verizon Communications, Inc.	€300,000	0.38%	22/3/2029	278,985	0.01%
Verizon Communications, Inc.	\$25,000	4.02%	3/12/2029	23,623	0.00%
Verizon Communications, Inc.	€100,000	1.25%	8/4/2030	94,520	0.00%
Verizon Communications, Inc.	CAD86,000	2.50%	16/5/2030	55,953	0.00%
Verizon Communications, Inc.	\$150,000	1.50%	18/9/2030	122,341	0.00%
Verizon Communications, Inc.	\$603,000	1.68%	30/10/2030	490,078	0.01%
Verizon Communications, Inc.	\$184,000	2.55%	21/3/2031	156,299	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	£100,000	2.50%	8/4/2031	108,221	0.00%
Verizon Communications, Inc.	€200,000	0.75%	22/3/2032	173,788	0.01%
Verizon Communications, Inc.	€300,000	1.30%	18/5/2033	263,726	0.01%
Verizon Communications, Inc.	\$50,000	4.50%	10/8/2033	47,002	0.00%
Verizon Communications, Inc.	€100,000	4.75%	31/10/2034	115,797	0.00%
Verizon Communications, Inc.	\$75,000	4.40%	1/11/2034	69,496	0.00%
Verizon Communications, Inc.	\$113,000	4.27%	15/1/2036	102,301	0.00%
Verizon Communications, Inc.	€400,000	3.75%	28/2/2036	423,332	0.01%
Verizon Communications, Inc.	£200,000	3.38%	27/10/2036	207,467	0.01%
Verizon Communications, Inc.	\$50,000	5.25%	16/3/2037	49,374	0.00%
Verizon Communications, Inc.	€100,000	2.88%	15/1/2038	95,538	0.00%
Verizon Communications, Inc.	\$100,000	2.65%	20/11/2040	68,897	0.00%
Verizon Communications, Inc.	\$50,000	2.85%	3/9/2041	35,031	0.00%
Verizon Communications, Inc.	\$300,000	3.85%	1/11/2042	237,802	0.01%
Verizon Communications, Inc.	\$132,000	4.86%	21/8/2046	119,774	0.00%
Verizon Communications, Inc.	\$150,000	4.52%	15/9/2048	128,612	0.00%
Verizon Communications, Inc.	\$350,000	4.00%	22/3/2050	272,753	0.01%
Verizon Communications, Inc.	\$500,000	2.88%	20/11/2050	314,482	0.01%
Verizon Communications, Inc.	\$350,000	3.55%	22/3/2051	251,895	0.01%
Verizon Communications, Inc.	CAD45,000	4.05%	22/3/2051	26,778	0.00%
Verizon Communications, Inc.	\$70,000	5.50%	23/2/2054	68,546	0.00%
Verizon Communications, Inc.	\$100,000	5.01%	21/8/2054	91,009	0.00%
Verizon Communications, Inc.	\$270,000	2.99%	30/10/2056	165,285	0.01%
Verizon Communications, Inc.	\$375,000	3.00%	20/11/2060	224,478	0.01%
Verizon Communications, Inc.	\$375,000	3.70%	22/3/2061	264,500	0.01%
VF Corp.	€100,000	4.13%	7/3/2026	105,901	0.00%
VF Corp.	€100,000	0.25%	25/2/2028	90,442	0.00%
VF Corp.	€100,000	4.25%	7/3/2029	103,032	0.00%
VF Corp.	\$175,000	2.95%	23/4/2030	145,290	0.01%
Viatis, Inc.	\$50,000	2.70%	22/6/2030	42,479	0.00%
Viatis, Inc.	\$125,000	4.00%	22/6/2050	84,235	0.00%
VICI Properties LP	\$225,000	4.75%	15/2/2028	219,530	0.01%
VICI Properties LP	\$195,000	4.95%	15/2/2030	188,139	0.01%
VICI Properties LP	\$100,000	5.13%	15/5/2032	95,290	0.00%
VICI Properties LP	\$50,000	5.75%	1/4/2034	49,472	0.00%
VICI Properties LP	\$75,000	5.63%	15/5/2052	67,155	0.00%
VICI Properties LP	\$100,000	6.13%	1/4/2054	95,714	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	3.75%	15/2/2027	190,089	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$75,000	4.63%	1/12/2029	70,834	0.00%
Virginia Electric & Power Co.	\$305,000	3.15%	15/1/2026	295,283	0.01%
Virginia Electric & Power Co.	\$315,000	2.95%	15/11/2026	299,536	0.01%
Virginia Electric & Power Co.	\$50,000	3.50%	15/3/2027	48,003	0.00%
Virginia Electric & Power Co.	\$315,000	3.75%	15/5/2027	303,465	0.01%
Virginia Electric & Power Co.	\$165,000	2.40%	30/3/2032	135,602	0.00%
Virginia Electric & Power Co.	\$50,000	5.00%	1/4/2033	48,691	0.00%
Virginia Electric & Power Co.	\$50,000	5.30%	15/8/2033	49,704	0.00%
Virginia Electric & Power Co.	\$35,000	6.00%	15/5/2037	36,035	0.00%
Virginia Electric & Power Co.	\$100,000	8.88%	15/11/2038	129,135	0.00%
Virginia Electric & Power Co.	\$150,000	4.00%	15/1/2043	120,553	0.00%
Virginia Electric & Power Co.	\$50,000	4.65%	15/8/2043	43,423	0.00%
Virginia Electric & Power Co.	\$35,000	4.45%	15/2/2044	29,483	0.00%
Virginia Electric & Power Co.	\$20,000	4.20%	15/5/2045	16,251	0.00%
Virginia Electric & Power Co.	\$30,000	4.00%	15/11/2046	23,339	0.00%
Virginia Electric & Power Co.	\$25,000	3.80%	15/9/2047	18,509	0.00%
Virginia Electric & Power Co.	\$75,000	4.60%	1/12/2048	63,777	0.00%
Virginia Electric & Power Co.	\$35,000	3.30%	1/12/2049	23,610	0.00%
Virginia Electric & Power Co.	\$55,000	2.45%	15/12/2050	30,907	0.00%
Virginia Electric & Power Co.	\$55,000	2.95%	15/11/2051	34,371	0.00%
Virginia Electric & Power Co.	\$50,000	4.63%	15/5/2052	42,111	0.00%
Virginia Electric & Power Co.	\$50,000	5.45%	1/4/2053	47,768	0.00%
Virginia Electric & Power Co.	\$50,000	5.70%	15/8/2053	49,735	0.00%
Visa, Inc.	\$75,000	3.15%	14/12/2025	72,960	0.00%
Visa, Inc.	\$15,000	1.90%	15/4/2027	13,842	0.00%
Visa, Inc.	\$50,000	2.75%	15/9/2027	46,978	0.00%
Visa, Inc.	\$265,000	2.05%	15/4/2030	227,660	0.01%
Visa, Inc.	\$265,000	2.70%	15/4/2040	193,139	0.01%
Visa, Inc.	\$200,000	4.30%	14/12/2045	173,402	0.01%
Visa, Inc.	\$75,000	3.65%	15/9/2047	58,172	0.00%
Visa, Inc.	\$200,000	2.00%	15/8/2050	112,465	0.00%
Vistra Operations Co. LLC	\$155,000	3.70%	30/1/2027	148,132	0.01%
Vistra Operations Co. LLC	\$110,000	4.30%	15/7/2029	103,954	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vistra Operations Co. LLC	\$125,000	6.00%	15/4/2034	125,138	0.00%
VMware LLC	\$50,000	1.40%	15/8/2026	46,034	0.00%
VMware LLC	\$10,000	4.65%	15/5/2027	9,834	0.00%
VMware LLC	\$50,000	1.80%	15/8/2028	43,780	0.00%
VMware LLC	\$315,000	4.70%	15/5/2030	304,768	0.01%
Volkswagen Group of America Finance LLC	\$200,000	6.00%	16/11/2026	202,309	0.01%
Volkswagen Group of America Finance LLC	\$200,000	6.20%	16/11/2028	206,411	0.01%
Vontier Corp.	\$100,000	1.80%	1/4/2026	93,528	0.00%
Vontier Corp.	\$100,000	2.40%	1/4/2028	88,648	0.00%
Voya Financial, Inc.	\$25,000	4.80%	15/6/2046	21,185	0.00%
Voya Financial, Inc.	\$125,000	4.70%	23/1/2048	108,406	0.00%
Vulcan Materials Co.	\$40,000	3.90%	1/4/2027	38,713	0.00%
Vulcan Materials Co.	\$65,000	3.50%	1/6/2030	59,349	0.00%
Vulcan Materials Co.	\$75,000	4.50%	15/6/2047	62,487	0.00%
W R Berkley Corp.	\$10,000	4.75%	1/8/2044	8,855	0.00%
W R Berkley Corp.	\$100,000	3.15%	30/9/2061	59,598	0.00%
WakeMed	\$50,000	3.29%	1/10/2052	35,025	0.00%
Walmart, Inc.	\$75,000	3.90%	9/9/2025	73,967	0.00%
Walmart, Inc.	\$50,000	4.00%	15/4/2026	49,211	0.00%
Walmart, Inc.	\$52,000	3.05%	8/7/2026	50,232	0.00%
Walmart, Inc.	\$50,000	3.90%	15/4/2028	48,726	0.00%
Walmart, Inc.	\$400,000	1.50%	22/9/2028	353,334	0.01%
Walmart, Inc.	\$175,000	3.25%	8/7/2029	164,276	0.01%
Walmart, Inc.	\$5,000	2.38%	24/9/2029	4,484	0.00%
Walmart, Inc.	\$50,000	4.00%	15/4/2030	48,513	0.00%
Walmart, Inc.	\$250,000	4.15%	9/9/2032	240,962	0.01%
Walmart, Inc.	\$300,000	4.10%	15/4/2033	285,851	0.01%
Walmart, Inc.	£50,000	5.63%	27/3/2034	67,584	0.00%
Walmart, Inc.	\$50,000	5.63%	15/4/2041	52,512	0.00%
Walmart, Inc.	\$100,000	2.50%	22/9/2041	69,218	0.00%
Walmart, Inc.	\$100,000	4.00%	11/4/2043	85,238	0.00%
Walmart, Inc.	\$250,000	2.95%	24/9/2049	169,605	0.01%
Walmart, Inc.	\$200,000	2.65%	22/9/2051	125,348	0.00%
Walmart, Inc.	\$200,000	4.50%	15/4/2053	176,998	0.01%
Walt Disney Co.	\$100,000	1.75%	13/1/2026	94,867	0.00%
Walt Disney Co.	CAD170,000	3.06%	30/3/2027	119,972	0.00%
Walt Disney Co.	\$100,000	2.20%	13/1/2028	91,453	0.00%
Walt Disney Co.	\$110,000	2.00%	1/9/2029	95,524	0.00%
Walt Disney Co.	\$200,000	3.80%	22/3/2030	189,446	0.01%
Walt Disney Co.	\$275,000	2.65%	13/1/2031	239,904	0.01%
Walt Disney Co.	\$25,000	6.55%	15/3/2033	27,526	0.00%
Walt Disney Co.	\$25,000	6.90%	15/8/2039	27,997	0.00%
Walt Disney Co.	\$400,000	3.50%	13/5/2040	318,983	0.01%
Walt Disney Co.	\$175,000	5.40%	1/10/2043	172,883	0.01%
Walt Disney Co.	\$350,000	2.75%	1/9/2049	222,203	0.01%
Walt Disney Co.	\$75,000	4.70%	23/3/2050	67,741	0.00%
Walt Disney Co.	\$150,000	3.60%	13/1/2051	111,837	0.00%
Walt Disney Co.	\$150,000	3.80%	13/5/2060	111,197	0.00%
Warnermedia Holdings, Inc.	\$365,000	3.76%	15/3/2027	346,216	0.01%
Warnermedia Holdings, Inc.	\$60,000	4.05%	15/3/2029	55,412	0.00%
Warnermedia Holdings, Inc.	€420,000	4.30%	17/1/2030	450,426	0.01%
Warnermedia Holdings, Inc.	\$575,000	4.28%	15/3/2032	501,735	0.01%
Warnermedia Holdings, Inc.	\$350,000	5.05%	15/3/2042	284,435	0.01%
Warnermedia Holdings, Inc.	\$490,000	5.14%	15/3/2052	381,310	0.01%
Warnermedia Holdings, Inc.	\$185,000	5.39%	15/3/2062	144,308	0.01%
Washington Gas Light Co.	\$50,000	3.80%	15/9/2046	37,787	0.00%
Washington University	\$100,000	4.35%	15/4/2122	80,913	0.00%
Waste Connections, Inc.	\$25,000	2.60%	1/2/2030	22,017	0.00%
Waste Management of Canada Corp.	CAD40,000	2.60%	23/9/2026	28,036	0.00%
Waste Management, Inc.	\$100,000	0.75%	15/11/2025	93,974	0.00%
Waste Management, Inc.	\$50,000	4.95%	3/7/2027	49,932	0.00%
Waste Management, Inc.	\$50,000	4.63%	15/2/2030	49,193	0.00%
Waste Management, Inc.	\$50,000	1.50%	15/3/2031	40,023	0.00%
Waste Management, Inc.	\$50,000	4.95%	3/7/2031	49,572	0.00%
Waste Management, Inc.	\$125,000	4.15%	15/4/2032	117,780	0.00%
Waste Management, Inc.	\$200,000	4.88%	15/2/2034	195,866	0.01%
Waste Management, Inc.	\$50,000	2.95%	1/6/2041	36,179	0.00%
Waste Management, Inc.	\$75,000	2.50%	15/11/2050	44,567	0.00%
WEC Energy Group, Inc.	\$50,000	5.60%	12/9/2026	50,200	0.00%
WEC Energy Group, Inc.	\$50,000	5.15%	1/10/2027	49,864	0.00%
WEC Energy Group, Inc.	\$200,000	1.38%	15/10/2027	177,023	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	\$869,000	3.00%	22/4/2026	833,344	0.02%
Wells Fargo & Co.	CAD20,000	2.98%	19/5/2026	14,166	0.00%
Wells Fargo & Co.	\$160,000	4.54%	15/8/2026	158,000	0.01%
Wells Fargo & Co.	\$100,000	3.00%	23/10/2026	95,005	0.00%
Wells Fargo & Co.	€100,000	1.00%	2/2/2027	100,238	0.00%
Wells Fargo & Co.	CAD125,000	2.49%	18/2/2027	86,597	0.00%
Wells Fargo & Co.	\$50,000	3.20%	17/6/2027	47,884	0.00%
Wells Fargo & Co.	\$350,000	4.30%	22/7/2027	340,815	0.01%
Wells Fargo & Co.	\$340,000	3.53%	24/3/2028	324,241	0.01%
Wells Fargo & Co.	\$230,000	5.71%	22/4/2028	232,070	0.01%
Wells Fargo & Co.	\$710,000	3.58%	22/5/2028	676,154	0.02%
Wells Fargo & Co.	\$200,000	4.81%	25/7/2028	197,098	0.01%
Wells Fargo & Co.	\$150,000	4.15%	24/1/2029	144,178	0.01%
Wells Fargo & Co.	\$300,000	5.57%	25/7/2029	302,792	0.01%
Wells Fargo & Co.	\$400,000	6.30%	23/10/2029	414,906	0.01%
Wells Fargo & Co.	\$200,000	5.20%	23/1/2030	199,141	0.01%
Wells Fargo & Co.	€100,000	1.74%	4/5/2030	97,800	0.00%
Wells Fargo & Co.	€100,000	0.63%	14/8/2030	89,294	0.00%
Wells Fargo & Co.	\$190,000	2.88%	30/10/2030	168,452	0.01%
Wells Fargo & Co.	\$100,000	4.48%	4/4/2031	95,796	0.00%
Wells Fargo & Co.	£100,000	2.13%	24/9/2031	103,215	0.00%
Wells Fargo & Co.	\$600,000	3.35%	2/3/2033	520,861	0.01%
Wells Fargo & Co.	\$350,000	4.90%	25/7/2033	336,929	0.01%
Wells Fargo & Co.	\$260,000	5.39%	24/4/2034	257,166	0.01%
Wells Fargo & Co.	\$300,000	5.56%	25/7/2034	299,959	0.01%
Wells Fargo & Co.	\$200,000	5.50%	23/1/2035	199,517	0.01%
Wells Fargo & Co.	\$250,000	3.07%	30/4/2041	183,371	0.01%
Wells Fargo & Co.	\$100,000	5.38%	2/11/2043	93,732	0.00%
Wells Fargo & Co.	\$275,000	5.61%	15/1/2044	264,030	0.01%
Wells Fargo & Co.	\$150,000	4.65%	4/11/2044	126,711	0.00%
Wells Fargo & Co.	\$200,000	3.90%	1/5/2045	157,853	0.01%
Wells Fargo & Co.	\$200,000	4.90%	17/11/2045	174,093	0.01%
Wells Fargo & Co.	\$150,000	4.40%	14/6/2046	121,082	0.00%
Wells Fargo & Co.	\$100,000	4.75%	7/12/2046	84,662	0.00%
Wells Fargo & Co.	\$500,000	5.01%	4/4/2051	455,831	0.01%
Wells Fargo & Co.	\$280,000	4.61%	25/4/2053	239,556	0.01%
Wells Fargo Bank NA	\$250,000	4.81%	15/1/2026	248,344	0.01%
Wells Fargo Bank NA	\$250,000	5.25%	11/12/2026	250,163	0.01%
Wells Fargo Bank NA	\$30,000	5.85%	1/2/2037	30,771	0.00%
Wells Fargo Bank NA	\$75,000	6.60%	15/1/2038	82,272	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$298,030	3.41%	15/9/2058	292,306	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$10,000	3.66%	15/9/2058	9,757	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$50,000	2.94%	15/10/2049	47,221	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$50,000	3.37%	15/10/2049	45,951	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.92%	15/11/2049	94,346	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$75,000	3.43%	15/3/2059	72,122	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$41,283	2.81%	15/11/2059	38,992	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$50,000	3.67%	15/7/2050	46,507	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$25,000	3.45%	15/7/2050	23,537	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$1,000,000	3.85%	15/12/2050	908,997	0.02%
Wells Fargo Commercial Mortgage Trust 2017	\$10,000	3.33%	15/12/2050	9,159	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$346,000	3.63%	15/1/2060	330,223	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$475,000	4.01%	15/3/2051	450,801	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$210,000	4.21%	15/5/2051	199,991	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$25,000	4.18%	15/6/2051	23,877	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$300,000	4.15%	15/8/2051	283,927	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$100,000	4.30%	15/1/2052	95,580	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$50,000	4.44%	15/9/2061	48,147	0.00%
Welltower OP LLC	\$20,000	2.70%	15/2/2027	18,843	0.00%
Welltower OP LLC	\$125,000	3.10%	15/1/2030	111,998	0.00%
Welltower OP LLC	\$100,000	2.80%	1/6/2031	85,356	0.00%
Welltower OP LLC	\$80,000	6.50%	15/3/2041	86,310	0.00%
Welltower OP LLC	\$25,000	4.95%	1/9/2048	22,620	0.00%
Western Midstream Operating LP	\$315,000	4.65%	1/7/2026	308,889	0.01%
Western Midstream Operating LP	\$90,000	4.75%	15/8/2028	87,774	0.00%
Western Midstream Operating LP	\$20,000	5.45%	1/4/2044	17,906	0.00%
Western Midstream Operating LP	\$35,000	5.30%	1/3/2048	30,053	0.00%
Western Midstream Operating LP	\$180,000	5.25%	1/2/2050	156,625	0.01%
Western Union Co.	\$100,000	1.35%	15/3/2026	93,235	0.00%
Western Union Co.	\$150,000	2.75%	15/3/2031	124,687	0.00%
Westinghouse Air Brake Technologies Corp.	\$115,000	4.70%	15/9/2028	112,758	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westlake Corp.	\$50,000	4.38%	15/11/2047	40,442	0.00%
Westlake Corp.	\$150,000	3.13%	15/8/2051	94,299	0.00%
Weyerhaeuser Co.	\$200,000	4.00%	15/11/2029	187,849	0.01%
Weyerhaeuser Co.	\$90,000	4.00%	15/4/2030	84,034	0.00%
Weyerhaeuser Co.	\$50,000	7.38%	15/3/2032	55,914	0.00%
WFRBS Commercial Mortgage Trust 2014	\$75,000	3.63%	15/11/2047	74,262	0.00%
WFRBS Commercial Mortgage Trust 2014	\$175,000	3.75%	15/9/2057	173,206	0.01%
Whirlpool Corp.	\$100,000	2.40%	15/5/2031	82,269	0.00%
Whirlpool Corp.	\$50,000	5.50%	1/3/2033	49,298	0.00%
Whirlpool Corp.	\$50,000	4.60%	15/5/2050	39,838	0.00%
William Marsh Rice University	\$10,000	3.57%	15/5/2045	8,092	0.00%
Williams Cos, Inc.	\$155,000	4.00%	15/9/2025	152,078	0.01%
Williams Cos, Inc.	\$50,000	5.40%	2/3/2026	49,955	0.00%
Williams Cos, Inc.	\$50,000	3.75%	15/6/2027	48,005	0.00%
Williams Cos, Inc.	\$50,000	3.50%	15/11/2030	45,287	0.00%
Williams Cos, Inc.	\$100,000	2.60%	15/3/2031	84,557	0.00%
Williams Cos, Inc.	\$35,000	4.65%	15/8/2032	33,274	0.00%
Williams Cos, Inc.	\$180,000	5.65%	15/3/2033	181,774	0.01%
Williams Cos, Inc.	\$75,000	6.30%	15/4/2040	77,745	0.00%
Williams Cos, Inc.	\$150,000	5.40%	4/3/2044	141,416	0.00%
Williams Cos, Inc.	\$20,000	5.75%	24/6/2044	19,584	0.00%
Williams Cos, Inc.	\$130,000	5.10%	15/9/2045	117,228	0.00%
Williams Cos, Inc.	\$150,000	4.85%	1/3/2048	129,702	0.00%
Williams Cos, Inc.	\$40,000	5.30%	15/8/2052	37,042	0.00%
Willis North America, Inc.	\$150,000	2.95%	15/9/2029	134,395	0.00%
Willis North America, Inc.	\$15,000	5.05%	15/9/2048	13,077	0.00%
Willis North America, Inc.	\$100,000	3.88%	15/9/2049	71,939	0.00%
Willis North America, Inc.	\$60,000	5.90%	5/3/2054	58,237	0.00%
Willis-Knighton Medical Center	\$100,000	3.07%	1/3/2051	65,282	0.00%
Wisconsin Electric Power Co.	\$100,000	5.00%	15/5/2029	100,092	0.00%
Wisconsin Electric Power Co.	\$50,000	4.75%	30/9/2032	48,794	0.00%
Wisconsin Electric Power Co.	\$40,000	4.30%	15/10/2048	32,951	0.00%
Wisconsin Power & Light Co.	\$55,000	1.95%	16/9/2031	43,943	0.00%
Wisconsin Power & Light Co.	\$50,000	3.95%	1/9/2032	45,622	0.00%
Wisconsin Power & Light Co.	\$50,000	5.38%	30/3/2034	49,660	0.00%
Wisconsin Power & Light Co.	\$50,000	3.65%	1/4/2050	35,762	0.00%
Wisconsin Public Service Corp.	\$25,000	3.67%	1/12/2042	19,612	0.00%
Wisconsin Public Service Corp.	\$55,000	4.75%	1/11/2044	49,522	0.00%
Wisconsin Public Service Corp.	\$25,000	3.30%	1/9/2049	17,274	0.00%
Workday, Inc.	\$550,000	3.80%	1/4/2032	494,194	0.01%
WP Carey, Inc.	\$100,000	2.25%	1/4/2033	77,419	0.00%
WPC Eurobond BV	€100,000	2.13%	15/4/2027	102,271	0.00%
WRKCo, Inc.	\$50,000	4.65%	15/3/2026	49,286	0.00%
WRKCo, Inc.	\$275,000	3.90%	1/6/2028	261,642	0.01%
WRKCo, Inc.	\$50,000	3.00%	15/6/2033	42,068	0.00%
WW Grainger, Inc.	\$15,000	4.60%	15/6/2045	13,431	0.00%
WW Grainger, Inc.	\$125,000	3.75%	15/5/2046	97,177	0.00%
Wyeth LLC	\$25,000	6.50%	1/2/2034	27,444	0.00%
Wyeth LLC	\$250,000	5.95%	1/4/2037	263,231	0.01%
Xcel Energy, Inc.	\$200,000	1.75%	15/3/2027	182,082	0.01%
Xcel Energy, Inc.	\$100,000	4.00%	15/6/2028	95,304	0.00%
Xcel Energy, Inc.	\$35,000	2.60%	1/12/2029	30,549	0.00%
Xcel Energy, Inc.	\$50,000	3.40%	1/6/2030	44,906	0.00%
Xcel Energy, Inc.	\$100,000	2.35%	15/11/2031	80,754	0.00%
Xcel Energy, Inc.	\$75,000	5.50%	15/3/2034	73,890	0.00%
Xcel Energy, Inc.	\$10,000	3.50%	1/12/2049	6,781	0.00%
Xylem, Inc.	\$100,000	2.25%	30/1/2031	83,925	0.00%
Yale University	\$25,000	1.48%	15/4/2030	20,884	0.00%
Yale University	\$25,000	2.40%	15/4/2050	15,560	0.00%
Yale-New Haven Health Services Corp.	\$25,000	2.50%	1/7/2050	15,052	0.00%
Zimmer Biomet Holdings, Inc.	\$175,000	2.60%	24/11/2031	146,273	0.01%
Zoetis, Inc.	\$50,000	5.40%	14/11/2025	49,992	0.00%
Zoetis, Inc.	\$225,000	3.90%	20/8/2028	214,714	0.01%
Zoetis, Inc.	\$100,000	2.00%	15/5/2030	84,236	0.00%
Zoetis, Inc.	\$50,000	5.60%	16/11/2032	51,161	0.00%
Zoetis, Inc.	\$50,000	4.70%	1/2/2043	44,563	0.00%
Zoetis, Inc.	\$25,000	3.95%	12/9/2047	19,518	0.00%
Zoetis, Inc.	\$110,000	4.45%	20/8/2048	93,711	0.00%
Zoetis, Inc.	\$35,000	3.00%	15/5/2050	22,826	0.00%
				<b>1,848,478,149</b>	<b>45.74%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets		
<b>Uruguay 0.02% (30 June 2023: 0.02%)</b>							
Uruguay Government International Bond	\$141,460	4.38%	23/1/2031	137,574	0.00%		
Uruguay Government International Bond	\$151,061	5.75%	28/10/2034	157,497	0.00%		
Uruguay Government International Bond	\$60,000	7.63%	21/3/2036	71,059	0.00%		
Uruguay Government International Bond	\$150,000	4.13%	20/11/2045	130,028	0.00%		
Uruguay Government International Bond	\$205,000	5.10%	18/6/2050	192,950	0.01%		
Uruguay Government International Bond	\$225,000	4.98%	20/4/2055	205,119	0.01%		
				<b>894,227</b>	<b>0.02%</b>		
<b>Total Fixed Income</b>				<b>3,987,958,656</b>	<b>98.69%</b>		
<b>Total Transferable Securities</b>				<b>3,987,958,656</b>	<b>98.69%</b>		
	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets			
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)</b>							
<b>Futures 0.00% (30 June 2023: 0.00%)</b>							
Euro-Schatz September 2024	156	€16,440,513	52,180	0.00%			
Euro-Bund September 2024	(36)	€(4,744,185)	6,286	0.00%			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>58,466</b>	<b>0.00%</b>			
<b>OTC Financial Derivative Instruments (0.03%) (30 June 2023: 1.39%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Forward Currency Exchange Contracts 0.66% (30 June 2023: (0.54%))</b>							
USD	218,260,063	JPY	(34,077,445,665)	Deutsche Bank AG	2/7/2024	6,414,697	0.16%
USD	274,510,649	EUR	(252,554,798)	HSBC Bank	2/7/2024	3,834,924	0.10%
USD	274,510,649	EUR	(252,554,798)	BNP Paribas	2/7/2024	3,834,924	0.10%
USD	274,510,649	EUR	(252,554,798)	UBS AG	2/7/2024	3,834,924	0.10%
USD	274,510,647	EUR	(252,554,796)	UBS AG	2/7/2024	3,834,923	0.10%
USD	147,620,355	GBP	(115,928,104)	UBS AG	2/7/2024	1,075,703	0.03%
USD	15,939,415	MXN	(273,011,581)	State Street Bank & Trust Co.	2/7/2024	1,008,919	0.03%
USD	16,467,498	JPY	(2,576,792,977)	JPMorgan Chase Bank	2/7/2024	448,644	0.01%
USD	210,798,552	JPY	(33,677,914,464)	Bank of New York Mellon	2/8/2024	413,554	0.01%
USD	26,966,353	KRW	(36,731,112,281)	JPMorgan Chase Bank	3/7/2024	280,404	0.01%
KRW	37,722,012,282	USD	(27,126,429)	Deutsche Bank AG	3/7/2024	279,430	0.01%
USD	84,474,395	CAD	(115,215,810)	State Street Bank & Trust Co.	2/7/2024	273,854	0.01%
USD	2,809,481	COP	(10,859,402,980)	State Street Bank & Trust Co.	5/7/2024	190,915	0.01%
USD	7,831,419	CZK	(179,100,000)	Deutsche Bank AG	2/7/2024	167,354	0.00%
USD	9,330,291	PLN	(36,840,000)	BNP Paribas	2/7/2024	166,226	0.00%
USD	36,244,262	CAD	(49,378,204)	Toronto-Dominion Bank	2/7/2024	158,316	0.00%
USD	2,562,558	COP	(10,000,000,000)	State Street Bank & Trust Co.	5/7/2024	151,223	0.00%
USD	8,445,400	DKK	(58,040,000)	UBS AG	2/7/2024	104,163	0.00%
USD	6,203,247	EUR	(5,700,000)	BNP Paribas	2/7/2024	94,270	0.00%
USD	26,776,436	KRW	(36,731,112,282)	State Street Bank & Trust Co.	3/7/2024	90,487	0.00%
USD	5,920,955	ILS	(21,970,000)	BNP Paribas	2/7/2024	89,037	0.00%
USD	3,615,824	HUF	(1,304,000,000)	Deutsche Bank AG	2/7/2024	77,021	0.00%
USD	11,522,440	CNY	(83,196,623)	Standard Chartered Bank	2/7/2024	72,391	0.00%
USD	8,993,617	IDR	(146,197,536,250)	Deutsche Bank AG	2/7/2024	65,523	0.00%
USD	5,390,299	NOK	(56,696,778)	UBS AG	2/7/2024	65,407	0.00%
USD	7,895,017	NZD	(12,850,000)	JPMorgan Chase Bank	2/7/2024	64,869	0.00%
USD	8,992,510	IDR	(146,197,536,250)	Standard Chartered Bank	2/7/2024	64,417	0.00%
USD	11,509,926	CNY	(83,196,623)	HSBC Bank	2/7/2024	59,878	0.00%
USD	4,599,040	GBP	(3,600,000)	BNP Paribas	2/7/2024	48,282	0.00%
USD	9,287,844	MYR	(43,604,570)	HSBC Bank	2/7/2024	44,692	0.00%
USD	4,580,514	RON	(21,070,000)	HSBC Bank	2/7/2024	43,477	0.00%
USD	3,472,104	EUR	(3,200,000)	Standard Chartered Bank	2/7/2024	42,502	0.00%
USD	3,358,341	IDR	(54,306,054,991)	Standard Chartered Bank	2/7/2024	41,941	0.00%
USD	10,244,960	SGD	(13,829,610)	State Street Bank & Trust Co.	2/7/2024	40,488	0.00%
USD	16,680,468	SEK	(176,260,000)	UBS AG	2/7/2024	36,778	0.00%
USD	1,093,240	CLP	(1,000,000,000)	State Street Bank & Trust Co.	3/7/2024	33,850	0.00%
USD	1,337,077	PEN	(5,000,000)	Standard Chartered Bank	3/7/2024	31,845	0.00%
USD	1,361,599	PEN	(5,113,756)	UBS AG	3/7/2024	26,671	0.00%
USD	971,578	CLP	(896,145,000)	State Street Bank & Trust Co.	3/7/2024	22,211	0.00%
USD	9,262,217	MYR	(43,604,571)	JPMorgan Chase Bank	2/7/2024	19,064	0.00%
USD	1,237,589	NOK	(13,000,000)	Standard Chartered Bank	2/7/2024	16,645	0.00%
COP	10,429,701,490	USD	(2,499,329)	Citibank NA	5/7/2024	15,622	0.00%
USD	5,853,625	ILS	(21,970,000)	BNP Paribas	2/8/2024	13,994	0.00%
USD	7,897,864	THB	(289,330,334)	Deutsche Bank AG	2/7/2024	13,666	0.00%
USD	2,513,458	COP	(10,429,701,490)	State Street Bank & Trust Co.	5/8/2024	12,111	0.00%
USD	1,095,888	KRW	(1,493,750,002)	Deutsche Bank AG	3/7/2024	10,646	0.00%
USD	1,075,877	CNY	(7,771,597)	HSBC Bank	2/7/2024	6,300	0.00%





Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	103,705,400	GBP	(82,000,000)	Royal Bank of Canada	2/7/2024	49,245	0.00%
USD	103,689,000	GBP	(82,000,000)	Toronto-Dominion Bank	2/7/2024	32,845	0.00%
GBP	82,000,000	USD	(103,649,968)	UBS AG	2/8/2024	26,107	0.00%
GBP	82,000,000	USD	(103,650,050)	Toronto-Dominion Bank	2/8/2024	26,025	0.00%
USD	3,802,782	GBP	(2,989,900)	Toronto-Dominion Bank	2/7/2024	23,251	0.00%
USD	1,359,725	GBP	(1,058,823)	State Street Bank & Trust Co.	2/7/2024	21,267	0.00%
CHF	21,166,320	USD	(23,536,911)	BNP Paribas	2/7/2024	17,864	0.00%
CHF	21,166,320	USD	(23,536,911)	Toronto-Dominion Bank	2/7/2024	17,864	0.00%
USD	103,672,600	GBP	(82,000,000)	HSBC Bank	2/7/2024	16,445	0.00%
GBP	9,600,640	USD	(12,119,762)	UBS AG	2/7/2024	16,402	0.00%
EUR	248,988,529	USD	(267,241,878)	State Street Bank & Trust Co.	2/8/2024	14,134	0.00%
EUR	252,761,083	USD	(271,291,504)	Bank of America	2/8/2024	13,842	0.00%
EUR	252,761,082	USD	(271,291,502)	HSBC Bank	2/8/2024	13,842	0.00%
USD	1,366,198	GBP	(1,070,690)	State Street Bank & Trust Co.	2/7/2024	12,740	0.00%
GBP	47,008,329	USD	(59,424,028)	HSBC Bank	2/8/2024	10,595	0.00%
USD	103,664,400	GBP	(82,000,000)	Toronto-Dominion Bank	2/7/2024	8,245	0.00%
USD	892,349	CHF	(794,964)	Toronto-Dominion Bank	2/7/2024	7,679	0.00%
USD	2,155,454	GBP	(1,699,142)	BNP Paribas	2/7/2024	7,569	0.00%
CHF	34,291,463	USD	(38,317,181)	Toronto-Dominion Bank	5/8/2024	5,781	0.00%
GBP	411,370,726	USD	(520,108,761)	HSBC Bank	2/8/2024	4,683	0.00%
GBP	294,578,392	USD	(372,444,593)	Toronto-Dominion Bank	2/8/2024	3,353	0.00%
USD	304,914	GBP	(238,701)	Toronto-Dominion Bank	2/7/2024	3,172	0.00%
USD	548,451	EUR	(508,805)	Toronto-Dominion Bank	2/7/2024	3,139	0.00%
USD	508,233	EUR	(471,494)	Toronto-Dominion Bank	2/7/2024	2,909	0.00%
USD	1,275,002	GBP	(1,006,508)	State Street Bank & Trust Co.	2/7/2024	2,676	0.00%
USD	799,139	GBP	(630,165)	Toronto-Dominion Bank	2/7/2024	2,547	0.00%
GBP	204,021,933	USD	(257,951,255)	UBS AG	2/8/2024	2,323	0.00%
EUR	683,010	USD	(729,832)	BNP Paribas	2/7/2024	2,185	0.00%
EUR	908,665	USD	(971,805)	State Street Bank & Trust Co.	2/7/2024	2,057	0.00%
USD	550,861	GBP	(434,167)	Toronto-Dominion Bank	2/7/2024	2,031	0.00%
USD	690,330	EUR	(642,451)	BNP Paribas	2/7/2024	1,783	0.00%
EUR	449,449	USD	(480,175)	JPMorgan Chase Bank	2/7/2024	1,522	0.00%
GBP	71,153,101	USD	(89,960,716)	State Street Bank & Trust Co.	2/8/2024	1,166	0.00%
USD	1,271,232	GBP	(1,004,971)	UBS AG	2/7/2024	849	0.00%
EUR	1,190,079	USD	(1,274,859)	UBS AG	2/7/2024	609	0.00%
EUR	6,163,748	USD	(6,615,545)	Toronto-Dominion Bank	2/8/2024	418	0.00%
USD	232,538	EUR	(216,667)	UBS AG	2/7/2024	325	0.00%
EUR	112,185	USD	(119,980)	State Street Bank & Trust Co.	2/7/2024	254	0.00%
USD	92,896	EUR	(86,453)	BNP Paribas	2/7/2024	240	0.00%
USD	520,013,735	GBP	(411,370,726)	HSBC Bank	2/7/2024	227	0.00%
USD	105,074	CHF	(94,219)	JPMorgan Chase Bank	2/7/2024	223	0.00%
USD	372,376,545	GBP	(294,578,392)	Toronto-Dominion Bank	2/7/2024	162	0.00%
CHF	136,429	USD	(151,710)	State Street Bank & Trust Co.	2/7/2024	114	0.00%
USD	257,904,126	GBP	(204,021,933)	UBS AG	2/7/2024	112	0.00%
USD	89,944,635	GBP	(71,153,101)	State Street Bank & Trust Co.	2/7/2024	39	0.00%
CHF	227,023	USD	(253,676)	State Street Bank & Trust Co.	5/8/2024	37	0.00%
EUR	130,618	USD	(140,192)	UBS AG	2/8/2024	9	0.00%
USD	139,734	GBP	(110,519)	Toronto-Dominion Bank	2/8/2024	1	0.00%
USD	38,160,987	CHF	(34,291,463)	Toronto-Dominion Bank	2/7/2024	—	0.00%
CHF	120,247	USD	(133,854)	JPMorgan Chase Bank	2/7/2024	(38)	(0.00%)
USD	266,853,456	EUR	(248,988,529)	State Street Bank & Trust Co.	2/7/2024	(119)	(0.00%)
USD	270,896,691	EUR	(252,761,083)	Bank of America	2/7/2024	(121)	(0.00%)
USD	270,896,690	EUR	(252,761,082)	HSBC Bank	2/7/2024	(121)	(0.00%)
USD	151,497	GBP	(120,008)	UBS AG	2/7/2024	(205)	(0.00%)
GBP	17,615,337	USD	(22,272,092)	UBS AG	2/8/2024	(275)	(0.00%)
CHF	210,040	USD	(234,088)	JPMorgan Chase Bank	2/7/2024	(346)	(0.00%)
EUR	258,255	USD	(277,194)	Toronto-Dominion Bank	2/7/2024	(409)	(0.00%)
USD	728,082	GBP	(576,569)	BNP Paribas	2/7/2024	(759)	(0.00%)
GBP	216,903	USD	(275,275)	BNP Paribas	2/7/2024	(1,088)	(0.00%)
GBP	429,617	USD	(544,221)	State Street Bank & Trust Co.	2/7/2024	(1,142)	(0.00%)
EUR	130,171	USD	(141,322)	State Street Bank & Trust Co.	2/7/2024	(1,811)	(0.00%)
EUR	4,062,603	USD	(4,356,118)	UBS AG	2/7/2024	(2,021)	(0.00%)
GBP	542,124	USD	(688,018)	BNP Paribas	2/7/2024	(2,719)	(0.00%)
GBP	366,108	USD	(466,197)	State Street Bank & Trust Co.	2/7/2024	(3,400)	(0.00%)
EUR	280,411	USD	(305,355)	Toronto-Dominion Bank	2/7/2024	(4,824)	(0.00%)
GBP	429,214	USD	(548,002)	Toronto-Dominion Bank	2/7/2024	(5,432)	(0.00%)
GBP	82,000,000	USD	(103,683,342)	Toronto-Dominion Bank	2/8/2024	(7,267)	(0.00%)
USD	59,413,827	GBP	(47,008,329)	HSBC Bank	2/7/2024	(9,376)	(0.00%)
GBP	786,725	USD	(1,004,456)	Toronto-Dominion Bank	2/7/2024	(9,957)	(0.00%)
EUR	16,126,390	USD	(17,297,345)	BNP Paribas	2/7/2024	(13,879)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	82,000,000	USD	(103,690,394)	HSBC Bank	2/8/2024	(14,319)	(0.00%)
EUR	1,258,194	USD	(1,368,754)	State Street Bank & Trust Co.	2/7/2024	(20,284)	(0.00%)
USD	103,631,600	GBP	(82,000,000)	Toronto-Dominion Bank	2/7/2024	(24,555)	(0.00%)
USD	103,631,600	GBP	(82,000,000)	UBS AG	2/7/2024	(24,555)	(0.00%)
EUR	2,052,312	USD	(2,227,442)	State Street Bank & Trust Co.	2/7/2024	(27,875)	(0.00%)
GBP	82,000,000	USD	(103,707,696)	Toronto-Dominion Bank	2/8/2024	(31,621)	(0.00%)
GBP	3,075,650	USD	(3,929,174)	Toronto-Dominion Bank	2/7/2024	(41,246)	(0.00%)
GBP	82,000,000	USD	(103,724,260)	Royal Bank of Canada	2/8/2024	(48,185)	(0.00%)
GBP	5,572,123	USD	(7,093,166)	State Street Bank & Trust Co.	2/7/2024	(49,448)	(0.00%)
EUR	3,348,104	USD	(3,639,208)	State Street Bank & Trust Co.	2/7/2024	(50,876)	(0.00%)
GBP	82,000,000	USD	(103,748,696)	Toronto-Dominion Bank	2/8/2024	(72,621)	(0.00%)
USD	103,566,000	GBP	(82,000,000)	Royal Bank of Canada	2/7/2024	(90,155)	(0.00%)
USD	103,566,000	GBP	(82,000,000)	Toronto-Dominion Bank	2/7/2024	(90,155)	(0.00%)
EUR	5,671,183	USD	(6,171,886)	BNP Paribas	2/7/2024	(93,793)	(0.00%)
GBP	11,032,073	USD	(14,048,187)	UBS AG	2/7/2024	(102,549)	(0.00%)
USD	103,516,800	GBP	(82,000,000)	Toronto-Dominion Bank	2/7/2024	(139,355)	(0.00%)
GBP	41,502,291	USD	(52,781,493)	BNP Paribas	2/7/2024	(318,470)	(0.01%)
GBP	82,000,000	USD	(104,154,186)	UBS AG	2/7/2024	(498,031)	(0.01%)
GBP	82,000,000	USD	(104,219,868)	Morgan Stanley	2/7/2024	(563,713)	(0.01%)
GBP	82,000,000	USD	(104,269,232)	Royal Bank of Canada	2/7/2024	(613,077)	(0.02%)
GBP	82,000,000	USD	(104,277,268)	HSBC Bank	2/7/2024	(621,113)	(0.02%)
GBP	82,000,000	USD	(104,375,586)	BNP Paribas	2/7/2024	(719,431)	(0.02%)
GBP	82,000,000	USD	(104,377,718)	BNP Paribas	2/7/2024	(721,563)	(0.02%)
GBP	82,000,000	USD	(104,531,878)	HSBC Bank	2/7/2024	(875,723)	(0.02%)
GBP	82,000,000	USD	(104,568,778)	UBS AG	2/7/2024	(912,623)	(0.02%)
GBP	82,000,000	USD	(104,630,278)	Toronto-Dominion Bank	2/7/2024	(974,123)	(0.02%)
GBP	82,000,000	USD	(104,646,596)	Royal Bank of Canada	2/7/2024	(990,441)	(0.03%)
GBP	254,123,313	USD	(323,595,163)	UBS AG	2/7/2024	(2,358,023)	(0.06%)
EUR	190,055,066	USD	(206,577,503)	BNP Paribas	2/7/2024	(2,885,895)	(0.07%)
GBP	322,421,465	USD	(410,564,561)	Toronto-Dominion Bank	2/7/2024	(2,991,765)	(0.07%)
GBP	388,863,879	USD	(495,170,903)	HSBC Bank	2/7/2024	(3,608,288)	(0.09%)
EUR	241,888,266	USD	(262,916,822)	Bank of America	2/7/2024	(3,672,957)	(0.09%)
EUR	287,962,221	USD	(312,996,217)	HSBC Bank	2/7/2024	(4,372,568)	(0.11%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(27,815,673)</b>	<b>(0.69%)</b>
<b>Total Investments</b>						<b>3,986,722,092</b>	<b>98.66%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>54,312,933</b>	<b>1.34%</b>
<b>Net Assets</b>	<b>4,041,035,025</b>	<b>100.00%</b>

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,917,268,036	70.73%
(b) Transferable securities dealt in on another regulated market	945,772,351	22.93%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	124,918,269	3.03%
(d) Total Financial Derivative Instruments dealt in on a regulated market	58,466	0.00%
(e) Total OTC Financial Derivative Instruments	28,641,233	0.69%
(f) Other Assets	108,078,679	2.62%
<b>Total Assets</b>	<b>4,124,737,034</b>	<b>100.00%</b>

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

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,987,958,656	3,320,521,418
Financial Derivative Instruments	3,17	28,699,699	82,181,722
Cash	3	50,076,398	52,442,035
Unrealised Appreciation on Spot Currency Contracts		53,445	463,613
Receivables:			
Interest and Dividends		32,378,423	22,207,997
Capital Shares Issued		156,564	2,860,591
Investments Sold		25,196,582	17,236,416
Margin Cash Due from Broker	3	217,231	175,467
Other Receivables		36	12,456
<b>Total Current Assets</b>		<b>4,124,737,034</b>	<b>3,498,101,715</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	—	327,702
Financial Derivative Instruments	3,17	29,936,263	35,259,187
Bank Overdraft		159	173
Payables and Other Liabilities:			
Interest		1,411	—
Capital Shares Redeemed		137,842	2,882,243
Investments Purchased		53,273,987	91,556,989
Management Fees Payable	12	309,412	271,356
Margin Cash Due to Broker	3	42,935	—
<b>Total Current Liabilities</b>		<b>83,702,009</b>	<b>130,297,650</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,041,035,025</b>	<b>3,367,804,065</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>CHF-Hedged Accumulating<sup>1</sup></b>			
US (\$) Equivalent	\$38,328,397	\$11,044,323	\$4,113,668
Net Assets	CHF34,441,898	CHF9,880,804	CHF3,938,220
Number of Shares Outstanding	1,654,730	471,428	180,055
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>CHF20.81</b>	<b>CHF20.96</b>	<b>CHF21.87</b>
<b>EUR-Hedged Accumulating</b>			
US (\$) Equivalent	\$708,419,520	\$536,475,915	\$252,973,579
Net Assets	€661,026,254	€491,728,615	€241,975,785
Number of Shares Outstanding	29,231,229	22,148,880	10,581,461
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€22.61</b>	<b>€22.20</b>	<b>€22.87</b>
<b>EUR-Hedged Distributing</b>			
US (\$) Equivalent	\$103,058,522	\$79,127,066	\$58,134,392
Net Assets	€96,163,907	€72,527,100	€55,607,053
Number of Shares Outstanding	4,602,829	3,436,609	2,510,376
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€20.89</b>	<b>€21.10</b>	<b>€22.15</b>
<b>GBP-Hedged Accumulating</b>			
US (\$) Equivalent	\$2,207,798,405	\$1,908,762,466	\$1,685,756,747
Net Assets	£1,746,589,318	£1,501,366,684	£1,388,082,522
Number of Shares Outstanding	73,162,207	64,901,961	59,023,596
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>£23.87</b>	<b>£23.13</b>	<b>£23.52</b>
<b>GBP-Hedged Distributing</b>			
US (\$) Equivalent	\$136,526,160	\$163,738,214	\$67,412,729
Net Assets	£108,005,845	£128,790,829	£55,508,857
Number of Shares Outstanding	4,895,854	5,855,637	2,436,995
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>£22.06</b>	<b>£21.99</b>	<b>£22.78</b>
<b>USD-Hedged Accumulating</b>			
Net Assets	\$846,904,021	\$668,656,081	\$559,472,806
Number of Shares Outstanding	34,126,976	27,946,546	23,332,039
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$24.82</b>	<b>\$23.93</b>	<b>\$23.98</b>

<sup>1</sup> The share class launched on 14 September 2021.

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

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		111,997,903	59,623,621
Other Income		128,929	207,937
Net (Loss)/Gain on Financial Instruments		(25,686,915)	12,123,116
<b>Total Investment Income</b>		<b>86,439,917</b>	<b>71,954,674</b>
<b>Expenses</b>			
Management Fees	12	3,689,524	2,828,809
Transaction Fees and Commissions		2,912	3,863
Other Expenses		2,840	—
<b>Total Expenses</b>		<b>3,695,276</b>	<b>2,832,672</b>
<b>Finance Costs</b>			
Interest Expense		4,176	70,020
Distributions	6	6,762,362	3,783,207
<b>Total Finance Costs</b>		<b>6,766,538</b>	<b>3,853,227</b>
<b>Net Investment Income After Finance Costs</b>		<b>75,978,103</b>	<b>65,268,775</b>
Taxation	5	(286,152)	(183,404)
<b>Net Increase in Net Assets</b>		<b>75,691,951</b>	<b>65,085,371</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	75,691,951	65,085,371
<b>Capital Transactions</b>		
Subscriptions	1,466,806,422	1,279,244,954
Redemptions	(869,267,413)	(604,390,181)
Total Capital Transactions	597,539,009	674,854,773
<b>Total Increase for the Year</b>	<b>673,230,960</b>	<b>739,940,144</b>
<b>Net Assets</b>		
Beginning of Year	3,367,804,065	2,627,863,921
<b>End of Year</b>	<b>4,041,035,025</b>	<b>3,367,804,065</b>

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

# Vanguard U.K. Gilt UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard U.K. Gilt UCITS ETF seeks to track the performance of the Bloomberg Sterling Gilt Float Adjusted Index, a market-weighted index of UK government fixed income securities denominated in pound sterling.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory. In this environment, the ETF's benchmark index returned 4.47% for 12 months.
- To combat inflation, UK monetary policy remained restrictive throughout the period, with the Bank of England keeping its policy rate steady at 5.25%. The UK Consumer Price Index declined significantly, falling from nearly 8% in June 2023 on an annualised basis to 2% in May 2024.
- Short-dated gilts generally performed the best, with those maturing in less than 10 years returning more than 6% and those maturing in more than 30 years finishing in negative territory.
- As a whole, gilts underperformed the broad UK investment-grade bond market, which returned more than 6%, as measured by the Bloomberg Sterling Aggregate Index.

Benchmark returns in the commentary above are in British pounds.

### Benchmark: Bloomberg Sterling Gilt Float Adjusted Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	2.96%	—	-9.58%
Benchmark	3.06	—	-9.57
Tracking Difference*	-0.10		
GBP Accumulating	4.44%	-5.03%	-4.08%
Benchmark	4.47	-4.99	-4.03
Tracking Difference*	-0.03		
GBP Distributing	4.44%	-5.03%	0.26%
Benchmark <sup>2</sup>	4.47	-4.99	0.33
Tracking Difference*	-0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR-Hedged Accumulating, 28 August 2020; GBP Accumulating, 19 February 2019.

<sup>2</sup> Bloomberg Barclays Global Aggregate U.K. Government Float Adjusted Index through 31 March 2016, Bloomberg Sterling Gilt Float Adjusted Index thereafter.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
<b>Purchases</b>			<b>Sales</b>		
United Kingdom Gilt 4.50% 7/6/2028	12,434,299	12,555,601	United Kingdom Gilt 0.25% 31/1/2025	10,029,500	9,537,802
United Kingdom Gilt 4.63% 31/1/2034	11,780,000	12,243,450	United Kingdom Gilt 5.00% 7/3/2025	8,462,500	8,483,811
United Kingdom Gilt 3.50% 22/10/2025	10,921,801	10,682,703	United Kingdom Gilt 3.25% 31/1/2033	6,936,000	6,413,532
United Kingdom Gilt 3.25% 31/1/2033	11,351,475	10,523,899	United Kingdom Gilt 3.75% 22/10/2053	7,074,612	6,028,806
United Kingdom Gilt 4.75% 22/10/2043	11,866,833	10,202,630	United Kingdom Gilt 2.00% 7/9/2025	5,997,128	5,808,569
United Kingdom Gilt 3.75% 7/3/2027	8,334,160	8,233,948	United Kingdom Gilt 0.13% 30/1/2026	6,250,000	5,738,702
United Kingdom Gilt 4.75% 22/10/2043	6,512,058	6,655,313	United Kingdom Gilt 4.25% 7/12/2046	4,211,000	3,954,108
United Kingdom Gilt 4.38% 31/7/2054	5,511,000	5,254,522	United Kingdom Gilt 2.75% 7/9/2024	3,818,000	3,739,186
United Kingdom Gilt 4.25% 7/12/2046	5,170,476	4,874,463	United Kingdom Gilt 0.38% 22/10/2026	3,952,000	3,568,052
United Kingdom Gilt 4.00% 22/10/2063	5,391,740	4,835,840	United Kingdom Gilt 0.38% 22/10/2030	4,561,000	3,548,381
United Kingdom Gilt 4.13% 22/7/2029	4,750,738	4,744,803	United Kingdom Gilt 0.63% 7/6/2025	3,325,167	3,170,364
United Kingdom Gilt 3.75% 29/1/2038	5,070,000	4,708,871	United Kingdom Gilt 1.13% 31/1/2039	4,606,000	2,910,070
United Kingdom Gilt 0.13% 30/1/2026	5,071,873	4,655,152	United Kingdom Gilt 3.50% 22/10/2025	2,736,648	2,688,379
United Kingdom Gilt 4.13% 29/1/2027	4,145,476	4,100,975	United Kingdom Gilt 4.25% 7/3/2036	2,509,299	2,493,880
United Kingdom Gilt 0.38% 22/10/2030	4,903,044	3,799,134	United Kingdom Gilt 1.00% 31/1/2032	3,043,000	2,432,347
United Kingdom Gilt 0.38% 22/10/2026	4,010,000	3,606,051	United Kingdom Gilt 0.13% 31/1/2028	2,672,000	2,233,886
United Kingdom Gilt 1.13% 31/1/2039	5,596,479	3,535,223	United Kingdom Gilt 4.00% 22/10/2063	2,404,000	2,155,736
United Kingdom Gilt 4.25% 31/7/2034	3,490,000	3,481,993	United Kingdom Gilt 4.25% 7/12/2049	2,280,000	2,136,857
United Kingdom Gilt 4.00% 22/10/2031	3,468,389	3,444,143	United Kingdom Gilt 4.63% 31/1/2034	2,056,000	2,108,613
United Kingdom Gilt 5.00% 7/3/2025	3,335,000	3,345,293	United Kingdom Gilt 3.25% 22/1/2044	2,618,673	2,105,258
United Kingdom Gilt 4.25% 7/3/2036	3,241,551	3,215,849	United Kingdom Gilt 0.25% 31/7/2031	2,706,000	2,050,366
United Kingdom Gilt 4.25% 7/12/2049	3,058,968	2,891,181	United Kingdom Gilt 1.63% 22/10/2028	2,229,000	1,998,583
United Kingdom Gilt 2.00% 7/9/2025	3,019,128	2,879,560	United Kingdom Gilt 1.75% 7/9/2037	2,760,000	1,962,575
United Kingdom Gilt 1.00% 31/1/2032	3,596,575	2,847,774	United Kingdom Gilt 4.50% 7/6/2028	1,749,000	1,764,850
United Kingdom Gilt 4.50% 7/9/2034	2,762,285	2,796,740	United Kingdom Gilt 4.50% 7/9/2034	1,719,000	1,744,935
United Kingdom Gilt 0.13% 31/1/2028	3,320,000	2,782,363	United Kingdom Gilt 0.63% 31/7/2035	2,546,000	1,709,395
United Kingdom Gilt 0.88% 31/7/2033	3,520,354	2,651,369	United Kingdom Gilt 6.00% 7/12/2028	1,407,000	1,529,065
United Kingdom Gilt 3.25% 22/1/2044	3,239,976	2,643,100	United Kingdom Gilt 0.50% 31/1/2029	1,752,000	1,478,318
United Kingdom Gilt 0.25% 31/7/2031	3,277,524	2,489,889	United Kingdom Gilt 3.75% 29/1/2038	1,475,000	1,371,513
United Kingdom Gilt 4.75% 7/12/2038	2,362,551	2,448,225	United Kingdom Gilt 4.38% 31/7/2054	1,420,000	1,349,659
United Kingdom Gilt 1.75% 7/9/2037	3,075,000	2,226,719	United Kingdom Gilt 4.13% 29/1/2027	1,350,000	1,341,621
United Kingdom Gilt 1.50% 31/7/2053	4,251,000	2,122,864			
United Kingdom Gilt 4.50% 7/12/2042	2,063,000	2,055,560			

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



# Financial Statements

## Statement of Investments

30 June 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 99.01% (30 June 2023: 99.09%)</b>					
<b>Fixed Income 99.01% (30 June 2023: 99.09%)</b>					
<b>Government Bonds 99.01% (30 June 2023: 99.09%)</b>					
United Kingdom Gilt	15,328,153	3.50%	22/10/2025	15,086,190	4.94%
United Kingdom Gilt	2,558,373	0.13%	30/1/2026	2,399,885	0.79%
United Kingdom Gilt	4,419,000	1.50%	22/7/2026	4,179,765	1.37%
United Kingdom Gilt	6,770,000	0.38%	22/10/2026	6,195,933	2.03%
United Kingdom Gilt	12,531,476	4.13%	29/1/2027	12,452,534	4.07%
United Kingdom Gilt	8,334,160	3.75%	7/3/2027	8,194,479	2.68%
United Kingdom Gilt	3,500,000	1.25%	22/7/2027	3,214,200	1.05%
United Kingdom Gilt	4,524,500	4.25%	7/12/2027	4,542,637	1.49%
United Kingdom Gilt	4,481,500	0.13%	31/1/2028	3,897,302	1.28%
United Kingdom Gilt	12,490,299	4.50%	7/6/2028	12,633,953	4.13%
United Kingdom Gilt	3,001,000	1.63%	22/10/2028	2,721,956	0.89%
United Kingdom Gilt	2,909,000	6.00%	7/12/2028	3,138,087	1.03%
United Kingdom Gilt	8,700,006	0.50%	31/1/2029	7,426,685	2.43%
United Kingdom Gilt	4,750,738	4.13%	22/7/2029	4,749,490	1.55%
United Kingdom Gilt	4,685,859	0.88%	22/10/2029	4,001,135	1.31%
United Kingdom Gilt	5,211,544	0.38%	22/10/2030	4,172,703	1.37%
United Kingdom Gilt	6,172,000	4.75%	7/12/2030	6,426,960	2.10%
United Kingdom Gilt	8,370,524	0.25%	31/7/2031	6,441,997	2.11%
United Kingdom Gilt	3,468,389	4.00%	22/10/2031	3,445,815	1.13%
United Kingdom Gilt	10,258,575	1.00%	31/1/2032	8,224,379	2.69%
United Kingdom Gilt	6,444,500	4.25%	7/6/2032	6,532,610	2.14%
United Kingdom Gilt	10,128,475	3.25%	31/1/2033	9,494,931	3.11%
United Kingdom Gilt	8,693,695	0.88%	31/7/2033	6,561,649	2.15%
United Kingdom Gilt	9,724,000	4.63%	31/1/2034	10,063,729	3.29%
United Kingdom Gilt	3,490,000	4.25%	31/7/2034	3,501,074	1.15%
United Kingdom Gilt	4,730,285	4.50%	7/9/2034	4,843,638	1.58%
United Kingdom Gilt	6,168,000	0.63%	31/7/2035	4,212,859	1.38%
United Kingdom Gilt	5,366,252	4.25%	7/3/2036	5,352,501	1.75%
United Kingdom Gilt	6,234,000	1.75%	7/9/2037	4,621,889	1.51%
United Kingdom Gilt	6,933,000	3.75%	29/1/2038	6,479,967	2.12%
United Kingdom Gilt	5,734,551	4.75%	7/12/2038	5,934,685	1.94%
United Kingdom Gilt	6,607,479	1.13%	31/1/2039	4,275,142	1.40%
United Kingdom Gilt	4,203,000	4.25%	7/9/2039	4,102,572	1.34%
United Kingdom Gilt	4,714,329	4.25%	7/12/2040	4,569,359	1.50%
United Kingdom Gilt	7,373,000	1.25%	22/10/2041	4,501,236	1.47%
United Kingdom Gilt	6,056,500	4.50%	7/12/2042	6,001,846	1.96%
United Kingdom Gilt	5,732,058	4.75%	22/10/2043	5,834,607	1.91%
United Kingdom Gilt	6,438,303	3.25%	22/1/2044	5,315,717	1.74%
United Kingdom Gilt	6,258,500	3.50%	22/1/2045	5,325,307	1.74%
United Kingdom Gilt	4,825,000	0.88%	31/1/2046	2,380,597	0.78%
United Kingdom Gilt	5,385,646	4.25%	7/12/2046	5,089,944	1.67%
United Kingdom Gilt	5,716,000	1.50%	22/7/2047	3,194,951	1.05%
United Kingdom Gilt	3,393,000	1.75%	22/1/2049	1,968,860	0.64%
United Kingdom Gilt	4,284,968	4.25%	7/12/2049	4,030,829	1.32%
United Kingdom Gilt	5,506,985	0.63%	22/10/2050	2,200,682	0.72%
United Kingdom Gilt	8,228,067	1.25%	31/7/2051	3,979,020	1.30%
United Kingdom Gilt	3,989,494	3.75%	22/7/2052	3,437,256	1.12%
United Kingdom Gilt	6,237,000	1.50%	31/7/2053	3,144,974	1.03%
United Kingdom Gilt <sup>1</sup>	8,616,416	3.75%	22/10/2053	7,373,981	2.41%
United Kingdom Gilt	4,091,000	4.38%	31/7/2054	3,901,989	1.28%
United Kingdom Gilt	4,057,000	1.63%	22/10/2054	2,095,972	0.69%
United Kingdom Gilt	5,381,555	4.25%	7/12/2055	5,040,235	1.65%
United Kingdom Gilt	6,124,674	1.75%	22/7/2057	3,213,114	1.05%
United Kingdom Gilt	4,057,595	4.00%	22/1/2060	3,642,845	1.19%
United Kingdom Gilt	7,126,230	0.50%	22/10/2061	2,115,610	0.69%
United Kingdom Gilt	4,669,740	4.00%	22/10/2063	4,174,430	1.37%
United Kingdom Gilt	4,677,705	2.50%	22/7/2065	2,929,714	0.96%
United Kingdom Gilt	4,799,990	3.50%	22/7/2068	3,882,318	1.27%
United Kingdom Gilt	5,581,316	1.63%	22/10/2071	2,533,228	0.83%
United Kingdom Gilt	3,158,380	1.13%	22/10/2073	1,139,380	0.37%
<b>Total Fixed Income</b>				<b>302,541,332</b>	<b>99.01%</b>
<b>Total Transferable Securities</b>				<b>302,541,332</b>	<b>99.01%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.02%) (30 June 2023: (0.01%))</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.02%) (30 June 2023: (0.01%))</b>							
GBP	695,103	EUR	(815,404)	Toronto-Dominion Bank	2/7/2024	3,774	0.00%
EUR	938,798	GBP	(792,590)	State Street Bank & Trust Co.	2/7/2024	3,358	0.00%
GBP	604,695	EUR	(709,583)	Toronto-Dominion Bank	2/7/2024	3,085	0.00%
EUR	874,316	GBP	(739,852)	BNP Paribas	2/7/2024	1,424	0.00%
EUR	819,842	GBP	(694,144)	BNP Paribas	2/7/2024	947	0.00%
EUR	8,134,947	GBP	(6,905,976)	State Street Bank & Trust Co.	2/8/2024	203	0.00%
GBP	6,897,215	EUR	(8,134,947)	State Street Bank & Trust Co.	2/7/2024	112	0.00%
EUR	12,140	GBP	(10,264)	State Street Bank & Trust Co.	2/7/2024	29	0.00%
GBP	4,108	EUR	(4,812)	Toronto-Dominion Bank	2/7/2024	28	0.00%
EUR	121,673	GBP	(103,291)	State Street Bank & Trust Co.	2/8/2024	3	0.00%
EUR	58,752	GBP	(50,117)	Toronto-Dominion Bank	2/7/2024	(305)	(0.00%)
GBP	275,442	EUR	(326,275)	JPMorgan Chase Bank	2/7/2024	(1,186)	(0.00%)
GBP	733,320	EUR	(867,279)	BNP Paribas	2/7/2024	(1,991)	(0.00%)
EUR	711,926	GBP	(605,588)	State Street Bank & Trust Co.	2/7/2024	(1,991)	(0.00%)
GBP	647,261	EUR	(766,312)	State Street Bank & Trust Co.	2/7/2024	(2,446)	(0.00%)
GBP	684,312	EUR	(810,040)	Toronto-Dominion Bank	2/7/2024	(2,469)	(0.00%)
GBP	586,222	EUR	(694,362)	State Street Bank & Trust Co.	2/7/2024	(2,483)	(0.00%)
EUR	703,653	GBP	(599,840)	Toronto-Dominion Bank	2/7/2024	(3,257)	(0.00%)
EUR	1,043,025	GBP	(889,220)	BNP Paribas	2/7/2024	(4,905)	(0.00%)
EUR	7,966,562	GBP	(6,800,106)	Toronto-Dominion Bank	2/7/2024	(45,766)	(0.02%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(53,836)</b>	<b>(0.02%)</b>
<b>Total Investments</b>						<b>302,487,496</b>	<b>98.99%</b>
						<b>Fair Value GBP (£)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>3,076,210</b>	<b>1.01%</b>
<b>Net Assets</b>						<b>305,563,706</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>GBP (£)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					302,541,332	96.90%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					12,963	0.00%
(f)	Other Assets					9,655,408	3.10%
<b>Total Assets</b>						<b>312,209,703</b>	<b>100.00%</b>

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

## Statement of Assets and Liabilities

	Note	GBP (£) As at 30 June 2024	GBP (£) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	302,541,332	218,611,526
Financial Derivative Instruments	3,17	12,963	2,446
Cash	3	780,017	529,483
Receivables:			
Interest and Dividends		2,542,433	1,666,355
Capital Shares Issued		—	940,589
Investments Sold		6,332,947	4,591,755
Margin Cash Due from Broker	3	11	—
<b>Total Current Assets</b>		<b>312,209,703</b>	<b>226,342,154</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	66,799	19,471
Payables and Other Liabilities:			
Capital Shares Redeemed		—	114,879
Investments Purchased		6,562,562	5,577,763
Management Fees Payable	12	16,636	12,558
<b>Total Current Liabilities</b>		<b>6,645,997</b>	<b>5,724,671</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>305,563,706</b>	<b>220,617,483</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR-Hedged Accumulating</b>			
GBP (£) Equivalent	£6,958,256	£4,684,029	£5,207,295
Net Assets	€8,207,263	€5,458,332	€6,049,070
Number of Shares Outstanding	402,644	275,657	252,268
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€20.38</b>	<b>€19.80</b>	<b>€23.98</b>
<b>GBP Accumulating</b>			
Net Assets	£59,249,076	£39,382,504	£30,489,311
Number of Shares Outstanding	2,963,442	2,056,874	1,327,961
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£19.99</b>	<b>£19.15</b>	<b>£22.96</b>
<b>GBP Distributing</b>			
Net Assets	£239,356,374	£176,550,950	£133,440,240
Number of Shares Outstanding	14,418,840	10,690,739	6,576,808
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£16.60</b>	<b>£16.51</b>	<b>£20.29</b>

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

## Statement of Operations

		GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
	Note		
<b>Investment Income/(Loss)</b>			
Interest Income		10,376,388	4,864,824
Other Income		2,454	1,841
Net Gain/(Loss) on Financial Instruments		556,824	(38,929,185)
<b>Total Investment Income/(Loss)</b>		<b>10,935,666</b>	<b>(34,062,520)</b>
<b>Expenses</b>			
Management Fees	12	187,053	131,224
Transaction Fees and Commissions		7	8
<b>Total Expenses</b>		<b>187,060</b>	<b>131,232</b>
<b>Finance Costs</b>			
Interest Expense		15	504
Distributions	6	8,014,950	3,674,971
<b>Total Finance Costs</b>		<b>8,014,965</b>	<b>3,675,475</b>
<b>Net Investment Income/(Loss) After Finance Costs</b>		<b>2,733,641</b>	<b>(37,869,227)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>2,733,641</b>	<b>(37,869,227)</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 30 June 2024	GBP (£) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	2,733,641	(37,869,227)
Capital Transactions		
Subscriptions	219,117,981	210,045,620
Redemptions	(136,905,399)	(120,695,756)
Total Capital Transactions	82,212,582	89,349,864
Total Increase for the Year	84,946,223	51,480,637
<b>Net Assets</b>		
Beginning of Year	220,617,483	169,136,846
<b>End of Year</b>	<b>305,563,706</b>	<b>220,617,483</b>

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

# Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Short Treasury Index, a widely recognised benchmark designed to measure the performance of US dollar-denominated bonds paying a fixed rate of interest issued by the US government.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index returned 5.42% for the 12 months ended 30 June 2024, outperforming US Treasuries as a whole.
- Overall, however, US Treasuries underperformed the broad US investment-grade bond market, which returned 2.73% as measured by the Bloomberg U.S. Aggregate Float Adjusted Index.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Short Treasury Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
MXN-Hedged Accumulating	11.80%	8.38%
Benchmark	11.93	8.62
Tracking Difference*	-0.13	
USD Accumulating	5.33%	2.20%
Benchmark	5.42	2.26
Tracking Difference*	-0.09	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: MXN-Hedged Accumulating, 26 October 2020; USD Accumulating, 2 September 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Bill 0.00% 11/7/2024	174,810,000	172,167,582	United States Treasury Bill 0.00% 11/7/2024	174,810,000	174,172,210
United States Treasury Bill 0.00% 8/8/2024	152,725,000	150,115,139	United States Treasury Bill 0.00% 13/6/2024	159,651,000	159,280,243
United States Treasury Bill 0.00% 13/6/2024	145,651,000	143,804,317	United States Treasury Bill 0.00% 5/7/2024	142,791,000	142,548,173
United States Treasury Bill 0.00% 5/7/2024	142,791,000	141,327,874	United States Treasury Bill 0.00% 2/7/2024	134,447,000	134,081,291
United States Treasury Bill 0.00% 2/7/2024	134,447,000	133,467,906	United States Treasury Bill 0.00% 6/6/2024	133,070,000	132,996,212
United States Treasury Bill 0.00% 6/6/2024	133,070,000	131,660,709	United States Treasury Bill 0.00% 9/5/2024	122,819,000	122,598,913
United States Treasury Bill 0.00% 2/5/2024	125,344,000	123,744,742	United States Treasury Bill 0.00% 4/4/2024	111,682,000	111,561,968
United States Treasury Bill 0.00% 1/8/2024	125,366,000	123,597,421	United States Treasury Bill 0.00% 11/4/2024	111,465,000	111,248,324
United States Treasury Bill 0.00% 9/5/2024	122,819,000	121,394,141	United States Treasury Bill 0.00% 14/3/2024	109,113,000	108,869,449
United States Treasury Bill 0.00% 2/4/2024	119,677,000	118,840,357	United States Treasury Bill 0.00% 7/3/2024	107,792,000	107,623,574
United States Treasury Bill 0.00% 5/9/2024	116,319,000	113,765,859	United States Treasury Bill 0.00% 16/5/2024	104,380,000	104,020,968
United States Treasury Bill 0.00% 4/4/2024	111,682,000	110,429,209	United States Treasury Bill 0.00% 8/2/2024	99,795,000	99,619,692
United States Treasury Bill 0.00% 11/4/2024	111,465,000	110,096,643	United States Treasury Bill 0.00% 25/7/2024	98,657,000	98,254,868
United States Treasury Bill 0.00% 14/3/2024	109,113,000	107,866,787	United States Treasury Bill 0.00% 7/12/2023	98,122,000	97,941,303
United States Treasury Bill 0.00% 7/3/2024	107,792,000	106,573,668	United States Treasury Bill 0.00% 18/7/2024	97,358,000	97,059,585
United States Treasury Bill 0.00% 8/2/2024	99,795,000	98,619,117	United States Treasury Bill 0.00% 4/1/2024	95,965,000	95,829,773
United States Treasury Bill 0.00% 25/7/2024	98,657,000	97,100,785	United States Treasury Bill 0.00% 9/11/2023	95,706,000	95,574,303
United States Treasury Bill 0.00% 1/2/2024	98,020,000	96,780,454	United States Treasury Bill 0.00% 18/4/2024	95,589,000	95,216,097
United States Treasury Bill 0.00% 18/7/2024	97,358,000	95,924,932	United States Treasury Note 3.00% 31/7/2024	96,471,000	95,139,094
United States Treasury Bill 0.00% 4/1/2024	95,965,000	94,873,373	United States Treasury Bill 0.00% 11/1/2024	94,245,000	94,040,352

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.64% (30 June 2023: 99.81%)</b>					
<b>Fixed Income 98.87% (30 June 2023: 99.81%)</b>					
<b>Government Bonds 98.87% (30 June 2023: 99.81%)</b>					
United States Treasury Bill <sup>1</sup>	124,051,000	0.00%	1/8/2024	123,491,165	3.48%
United States Treasury Bill <sup>1</sup>	80,653,000	0.00%	6/8/2024	80,231,387	2.26%
United States Treasury Bill <sup>1</sup>	148,879,000	0.00%	8/8/2024	148,054,976	4.18%
United States Treasury Bill	80,637,000	0.00%	13/8/2024	80,131,800	2.26%
United States Treasury Bill	86,526,000	0.00%	15/8/2024	85,960,458	2.43%
United States Treasury Bill <sup>1</sup>	80,647,000	0.00%	20/8/2024	80,059,938	2.26%
United States Treasury Bill <sup>1</sup>	86,528,000	0.00%	22/8/2024	85,875,409	2.42%
United States Treasury Bill	83,743,000	0.00%	27/8/2024	83,048,435	2.34%
United States Treasury Bill <sup>1</sup>	86,532,000	0.00%	29/8/2024	85,786,086	2.42%
United States Treasury Bill	36,753,000	0.00%	3/9/2024	36,410,105	1.03%
United States Treasury Bill	112,899,000	0.00%	5/9/2024	111,820,507	3.16%
United States Treasury Bill	36,753,000	0.00%	10/9/2024	36,372,896	1.03%
United States Treasury Bill	86,859,000	0.00%	12/9/2024	85,938,399	2.43%
United States Treasury Bill	36,754,000	0.00%	17/9/2024	36,338,781	1.03%
United States Treasury Bill	86,859,000	0.00%	19/9/2024	85,852,452	2.42%
United States Treasury Bill	36,753,000	0.00%	24/9/2024	36,300,452	1.02%
United States Treasury Bill <sup>1</sup>	86,834,000	0.00%	26/9/2024	85,738,742	2.42%
United States Treasury Bill	36,753,000	0.00%	1/10/2024	36,265,198	1.02%
United States Treasury Bill <sup>1</sup>	72,050,000	0.00%	3/10/2024	71,073,990	2.01%
United States Treasury Bill	37,225,000	0.00%	8/10/2024	36,692,249	1.04%
United States Treasury Bill	43,809,000	0.00%	10/10/2024	43,171,817	1.22%
United States Treasury Bill	37,225,000	0.00%	15/10/2024	36,654,135	1.03%
United States Treasury Bill	43,808,000	0.00%	17/10/2024	43,124,467	1.22%
United States Treasury Bill	37,225,000	0.00%	22/10/2024	36,615,731	1.03%
United States Treasury Bill <sup>1</sup>	44,258,000	0.00%	24/10/2024	43,525,964	1.23%
United States Treasury Bill	37,225,000	0.00%	29/10/2024	36,583,986	1.03%
United States Treasury Bill <sup>1</sup>	71,338,000	0.00%	31/10/2024	70,086,975	1.98%
United States Treasury Bill <sup>1</sup>	43,275,000	0.00%	7/11/2024	42,475,174	1.20%
United States Treasury Bill	43,272,000	0.00%	14/11/2024	42,429,628	1.20%
United States Treasury Bill	43,270,000	0.00%	21/11/2024	42,388,321	1.20%
United States Treasury Bill <sup>1</sup>	70,466,000	0.00%	29/11/2024	68,953,934	1.95%
United States Treasury Bill	43,425,000	0.00%	5/12/2024	42,453,954	1.20%
United States Treasury Bill	43,425,000	0.00%	12/12/2024	42,414,215	1.20%
United States Treasury Bill	43,425,000	0.00%	19/12/2024	42,371,457	1.20%
United States Treasury Bill	70,711,000	0.00%	26/12/2024	68,925,154	1.94%
United States Treasury Bill	28,613,000	0.00%	23/1/2025	27,812,659	0.78%
United States Treasury Bill	29,104,000	0.00%	20/2/2025	28,166,149	0.79%
United States Treasury Bill	28,529,000	0.00%	20/3/2025	27,502,054	0.78%
United States Treasury Bill	28,536,000	0.00%	17/4/2025	27,406,594	0.77%
United States Treasury Bill	28,525,000	0.00%	12/6/2025	27,193,697	0.77%
United States Treasury Bond	2,099,000	7.50%	15/11/2024	2,115,726	0.06%
United States Treasury Bond	2,119,000	7.63%	15/2/2025	2,151,696	0.06%
United States Treasury Note	37,772,000	2.38%	15/8/2024	37,628,880	1.06%
United States Treasury Note	26,835,000	0.38%	15/8/2024	26,668,329	0.75%
United States Treasury Note	27,568,000	3.25%	31/8/2024	27,462,466	0.77%
United States Treasury Note	18,845,000	1.25%	31/8/2024	18,713,232	0.53%
United States Treasury Note	15,758,000	1.88%	31/8/2024	15,661,359	0.44%
United States Treasury Note	36,297,000	0.38%	15/9/2024	35,926,941	1.01%
United States Treasury Note	27,006,000	4.25%	30/9/2024	26,931,100	0.76%
United States Treasury Note	19,395,000	1.50%	30/9/2024	19,207,869	0.54%
United States Treasury Note	13,548,000	2.13%	30/9/2024	13,438,452	0.38%
United States Treasury Note	36,356,000	0.63%	15/10/2024	35,858,946	1.01%
United States Treasury Note	26,207,000	4.38%	31/10/2024	26,115,890	0.74%
United States Treasury Note	18,547,000	1.50%	31/10/2024	18,307,918	0.52%
United States Treasury Note	13,771,000	2.25%	31/10/2024	13,628,449	0.38%
United States Treasury Note	36,962,000	2.25%	15/11/2024	36,534,627	1.03%
United States Treasury Note	33,469,000	0.75%	15/11/2024	32,902,903	0.93%
United States Treasury Note	26,208,000	4.50%	30/11/2024	26,120,981	0.74%
United States Treasury Note	21,303,000	1.50%	30/11/2024	20,967,644	0.59%
United States Treasury Note	14,286,000	2.13%	30/11/2024	14,102,403	0.40%
United States Treasury Note	33,698,000	1.00%	15/12/2024	33,049,050	0.93%
United States Treasury Note	26,202,000	4.25%	31/12/2024	26,060,755	0.74%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	19,627,000	1.75%	31/12/2024	19,281,227	0.54%
United States Treasury Note	15,446,000	2.25%	31/12/2024	15,213,707	0.43%
United States Treasury Note	32,425,000	1.13%	15/1/2025	31,710,637	0.89%
United States Treasury Note	26,393,000	4.13%	31/1/2025	26,208,455	0.74%
United States Treasury Note	18,270,000	1.38%	31/1/2025	17,860,352	0.50%
United States Treasury Note	16,394,000	2.50%	31/1/2025	16,130,159	0.46%
United States Treasury Note <sup>1</sup>	33,247,000	2.00%	15/2/2025	32,570,372	0.92%
United States Treasury Note	31,177,000	1.50%	15/2/2025	30,446,289	0.86%
United States Treasury Note	25,787,000	4.63%	28/2/2025	25,680,226	0.72%
United States Treasury Note	19,869,000	1.13%	28/2/2025	19,337,349	0.55%
United States Treasury Note	16,471,000	2.75%	28/2/2025	16,203,346	0.46%
United States Treasury Note	30,091,000	1.75%	15/3/2025	29,366,935	0.83%
United States Treasury Note	25,647,000	3.88%	31/3/2025	25,394,537	0.72%
United States Treasury Note	24,916,000	0.50%	31/3/2025	24,062,432	0.68%
United States Treasury Note	9,806,000	2.63%	31/3/2025	9,621,755	0.27%
United States Treasury Note	28,097,000	2.63%	15/4/2025	27,541,645	0.78%
United States Treasury Note	25,634,000	3.88%	30/4/2025	25,358,635	0.72%
United States Treasury Note	25,591,000	0.38%	30/4/2025	24,598,349	0.69%
United States Treasury Note	14,965,000	2.88%	30/4/2025	14,684,406	0.41%
United States Treasury Note	31,561,000	2.13%	15/5/2025	30,742,387	0.87%
United States Treasury Note	27,968,000	2.75%	15/5/2025	27,391,160	0.77%
United States Treasury Note	26,042,000	4.25%	31/5/2025	25,824,305	0.73%
United States Treasury Note	25,579,000	0.25%	31/5/2025	24,458,920	0.69%
United States Treasury Note	13,993,000	2.88%	31/5/2025	13,706,034	0.39%
United States Treasury Note	27,300,000	2.88%	15/6/2025	26,720,941	0.75%
United States Treasury Note	26,050,000	4.63%	30/6/2025	25,923,820	0.73%
United States Treasury Note	26,950,000	0.25%	30/6/2025	25,685,666	0.72%
United States Treasury Note	10,775,000	2.75%	30/6/2025	10,528,354	0.30%
<b>Total Fixed Income</b>				<b>3,503,507,506</b>	<b>98.87%</b>
<b>Treasury Bonds 0.77% (30 June 2023: 0.00%)</b>					
<b>Government Bonds 0.77% (30 June 2023: 0.00%)</b>					
United States Treasury Bill	28,527,000	0.00%	15/5/2025	27,292,582	0.77%
<b>Total Treasury Bonds</b>				<b>27,292,582</b>	<b>0.77%</b>
<b>Total Transferable Securities</b>				<b>3,530,800,088</b>	<b>99.64%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (5.14%) (30 June 2023: 2.30%)</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts (5.14%) (30 June 2023: 2.30%)</b>							
USD	42,183,117	MXN	(742,098,260)	Toronto-Dominion Bank	2/7/2024	1,599,143	0.05%
MXN	133,640,780	USD	(7,056,380)	State Street Bank & Trust Co.	2/7/2024	252,186	0.01%
MXN	8,838,020,492	USD	(480,831,551)	Bank of New York Mellon	2/8/2024	147,899	0.01%
MXN	125,517,844	USD	(6,742,947)	Toronto-Dominion Bank	2/7/2024	121,390	0.00%
MXN	170,490,819	USD	(9,218,550)	Toronto-Dominion Bank	2/7/2024	105,276	0.00%
MXN	186,999,456	USD	(10,160,656)	Toronto-Dominion Bank	2/7/2024	65,997	0.00%
MXN	153,013,785	USD	(8,305,073)	BNP Paribas	2/7/2024	62,966	0.00%
MXN	53,553,126	USD	(2,882,698)	BNP Paribas	2/7/2024	46,022	0.00%
USD	757,293	MXN	(13,351,979)	State Street Bank & Trust Co.	2/7/2024	27,098	0.00%
MXN	47,940,633	USD	(2,608,538)	UBS AG	2/7/2024	13,246	0.00%
MXN	22,125,632	USD	(1,201,193)	BNP Paribas	2/7/2024	8,817	0.00%
MXN	1,122,374	USD	(60,689)	UBS AG	2/7/2024	692	0.00%
USD	1,741,088,779	MXN	(31,836,678,862)	State Street Bank & Trust Co.	2/7/2024	—	0.00%
MXN	7,987,939	USD	(434,802)	JPMorgan Chase Bank	2/8/2024	(85)	(0.00%)
MXN	16,000,334	USD	(878,559)	JPMorgan Chase Bank	2/7/2024	(3,531)	(0.00%)
MXN	341,524,123	USD	(18,589,946)	JPMorgan Chase Bank	2/8/2024	(3,648)	(0.00%)
MXN	8,550,882	USD	(477,609)	State Street Bank & Trust Co.	2/7/2024	(9,977)	(0.00%)
USD	483,321,694	MXN	(8,838,020,493)	Royal Bank of Canada	2/7/2024	(13,216)	(0.00%)
MXN	308,245,452	USD	(16,886,200)	State Street Bank & Trust Co.	2/7/2024	(28,829)	(0.00%)
MXN	8,838,020,493	USD	(481,051,392)	Royal Bank of Canada	2/8/2024	(71,942)	(0.00%)
MXN	64,659,231	USD	(3,670,072)	BNP Paribas	2/7/2024	(133,979)	(0.00%)
USD	483,083,930	MXN	(8,838,020,492)	Bank of New York Mellon	2/7/2024	(250,980)	(0.01%)
MXN	31,836,678,862	USD	(1,732,862,998)	State Street Bank & Trust Co.	2/8/2024	(259,151)	(0.01%)
MXN	290,856,534	USD	(16,504,980)	UBS AG	2/7/2024	(598,577)	(0.02%)
MXN	258,595,491	USD	(15,096,598)	BNP Paribas	2/7/2024	(954,492)	(0.03%)
MXN	416,476,780	USD	(24,312,939)	State Street Bank & Trust Co.	2/7/2024	(1,536,598)	(0.04%)
MXN	7,996,128,945	USD	(467,715,184)	Toronto-Dominion Bank	2/7/2024	(30,421,758)	(0.86%)
MXN	7,996,128,944	USD	(469,143,513)	BNP Paribas	2/7/2024	(31,850,086)	(0.90%)
MXN	32,018,123,044	USD	(1,869,335,211)	State Street Bank & Trust Co.	2/7/2024	(118,323,588)	(3.34%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(182,009,705)</b>	<b>(5.14%)</b>
<b>Total Investments</b>						<b>3,348,790,383</b>	<b>94.50%</b>



	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>194,719,957</b>	<b>5.50%</b>
<b>Net Assets</b>	<b>3,543,510,340</b>	<b>100.00%</b>
	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	1,151,808,016	25.57%
(b) Transferable securities dealt in on another regulated market	2,351,699,490	52.22%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	27,292,582	0.61%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	2,450,732	0.05%
(f) Other Assets	970,472,546	21.55%
<b>Total Assets</b>	<b>4,503,723,366</b>	<b>100.00%</b>

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

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,530,800,088	1,801,682,924
Financial Derivative Instruments	3,17	2,450,732	42,222,213
Cash	3	214,962,720	33,453,000
Unrealised Appreciation on Spot Currency Contracts		47	4,851
Receivables:			
Interest and Dividends		6,042,788	1,891,613
Capital Shares Issued		6,409,432	13,818,337
Investments Sold		743,057,559	419,803,324
<b>Total Current Assets</b>		<b>4,503,723,366</b>	<b>2,312,876,262</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	184,460,437	720,169
Payables and Other Liabilities:			
Capital Shares Redeemed		434,663	560,987
Investments Purchased		775,081,143	506,306,978
Management Fees Payable	12	236,783	138,063
<b>Total Current Liabilities</b>		<b>960,213,026</b>	<b>507,726,197</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,543,510,340</b>	<b>1,805,150,065</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>MXN-Hedged Accumulating</b>			
US (\$) Equivalent	\$2,703,350,906	\$1,227,540,187	\$55,128,681
Net Assets	MXN49,432,122,992	MXN21,052,927,977	MXN1,112,262,486
Number of Shares Outstanding	18,381,118	8,757,163	511,319
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>MXN2,689.29</b>	<b>MXN2,404.08</b>	<b>MXN2,175.28</b>
<b>USD Accumulating</b>			
Net Assets	\$840,159,434	\$577,609,878	\$185,626,822
Number of Shares Outstanding	15,460,007	11,196,548	3,719,697
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$54.34</b>	<b>\$51.59</b>	<b>\$49.90</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		136,234,616	22,614,892
Other Income		10,026	49,547
Net (Loss)/Gain on Financial Instruments		(63,992,163)	75,470,458
<b>Total Investment Income</b>		<b>72,252,479</b>	<b>98,134,897</b>
<b>Expenses</b>			
Management Fees	12	2,615,699	492,719
Transaction Fees and Commissions		4,342	—
<b>Total Expenses</b>		<b>2,620,041</b>	<b>492,719</b>
<b>Finance Costs</b>			
Interest Expense		8,543	1,862
<b>Total Finance Costs</b>		<b>8,543</b>	<b>1,862</b>
<b>Net Investment Income After Finance Costs</b>		<b>69,623,895</b>	<b>97,640,316</b>
<b>Net Increase in Net Assets</b>		<b>69,623,895</b>	<b>97,640,316</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	69,623,895	97,640,316
<b>Capital Transactions</b>		
Subscriptions	2,265,659,114	1,793,176,061
Redemptions	(596,922,734)	(326,421,815)
<b>Total Capital Transactions</b>	<b>1,668,736,380</b>	<b>1,466,754,246</b>
<b>Total Increase for the Year</b>	<b>1,738,360,275</b>	<b>1,564,394,562</b>
<b>Net Assets</b>		
Beginning of Year	1,805,150,065	240,755,503
<b>End of Year</b>	<b>3,543,510,340</b>	<b>1,805,150,065</b>

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

# Vanguard USD Corporate 1–3 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard USD Corporate 1–3 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated corporate debt securities with maturities of between 1 and 3 years.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the US Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index posted a return of 6.01% for the 12 months ended 30 June 2024.
- US corporate bonds outperformed the broad US investment-grade bond market, which returned 2.73%, as measured by the Bloomberg U.S. Aggregate Float Adjusted Index.
- For the fund's index, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	—	—	4.02%
Benchmark	—	—	4.16
Tracking Difference*			-0.14
GBP-Hedged Distributing	—	—	1.11%
Benchmark	—	—	1.13
Tracking Difference*			-0.02
MXN-Hedged Accumulating	12.43%	—	11.34%
Benchmark	12.44	—	11.45
Tracking Difference*	-0.01		
USD Accumulating	5.91%	1.75%	2.08%
Benchmark	6.01	1.87	2.22
Tracking Difference*	-0.10		
USD Distributing	5.91%	1.75%	2.27%
Benchmark	6.01	1.87	2.41
Tracking Difference*	-0.10		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR-Hedged Accumulating, 3 October 2023; GBP-Hedged Distributing, 2 April 2024; MXN-Hedged Accumulating, 4 April 2023; USD Accumulating, 19 February 2019; USD Distributing, 22 May 2018.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Note 4.86% 31/5/2026	42,380,500	42,397,418	United States Treasury Note 4.88% 31/5/2026	42,380,500	42,422,069
United States Treasury Note 4.63% 28/2/2026	30,529,000	30,527,128	United States Treasury Note 4.63% 28/2/2026	30,529,000	30,527,269
United States Treasury Note 4.50% 31/3/2026	30,462,000	30,383,292	United States Treasury Note 4.50% 31/3/2026	30,462,000	30,369,875
United States Treasury Note 4.00% 15/1/2027	19,078,000	18,915,402	United States Treasury Note 4.00% 15/1/2027	19,078,000	18,928,838
United States Treasury Note 4.13% 15/2/2027	17,895,000	17,755,038	United States Treasury Note 4.13% 15/2/2027	17,895,000	17,752,708
United States Treasury Note 4.50% 15/4/2027	17,037,000	16,877,523	United States Treasury Note 4.13% 15/6/2026	17,500,000	17,292,460
United States Treasury Note 4.50% 15/5/2027	16,311,000	16,225,191	United States Treasury Note 4.50% 15/4/2027	17,037,000	16,932,418
United States Treasury Note 4.63% 15/11/2026	15,575,000	15,681,193	United States Treasury Note 4.50% 15/5/2027	16,311,000	16,258,313
United States Treasury Note 4.25% 15/3/2027	13,940,000	13,854,549	United States Treasury Note 4.63% 15/11/2026	15,575,000	15,664,415
United States Treasury Note 6.63% 30/6/2026	13,255,000	13,231,805	United States Treasury Note 4.25% 15/3/2027	13,940,000	13,814,830
United States Treasury Note 4.50% 15/7/2026	8,999,000	8,998,806	United States Treasury Note 4.63% 30/6/2026	13,255,000	13,230,665
United States Treasury Note 4.63% 15/6/2027	8,195,000	8,222,383	United States Treasury Note 4.50% 15/7/2026	8,999,000	8,998,892
United States Treasury Note 5.00% 31/8/2025	8,112,000	8,101,312	United States Treasury Note 5.00% 31/8/2025	8,112,000	8,100,268
United States Treasury Note 4.88% 30/4/2026	7,923,000	7,918,716	United States Treasury Note 4.88% 30/4/2026	7,923,000	7,929,476
United States Treasury Note 2.13% 15/6/2026	7,500,000	7,454,141	United States Treasury Note 4.75% 31/7/2025	6,790,000	6,772,288
United States Treasury Note 4.75% 31/7/2025	6,790,000	6,774,599	United States Treasury Note 4.63% 15/10/2026	6,680,000	6,636,952
Microsoft Corp. 3.30% 6/2/2027	6,875,000	6,634,603	United States Treasury Note 5.00% 31/10/2025	6,525,000	6,553,956
United States Treasury Note 4.63% 15/10/2026	6,680,000	6,634,500	United States Treasury Note 4.25% 31/1/2026	6,305,000	6,262,357
United States Treasury Note 5.00% 31/10/2025	6,525,000	6,542,022	United States Treasury Note 4.25% 31/12/2025	5,612,000	5,606,567
United States Treasury Note 4.25% 31/1/2026	6,305,000	6,266,506	United States Treasury Note 5.00% 30/9/2025	4,245,000	4,266,850

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.94% (30 June 2023: 99.07%)</b>					
<b>Fixed Income 98.94% (30 June 2023: 99.07%)</b>					
<b>Australia 2.70% (30 June 2023: 2.76%)</b>					
Amcor Finance USA, Inc.	525,000	3.63%	28/4/2026	506,787	0.03%
Australia & New Zealand Banking Group Ltd.	968,000	5.38%	3/7/2025	968,687	0.05%
Australia & New Zealand Banking Group Ltd.	1,010,000	5.67%	3/10/2025	1,015,158	0.06%
Australia & New Zealand Banking Group Ltd.	742,000	3.70%	16/11/2025	727,277	0.04%
Australia & New Zealand Banking Group Ltd.	1,160,000	5.09%	8/12/2025	1,158,212	0.06%
Australia & New Zealand Banking Group Ltd.	950,000	5.00%	18/3/2026	947,430	0.05%
Australia & New Zealand Banking Group Ltd.	1,400,000	4.40%	19/5/2026	1,369,022	0.08%
Australia & New Zealand Banking Group Ltd.	1,155,000	4.75%	18/1/2027	1,149,357	0.06%
Australia & New Zealand Banking Group Ltd.	1,130,000	2.95%	22/7/2030	1,094,180	0.06%
BHP Billiton Finance USA Ltd.	985,000	4.88%	27/2/2026	977,888	0.05%
BHP Billiton Finance USA Ltd.	325,000	6.42%	1/3/2026	330,821	0.02%
BHP Billiton Finance USA Ltd.	880,000	5.25%	8/9/2026	881,481	0.05%
Brambles USA, Inc.	525,000	4.13%	23/10/2025	514,621	0.03%
Commonwealth Bank of Australia	850,000	5.50%	12/9/2025	852,810	0.05%
Commonwealth Bank of Australia	630,000	4.50%	9/12/2025	618,998	0.03%
Commonwealth Bank of Australia	990,000	5.32%	13/3/2026	993,501	0.06%
Commonwealth Bank of Australia	845,000	2.85%	18/5/2026	810,621	0.05%
Commonwealth Bank of Australia	1,135,000	1.13%	15/6/2026	1,051,670	0.06%
Commonwealth Bank of Australia	1,010,000	2.63%	6/9/2026	958,784	0.05%
Commonwealth Bank of Australia	1,005,000	2.55%	14/3/2027	943,479	0.05%
GAIF Bond Issuer Pty Ltd.	651,000	3.40%	30/9/2026	621,785	0.03%
Glencore Funding LLC	1,030,000	1.63%	1/9/2025	982,579	0.05%
Glencore Funding LLC	365,000	1.63%	27/4/2026	341,230	0.02%
Glencore Funding LLC	960,000	4.00%	27/3/2027	926,318	0.05%
Macquarie Bank Ltd.	450,000	4.00%	29/7/2025	443,427	0.02%
Macquarie Bank Ltd.	646,000	3.90%	15/1/2026	632,325	0.04%
Macquarie Bank Ltd.	535,000	5.21%	15/6/2026	534,076	0.03%
Macquarie Bank Ltd.	880,000	5.39%	7/12/2026	882,358	0.05%
Macquarie Group Ltd.	822,000	5.11%	9/8/2026	817,439	0.05%
Macquarie Group Ltd.	1,180,000	1.34%	12/1/2027	1,104,698	0.06%
Macquarie Group Ltd.	875,000	1.63%	23/9/2027	802,979	0.04%
Macquarie Group Ltd.	750,000	1.94%	14/4/2028	679,324	0.04%
National Australia Bank Ltd.	985,000	4.75%	10/12/2025	979,148	0.05%
National Australia Bank Ltd.	1,100,000	4.97%	12/1/2026	1,094,834	0.06%
National Australia Bank Ltd.	700,000	3.38%	14/1/2026	681,533	0.04%
National Australia Bank Ltd.	1,175,000	2.50%	12/7/2026	1,115,768	0.06%
National Australia Bank Ltd.	630,000	3.50%	10/1/2027	607,713	0.03%
National Australia Bank Ltd.	1,175,000	1.89%	12/1/2027	1,088,109	0.06%
National Australia Bank Ltd.	1,200,000	3.91%	9/6/2027	1,165,105	0.07%
National Australia Bank Ltd.	630,000	5.09%	11/6/2027	631,254	0.04%
QBE Insurance Group Ltd.	189,000	5.88%	Perpetual	187,042	0.01%
QBE Insurance Group Ltd.	450,000	5.88%	17/6/2046	445,231	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	488,000	3.25%	28/10/2025	473,863	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	722,000	3.63%	28/1/2026	701,993	0.04%
Scentre Group Trust 1/Scentre Group Trust 2	480,000	3.75%	23/3/2027	459,964	0.03%
Scentre Group Trust 2	1,350,000	4.75%	24/9/2080	1,300,496	0.07%
Sydney Airport Finance Co. Pty Ltd.	859,000	3.63%	28/4/2026	830,517	0.05%
Transurban Finance Co. Pty Ltd.	600,000	4.13%	2/2/2026	586,662	0.03%
Transurban Finance Co. Pty Ltd.	490,000	3.38%	22/3/2027	465,542	0.03%
Westpac Banking Corp.	722,000	3.74%	26/8/2025	709,619	0.04%
Westpac Banking Corp.	1,000,000	5.51%	17/11/2025	1,004,538	0.06%
Westpac Banking Corp.	180,000	5.20%	16/4/2026	180,078	0.01%
Westpac Banking Corp.	1,530,000	2.85%	13/5/2026	1,467,170	0.08%
Westpac Banking Corp.	1,342,000	1.15%	3/6/2026	1,246,571	0.07%
Westpac Banking Corp.	1,003,000	2.70%	19/8/2026	954,488	0.05%
Westpac Banking Corp.	1,280,000	3.35%	8/3/2027	1,227,849	0.07%
Westpac Banking Corp.	1,525,000	4.32%	23/11/2031	1,471,665	0.08%
Woodside Finance Ltd.	787,000	3.70%	15/9/2026	756,568	0.04%
				<b>48,472,642</b>	<b>2.70%</b>
<b>Belgium 0.12% (30 June 2023: 0.23%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,650,000	3.65%	1/2/2026	1,610,973	0.09%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Euroclear Bank SA	550,000	1.26%	3/8/2026	505,438	0.03%
				<b>2,116,411</b>	<b>0.12%</b>
<b>Bermuda 0.03% (30 June 2023: 0.03%)</b>					
Triton Container International Ltd.	483,000	2.05%	15/4/2026	450,555	0.03%
				<b>450,555</b>	<b>0.03%</b>
<b>Brazil 0.11% (30 June 2023: 0.02%)</b>					
Raizen Fuels Finance SA	200,000	5.30%	20/1/2027	197,164	0.01%
Suzano Austria GmbH	505,000	5.75%	14/7/2026	506,531	0.03%
Suzano International Finance BV	779,000	5.50%	17/1/2027	773,529	0.04%
Vale Overseas Ltd.	475,000	6.25%	10/8/2026	484,677	0.03%
				<b>1,961,901</b>	<b>0.11%</b>
<b>Canada 3.63% (30 June 2023: 4.33%)</b>					
Algonquin Power & Utilities Corp.	1,055,000	5.37%	15/6/2026	1,049,969	0.06%
Bank of Montreal	200,000	5.92%	25/9/2025	200,960	0.01%
Bank of Montreal	1,245,000	5.30%	5/6/2026	1,243,974	0.07%
Bank of Montreal	1,305,000	1.25%	15/9/2026	1,195,546	0.07%
Bank of Montreal	1,200,000	5.27%	11/12/2026	1,198,071	0.07%
Bank of Montreal	3,100,000	2.65%	8/3/2027	2,906,584	0.16%
Bank of Nova Scotia	1,180,000	4.50%	16/12/2025	1,161,505	0.07%
Bank of Nova Scotia	940,000	1.05%	2/3/2026	875,164	0.05%
Bank of Nova Scotia	705,000	1.35%	24/6/2026	652,417	0.04%
Bank of Nova Scotia	1,185,000	2.70%	3/8/2026	1,122,592	0.06%
Bank of Nova Scotia	1,435,000	1.30%	15/9/2026	1,315,359	0.07%
Bank of Nova Scotia	1,080,000	5.35%	7/12/2026	1,081,108	0.06%
Bank of Nova Scotia	110,000	1.95%	2/2/2027	101,460	0.01%
Bank of Nova Scotia	2,490,000	5.40%	4/6/2027	2,502,209	0.14%
Brookfield Finance, Inc.	375,000	4.25%	2/6/2026	366,659	0.02%
Canadian Imperial Bank of Commerce	1,350,000	3.95%	4/8/2025	1,327,343	0.07%
Canadian Imperial Bank of Commerce	535,000	0.95%	23/10/2025	504,999	0.03%
Canadian Imperial Bank of Commerce	725,000	1.25%	22/6/2026	671,250	0.04%
Canadian Imperial Bank of Commerce	445,000	5.62%	17/7/2026	447,244	0.03%
Canadian Imperial Bank of Commerce	875,000	5.93%	2/10/2026	886,186	0.05%
Canadian Imperial Bank of Commerce	1,750,000	3.45%	7/4/2027	1,674,570	0.09%
Canadian Imperial Bank of Commerce	375,000	5.24%	28/6/2027	374,435	0.02%
Canadian National Railway Co.	455,000	2.75%	1/3/2026	438,262	0.02%
Canadian Natural Resources Ltd.	600,000	2.05%	15/7/2025	578,133	0.03%
Canadian Natural Resources Ltd.	1,195,000	3.85%	1/6/2027	1,149,434	0.06%
Canadian Pacific Railway Co.	1,125,000	1.75%	2/12/2026	1,037,924	0.06%
CCL Industries, Inc.	455,000	3.25%	1/10/2026	430,647	0.02%
Genovus Energy, Inc.	395,000	4.25%	15/4/2027	383,913	0.02%
CGI, Inc.	555,000	1.45%	14/9/2026	508,613	0.03%
Element Fleet Management Corp.	750,000	6.27%	26/6/2026	758,075	0.04%
Element Fleet Management Corp.	667,000	5.64%	13/3/2027	668,514	0.04%
Emera US Finance LP	691,000	3.55%	15/6/2026	662,401	0.04%
Enbridge, Inc.	435,000	1.60%	4/10/2026	400,440	0.02%
Enbridge, Inc.	810,000	5.90%	15/11/2026	819,232	0.05%
Enbridge, Inc.	1,055,000	4.25%	1/12/2026	1,029,966	0.06%
Enbridge, Inc.	735,000	5.25%	5/4/2027	735,124	0.04%
Federation des Caisses Desjardins du Quebec	775,000	4.40%	23/8/2025	765,969	0.04%
Fortis, Inc.	1,071,000	3.06%	4/10/2026	1,016,110	0.06%
Great-West Lifeco US Finance 2020 LP	505,000	0.90%	12/8/2025	479,906	0.03%
Magna International, Inc.	755,000	4.15%	1/10/2025	742,836	0.04%
Magna International, Inc.	225,000	5.98%	21/3/2026	225,013	0.01%
Manulife Financial Corp.	1,000,000	4.15%	4/3/2026	979,165	0.06%
Manulife Financial Corp.	825,000	4.06%	24/2/2032	790,380	0.04%
Nutrien Ltd.	513,000	5.95%	7/11/2025	515,951	0.03%
Nutrien Ltd.	1,445,000	4.00%	15/12/2026	1,397,871	0.08%
Nutrien Ltd.	1,270,000	5.20%	21/6/2027	1,268,704	0.07%
Rogers Communications, Inc.	625,000	3.63%	15/12/2025	607,924	0.03%
Rogers Communications, Inc.	555,000	2.90%	15/11/2026	524,221	0.03%
Rogers Communications, Inc.	1,280,000	3.20%	15/3/2027	1,214,489	0.07%
Royal Bank of Canada	955,000	4.88%	12/1/2026	948,121	0.05%
Royal Bank of Canada	1,225,000	0.88%	20/1/2026	1,146,172	0.06%
Royal Bank of Canada	1,415,000	4.65%	27/1/2026	1,395,597	0.08%
Royal Bank of Canada	1,555,000	1.20%	27/4/2026	1,444,896	0.08%
Royal Bank of Canada	700,000	1.15%	14/7/2026	645,288	0.04%
Royal Bank of Canada	975,000	5.20%	20/7/2026	973,559	0.05%
Royal Bank of Canada	890,000	1.40%	2/11/2026	814,885	0.05%
Royal Bank of Canada	400,000	2.05%	21/1/2027	371,407	0.02%
Royal Bank of Canada	1,000,000	3.63%	4/5/2027	959,819	0.05%
TELUS Corp.	624,000	2.80%	16/2/2027	586,285	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thomson Reuters Corp.	430,000	3.35%	15/5/2026	414,558	0.02%
Toronto-Dominion Bank	1,000,000	0.75%	11/9/2025	946,413	0.05%
Toronto-Dominion Bank	785,000	0.75%	6/1/2026	733,781	0.04%
Toronto-Dominion Bank	80,000	5.10%	9/1/2026	79,696	0.00%
Toronto-Dominion Bank	1,150,000	1.20%	3/6/2026	1,065,166	0.06%
Toronto-Dominion Bank	1,732,000	5.53%	17/7/2026	1,737,207	0.10%
Toronto-Dominion Bank	1,305,000	1.25%	10/9/2026	1,197,018	0.07%
Toronto-Dominion Bank	575,000	5.26%	11/12/2026	574,377	0.03%
Toronto-Dominion Bank	613,000	1.95%	12/1/2027	569,010	0.03%
Toronto-Dominion Bank	1,530,000	2.80%	10/3/2027	1,437,077	0.08%
Toronto-Dominion Bank	250,000	4.98%	5/4/2027	248,729	0.01%
Toronto-Dominion Bank	1,000,000	4.11%	8/6/2027	970,368	0.05%
Toronto-Dominion Bank	1,525,000	3.63%	15/9/2031	1,451,388	0.08%
TransCanada PipeLines Ltd.	828,000	4.88%	15/1/2026	821,119	0.05%
TransCanada PipeLines Ltd.	725,000	6.20%	9/3/2026	725,563	0.04%
				<b>65,246,320</b>	<b>3.63%</b>
<b>Chile 0.09% (30 June 2023: 0.17%)</b>					
Empresa Nacional de Telecomunicaciones SA	650,000	4.75%	1/8/2026	637,247	0.03%
Enel Americas SA	500,000	4.00%	25/10/2026	480,553	0.03%
Inversiones CMPC SA	485,000	4.38%	4/4/2027	469,626	0.03%
				<b>1,587,426</b>	<b>0.09%</b>
<b>China 1.58% (30 June 2023: 2.15%)</b>					
Baidu, Inc.	463,000	4.13%	30/6/2025	456,565	0.03%
Baidu, Inc.	590,000	1.72%	9/4/2026	554,012	0.03%
Baidu, Inc.	300,000	1.63%	23/2/2027	273,686	0.02%
Bank of Communications Co., Ltd.	800,000	1.20%	10/9/2025	761,278	0.04%
Bank of Communications Co., Ltd.	600,000	4.88%	28/2/2026	596,833	0.03%
Blue Bright Ltd.	250,000	2.38%	9/2/2026	237,649	0.01%
BOCOM International Blossom Ltd.	450,000	1.75%	28/6/2026	417,507	0.02%
China Merchants Bank Co., Ltd.	816,000	1.20%	10/9/2025	776,070	0.04%
China Merchants Bank Co., Ltd.	300,000	1.25%	1/9/2026	276,007	0.02%
China Modern Dairy Holdings Ltd.	450,000	2.13%	14/7/2026	416,531	0.02%
China Overseas Grand Oceans Finance IV Cayman Ltd.	400,000	2.45%	9/2/2026	361,474	0.02%
China Railway Xunjie Co., Ltd.	450,000	3.25%	28/7/2026	432,036	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	500,000	5.42%	22/11/2025	498,959	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	450,000	2.00%	26/1/2026	427,322	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	1,300,000	5.49%	1/3/2026	1,302,786	0.07%
CICC Hong Kong Finance 2016 MTN Ltd.	400,000	5.44%	18/7/2026	400,667	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	550,000	5.01%	18/1/2027	546,032	0.03%
CMB International Leasing Management Ltd.	750,000	1.88%	12/8/2025	719,515	0.04%
CMB International Leasing Management Ltd.	400,000	2.00%	4/2/2026	378,305	0.02%
CMB International Leasing Management Ltd.	275,000	1.75%	16/9/2026	253,750	0.01%
Coastal Emerald Ltd.	850,000	6.50%	Perpetual	863,958	0.05%
Contemporary Ruiding Development Ltd.	950,000	1.88%	17/9/2025	909,263	0.05%
Contemporary Ruiding Development Ltd.	450,000	1.50%	9/9/2026	413,387	0.02%
CSCIF Asia Ltd.	400,000	1.75%	4/8/2025	383,347	0.02%
Elect Global Investments Ltd.	850,000	4.10%	Perpetual	801,471	0.05%
ENN Energy Holdings Ltd.	700,000	4.63%	17/5/2027	685,427	0.04%
Far East Horizon Ltd.	450,000	4.25%	26/10/2026	429,421	0.02%
Far East Horizon Ltd.	200,000	6.63%	16/4/2027	200,658	0.01%
Foxconn Far East Ltd.	650,000	1.63%	28/10/2025	617,428	0.04%
Foxconn Far East Ltd.	350,000	3.00%	23/9/2026	331,556	0.02%
Franshion Brilliant Ltd.	500,000	3.20%	9/4/2026	450,263	0.03%
Haitong International Securities Group Ltd.	275,000	2.13%	20/5/2026	254,896	0.02%
Huaxin Cement International Finance Co., Ltd.	250,000	2.25%	19/11/2025	237,485	0.01%
JD.com, Inc.	425,000	3.88%	29/4/2026	413,771	0.02%
Link Finance Cayman 2009 Ltd.	450,000	2.88%	21/7/2026	428,652	0.02%
Meituan	700,000	2.13%	28/10/2025	668,523	0.04%
Midea Investment Development Co., Ltd.	450,000	2.88%	24/2/2027	423,114	0.02%
Orient Zhisheng Ltd.	275,000	5.13%	26/10/2025	272,990	0.02%
Pioneer Reward Ltd.	400,000	2.00%	9/4/2026	378,012	0.02%
Pioneer Reward Ltd.	800,000	5.25%	9/8/2026	799,443	0.05%
Prosus NV	930,000	3.26%	19/1/2027	869,012	0.05%
SF Holding Investment 2021 Ltd.	750,000	2.38%	17/11/2026	700,488	0.04%
Shanghai Port Group BVI Development 2 Co., Ltd.	225,000	1.50%	13/7/2025	216,013	0.01%
Shanghai Pudong Development Bank Co., Ltd.	300,000	3.25%	14/7/2025	293,547	0.02%
Shenzhen Expressway Corp., Ltd.	275,000	1.75%	8/7/2026	254,854	0.01%
Sunny Optical Technology Group Co., Ltd.	350,000	5.95%	17/7/2026	351,156	0.02%
Sunshine Life Insurance Corp., Ltd.	250,000	4.50%	20/4/2026	241,784	0.01%
TCL Technology Investments Ltd.	225,000	1.88%	14/7/2025	215,423	0.01%
Tencent Holdings Ltd.	1,010,000	1.81%	26/1/2026	957,762	0.05%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tencent Holdings Ltd.	510,000	3.58%	11/4/2026	495,187	0.03%
Tencent Music Entertainment Group	288,000	1.38%	3/9/2025	274,373	0.02%
TFI Overseas Investment Ltd.	300,000	6.25%	31/5/2026	291,444	0.02%
Tianfeng Securities Co., Ltd.	200,000	6.50%	5/3/2026	195,802	0.01%
Tingyi Cayman Islands Holding Corp.	400,000	1.63%	24/9/2025	381,224	0.02%
Yili Holding Investment Ltd.	460,000	1.63%	19/11/2025	436,373	0.03%
Yunda Holding Investment Ltd.	600,000	2.25%	19/8/2025	574,295	0.03%
ZhongAn Online P&C Insurance Co., Ltd.	675,000	3.13%	16/7/2025	652,015	0.04%
ZhongAn Online P&C Insurance Co., Ltd.	350,000	3.50%	8/3/2026	333,466	0.02%
Zhongsheng Group Holdings Ltd.	550,000	3.00%	13/1/2026	523,925	0.03%
				<b>28,308,192</b>	<b>1.58%</b>
<b>Colombia 0.01% (30 June 2023: 0.00%)</b>					
SURA Asset Management SA	250,000	4.38%	11/4/2027	243,080	0.01%
				<b>243,080</b>	<b>0.01%</b>
<b>Denmark 0.28% (30 June 2023: 0.24%)</b>					
Danske Bank A/S	783,000	1.62%	11/9/2026	744,288	0.04%
Danske Bank A/S	1,225,000	6.26%	22/9/2026	1,233,414	0.07%
Danske Bank A/S	1,025,000	1.55%	10/9/2027	940,491	0.05%
Danske Bank A/S	868,000	5.43%	1/3/2028	868,122	0.05%
Danske Bank A/S	1,375,000	4.30%	1/4/2028	1,330,783	0.07%
				<b>5,117,098</b>	<b>0.28%</b>
<b>Finland 0.24% (30 June 2023: 0.15%)</b>					
Nokia OYJ	500,000	4.38%	12/6/2027	487,624	0.03%
Nordea Bank Abp	1,010,000	0.75%	28/8/2025	957,869	0.05%
Nordea Bank Abp	1,015,000	4.75%	22/9/2025	1,007,402	0.06%
Nordea Bank Abp	1,457,000	1.50%	30/9/2026	1,337,865	0.07%
Nordea Bank Abp	610,000	5.00%	19/3/2027	608,434	0.03%
				<b>4,399,194</b>	<b>0.24%</b>
<b>France 2.36% (30 June 2023: 2.53%)</b>					
Air Liquide Finance SA	954,000	2.50%	27/9/2026	899,946	0.05%
AXA SA	920,000	5.13%	17/1/2047	899,281	0.05%
Banque Federative du Credit Mutuel SA	810,000	4.52%	13/7/2025	801,537	0.04%
Banque Federative du Credit Mutuel SA	1,214,000	4.94%	26/1/2026	1,203,637	0.07%
Banque Federative du Credit Mutuel SA	1,380,000	5.90%	13/7/2026	1,391,057	0.08%
Banque Federative du Credit Mutuel SA	800,000	1.60%	4/10/2026	735,857	0.04%
Banque Federative du Credit Mutuel SA	695,000	5.09%	23/1/2027	691,570	0.04%
BNP Paribas SA	1,035,000	4.38%	28/9/2025	1,015,929	0.06%
BNP Paribas SA	980,000	4.38%	12/5/2026	953,689	0.05%
BNP Paribas SA	1,165,000	2.22%	9/6/2026	1,126,376	0.06%
BNP Paribas SA	2,220,000	1.32%	13/1/2027	2,072,860	0.11%
BNP Paribas SA	1,473,000	4.63%	13/3/2027	1,433,386	0.08%
BNP Paribas SA	965,000	1.68%	30/6/2027	891,224	0.05%
BNP Paribas SA	1,745,000	2.59%	20/1/2028	1,621,299	0.09%
BPCE SA	1,646,000	1.00%	20/1/2026	1,537,340	0.09%
BPCE SA	695,000	4.88%	1/4/2026	681,248	0.04%
BPCE SA	1,345,000	1.65%	6/10/2026	1,272,535	0.07%
BPCE SA	577,000	3.38%	2/12/2026	552,621	0.03%
BPCE SA	1,322,000	5.98%	18/1/2027	1,322,825	0.07%
BPCE SA	705,000	5.20%	18/1/2027	702,370	0.04%
BPCE SA	1,175,000	6.61%	19/10/2027	1,192,690	0.07%
BPCE SA	949,000	2.05%	19/10/2027	870,974	0.05%
Credit Agricole SA	1,155,000	5.59%	5/7/2026	1,160,151	0.06%
Credit Agricole SA	1,085,000	4.13%	10/1/2027	1,048,669	0.06%
Credit Agricole SA	930,000	2.02%	11/1/2027	859,951	0.05%
Credit Agricole SA	1,385,000	1.25%	26/1/2027	1,291,500	0.07%
Credit Agricole SA	1,000,000	5.13%	11/3/2027	996,570	0.06%
Danone SA	1,930,000	2.95%	2/11/2026	1,829,349	0.10%
La Mondiale SAM	500,000	5.88%	26/1/2047	487,778	0.03%
Pernod Ricard SA	550,000	3.25%	8/6/2026	528,903	0.03%
Societe Generale SA	450,000	1.38%	8/7/2025	430,912	0.02%
Societe Generale SA	935,000	4.75%	24/11/2025	916,476	0.05%
Societe Generale SA	1,080,000	4.25%	19/8/2026	1,036,013	0.06%
Societe Generale SA	1,815,000	1.49%	14/12/2026	1,697,230	0.09%
Societe Generale SA	1,225,000	6.45%	12/1/2027	1,231,228	0.07%
Societe Generale SA	550,000	4.00%	12/1/2027	526,906	0.03%
Societe Generale SA	1,130,000	1.79%	9/6/2027	1,041,818	0.06%
Societe Generale SA	1,290,000	2.80%	19/1/2028	1,190,422	0.07%
Societe Generale SA	1,100,000	5.52%	19/1/2028	1,087,457	0.06%
Sodexo, Inc.	455,000	1.63%	16/4/2026	423,524	0.02%
WEA Finance LLC	760,000	2.88%	15/1/2027	705,947	0.04%
				<b>42,361,055</b>	<b>2.36%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Germany 2.03% (30 June 2023: 1.63%)</b>					
Bayer US Finance II LLC	2,455,000	4.25%	15/12/2025	2,402,349	0.13%
BMW US Capital LLC	575,000	5.05%	2/4/2026	573,122	0.03%
BMW US Capital LLC	850,000	2.80%	11/4/2026	815,624	0.05%
BMW US Capital LLC	420,000	1.25%	12/8/2026	386,921	0.02%
BMW US Capital LLC	725,000	4.90%	2/4/2027	721,850	0.04%
BMW US Capital LLC	400,000	3.30%	6/4/2027	382,089	0.02%
Daimler Truck Finance North America LLC	460,000	5.60%	8/8/2025	460,497	0.03%
Daimler Truck Finance North America LLC	655,000	3.65%	7/4/2027	627,165	0.03%
Daimler Truck Finance North America LLC	550,000	5.13%	25/9/2027	547,431	0.03%
Deutsche Bank AG	792,000	4.10%	13/1/2026	776,206	0.04%
Deutsche Bank AG	755,000	1.69%	19/3/2026	710,017	0.04%
Deutsche Bank AG	1,285,000	6.12%	14/7/2026	1,286,564	0.07%
Deutsche Bank AG	900,000	5.58%	1/9/2026	881,899	0.05%
Deutsche Bank AG	1,897,000	2.13%	24/11/2026	1,800,421	0.10%
Deutsche Bank AG	1,205,000	7.15%	13/7/2027	1,234,247	0.07%
Deutsche Bank AG	1,825,000	2.31%	16/11/2027	1,684,032	0.09%
Deutsche Bank AG	1,268,000	2.55%	7/1/2028	1,172,030	0.07%
Deutsche Bank AG	1,000,000	5.71%	8/2/2028	998,110	0.06%
Deutsche Telekom International Finance BV	805,000	3.60%	19/1/2027	776,376	0.04%
Fresenius Medical Care US Finance III, Inc.	780,000	1.88%	1/12/2026	709,973	0.04%
Mercedes-Benz Finance North America LLC	700,000	5.38%	1/8/2025	699,839	0.04%
Mercedes-Benz Finance North America LLC	535,000	3.50%	3/8/2025	524,429	0.03%
Mercedes-Benz Finance North America LLC	610,000	5.38%	26/11/2025	610,457	0.03%
Mercedes-Benz Finance North America LLC	905,000	1.45%	2/3/2026	850,120	0.05%
Mercedes-Benz Finance North America LLC	935,000	4.80%	30/3/2026	927,474	0.05%
Mercedes-Benz Finance North America LLC	700,000	5.20%	3/8/2026	700,281	0.04%
Mercedes-Benz Finance North America LLC	705,000	3.45%	6/1/2027	678,227	0.04%
Mercedes-Benz Finance North America LLC	725,000	4.80%	11/1/2027	720,750	0.04%
Siemens Financieringsmaatschappij NV	1,586,000	1.20%	11/3/2026	1,486,423	0.08%
Siemens Financieringsmaatschappij NV	1,675,000	6.13%	17/8/2026	1,706,870	0.10%
Siemens Financieringsmaatschappij NV	1,680,000	2.35%	15/10/2026	1,582,105	0.09%
Siemens Financieringsmaatschappij NV	1,247,000	3.40%	16/3/2027	1,195,883	0.07%
Volkswagen Group of America Finance LLC	755,000	5.80%	12/9/2025	756,571	0.04%
Volkswagen Group of America Finance LLC	725,000	4.63%	13/11/2025	716,092	0.04%
Volkswagen Group of America Finance LLC	1,170,000	1.25%	24/11/2025	1,103,437	0.06%
Volkswagen Group of America Finance LLC	755,000	5.40%	20/3/2026	753,125	0.04%
Volkswagen Group of America Finance LLC	910,000	5.70%	12/9/2026	914,220	0.05%
Volkswagen Group of America Finance LLC	510,000	3.20%	26/9/2026	485,813	0.03%
Volkswagen Group of America Finance LLC	1,025,000	5.30%	22/3/2027	1,025,335	0.06%
				<b>36,384,374</b>	<b>2.03%</b>
<b>Hong Kong 0.46% (30 June 2023: 0.57%)</b>					
AIA Group Ltd.	850,000	2.70%	Perpetual	799,086	0.04%
Bank of Communications Hong Kong Ltd.	1,150,000	2.30%	8/7/2031	1,079,226	0.06%
Bank of East Asia Ltd.	475,000	6.63%	13/3/2027	477,599	0.03%
Bank of East Asia Ltd.	650,000	6.75%	15/3/2027	654,954	0.04%
Bank of East Asia Ltd.	450,000	4.88%	22/4/2032	427,800	0.02%
CK Property Finance MTN Ltd.	300,000	1.38%	30/6/2026	276,522	0.02%
Dah Sing Bank Ltd.	250,000	3.00%	2/11/2031	233,406	0.01%
Guotai Junan International Holdings Ltd.	350,000	2.00%	3/3/2026	330,662	0.02%
HKT Capital No 4 Ltd.	650,000	3.00%	14/7/2026	619,577	0.04%
Hongkong Electric Finance Ltd.	675,000	2.88%	3/5/2026	646,847	0.04%
Hongkong Land Finance Cayman Islands Co., Ltd.	625,000	4.50%	7/10/2025	616,797	0.03%
HPHT Finance 21 II Ltd.	450,000	1.50%	17/9/2026	413,088	0.02%
HPHT Finance 21 Ltd.	400,000	2.00%	19/3/2026	377,386	0.02%
Swire Pacific MTN Financing Ltd.	400,000	3.88%	21/9/2025	392,729	0.02%
Swire Properties MTN Financing Ltd.	450,000	3.63%	13/1/2026	438,339	0.02%
Wheelock MTN BVI Ltd.	500,000	2.38%	25/1/2026	475,327	0.03%
				<b>8,259,345</b>	<b>0.46%</b>
<b>Hungary 0.03% (30 June 2023: 0.03%)</b>					
OTP Bank Nyrt	450,000	7.50%	25/5/2027	460,804	0.03%
				<b>460,804</b>	<b>0.03%</b>
<b>India 0.13% (30 June 2023: 0.23%)</b>					
Adani Transmission Step-One Ltd.	450,000	4.00%	3/8/2026	426,231	0.03%
HDFC Bank Ltd.	650,000	5.69%	2/3/2026	651,605	0.04%
HDFC Bank Ltd.	400,000	5.20%	15/2/2027	397,343	0.02%
ICICI Bank Ltd.	790,000	4.00%	18/3/2026	771,641	0.04%
				<b>2,246,820</b>	<b>0.13%</b>
<b>Indonesia 0.04% (30 June 2023: 0.03%)</b>					
Krakatau Posco PT	200,000	6.38%	11/6/2027	201,086	0.01%
PT Tower Bersama Infrastructure Tbk	250,000	2.75%	20/1/2026	238,063	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PT Tower Bersama Infrastructure Tbk	225,000	2.80%	2/5/2027	207,410	0.01%
				<b>646,559</b>	<b>0.04%</b>
<b>Ireland 0.98% (30 June 2023: 0.87%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,225,000	6.50%	15/7/2025	1,235,559	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	518,000	4.45%	1/10/2025	510,853	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	850,000	1.75%	30/1/2026	801,056	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	510,000	4.45%	3/4/2026	500,584	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3,605,000	2.45%	29/10/2026	3,363,346	0.19%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	735,000	6.10%	15/1/2027	746,432	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	2,425,000	6.45%	15/4/2027	2,482,053	0.14%
AIB Group plc	755,000	7.58%	14/10/2026	771,425	0.04%
Avolon Holdings Funding Ltd.	710,000	5.50%	15/1/2026	704,566	0.04%
Avolon Holdings Funding Ltd.	668,000	2.13%	21/2/2026	628,007	0.04%
Avolon Holdings Funding Ltd.	950,000	4.25%	15/4/2026	922,421	0.05%
Avolon Holdings Funding Ltd.	655,000	4.38%	1/5/2026	636,993	0.04%
Avolon Holdings Funding Ltd.	775,000	3.25%	15/2/2027	725,898	0.04%
Bank of Ireland Group plc	918,000	6.25%	16/9/2026	922,168	0.05%
Bank of Ireland Group plc	1,017,000	2.03%	30/9/2027	936,656	0.05%
CRH America Finance, Inc.	575,000	3.40%	9/5/2027	549,213	0.03%
Icon Investments Six DAC	800,000	5.81%	8/5/2027	807,492	0.04%
SMBC Aviation Capital Finance DAC	400,000	1.90%	15/10/2026	368,344	0.02%
				<b>17,613,066</b>	<b>0.98%</b>
<b>Italy 0.34% (30 June 2023: 0.32%)</b>					
Enel Finance International NV	1,215,000	1.38%	12/7/2026	1,124,624	0.06%
Enel Finance International NV	1,000,000	3.63%	25/5/2027	954,784	0.05%
Enel Finance International NV	700,000	4.63%	15/6/2027	685,600	0.04%
Intesa Sanpaolo SpA	730,000	7.00%	21/11/2025	741,677	0.04%
UniCredit SpA	1,000,000	2.57%	22/9/2026	959,539	0.05%
UniCredit SpA	925,000	4.63%	12/4/2027	900,900	0.05%
UniCredit SpA	884,000	1.98%	3/6/2027	824,029	0.05%
				<b>6,191,153</b>	<b>0.34%</b>
<b>Japan 3.40% (30 June 2023: 3.81%)</b>					
Aozora Bank Ltd.	300,000	5.90%	2/3/2026	297,682	0.02%
Aozora Bank Ltd.	250,000	5.90%	8/9/2026	247,198	0.01%
Chiba Bank Ltd.	275,000	1.35%	8/9/2026	250,709	0.01%
Dai-ichi Life Insurance Co., Ltd.	2,410,000	4.00%	Perpetual	2,312,972	0.13%
Denso Corp.	430,000	1.24%	16/9/2026	392,887	0.02%
Fukoku Mutual Life Insurance Co.	400,000	5.00%	Perpetual	394,376	0.02%
Honda Motor Co., Ltd.	1,000,000	2.53%	10/3/2027	936,948	0.05%
ITOCHU Corp.	400,000	1.56%	30/3/2026	374,912	0.02%
JERA Co., Inc.	350,000	3.67%	14/4/2027	334,307	0.02%
Kubota Credit Corp. USA	450,000	4.96%	31/5/2026	446,378	0.03%
Kubota Credit Corp. USA	540,000	5.33%	29/5/2027	540,939	0.03%
Marubeni Corp.	400,000	1.32%	18/9/2025	379,849	0.02%
Marubeni Corp.	450,000	1.58%	17/9/2026	414,293	0.02%
Meiji Yasuda Life Insurance Co.	1,960,000	5.20%	20/10/2045	1,938,183	0.11%
Mitsubishi Corp.	425,000	1.13%	15/7/2026	391,363	0.02%
Mitsubishi UFJ Financial Group, Inc.	1,625,000	1.41%	17/7/2025	1,557,011	0.09%
Mitsubishi UFJ Financial Group, Inc.	2,195,000	3.85%	1/3/2026	2,142,315	0.12%
Mitsubishi UFJ Financial Group, Inc.	985,000	2.76%	13/9/2026	933,277	0.05%
Mitsubishi UFJ Financial Group, Inc.	1,055,000	3.68%	22/2/2027	1,017,948	0.06%
Mitsubishi UFJ Financial Group, Inc.	1,975,000	1.54%	20/7/2027	1,827,192	0.10%
Mitsubishi UFJ Financial Group, Inc.	1,235,000	1.64%	13/10/2027	1,136,984	0.06%
Mitsubishi UFJ Financial Group, Inc.	1,185,000	2.34%	19/1/2028	1,101,136	0.06%
Mitsubishi UFJ Financial Group, Inc.	805,000	4.08%	19/4/2028	778,918	0.04%
Mitsui & Co., Ltd.	450,000	2.19%	19/1/2027	418,345	0.02%
Mizuho Financial Group, Inc.	758,000	4.35%	20/10/2025	743,868	0.04%
Mizuho Financial Group, Inc.	1,698,000	3.48%	12/4/2026	1,642,157	0.09%
Mizuho Financial Group, Inc.	325,000	2.23%	25/5/2026	315,027	0.02%
Mizuho Financial Group, Inc.	1,015,000	2.84%	13/9/2026	961,427	0.05%
Mizuho Financial Group, Inc.	550,000	3.66%	28/2/2027	528,122	0.03%
Mizuho Financial Group, Inc.	1,380,000	1.23%	22/5/2027	1,275,377	0.07%
Mizuho Financial Group, Inc.	1,075,000	1.55%	9/7/2027	994,690	0.06%
Nippon Life Insurance Co.	1,453,000	4.70%	20/1/2046	1,419,217	0.08%
Nissan Motor Acceptance Co. LLC	935,000	1.85%	16/9/2026	855,612	0.05%
Nissan Motor Co., Ltd.	1,440,000	3.52%	17/9/2025	1,397,659	0.08%
Nomura Holdings, Inc.	850,000	5.10%	3/7/2025	844,538	0.05%
Nomura Holdings, Inc.	1,500,000	1.85%	16/7/2025	1,441,359	0.08%
Nomura Holdings, Inc.	575,000	5.71%	9/1/2026	575,295	0.03%
Nomura Holdings, Inc.	1,255,000	1.65%	14/7/2026	1,160,306	0.07%
Nomura Holdings, Inc.	1,150,000	2.33%	22/1/2027	1,063,006	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Holdings, Inc.	200,000	5.59%	2/7/2027	200,123	0.01%
Norinchukin Bank	480,000	1.28%	22/9/2026	436,263	0.02%
NTT Finance Corp.	536,000	4.24%	25/7/2025	529,254	0.03%
NTT Finance Corp.	2,905,000	1.16%	3/4/2026	2,704,848	0.15%
Olympus Corp.	525,000	2.14%	8/12/2026	485,758	0.03%
Renesas Electronics Corp.	825,000	2.17%	25/11/2026	762,013	0.04%
Sumitomo Corp.	437,000	1.55%	6/7/2026	405,661	0.02%
Sumitomo Mitsui Banking Corp.	440,000	3.65%	23/7/2025	432,097	0.02%
Sumitomo Mitsui Financial Group, Inc.	2,205,000	1.47%	8/7/2025	2,117,089	0.12%
Sumitomo Mitsui Financial Group, Inc.	960,000	0.95%	12/1/2026	897,220	0.05%
Sumitomo Mitsui Financial Group, Inc.	1,685,000	5.46%	13/1/2026	1,684,816	0.09%
Sumitomo Mitsui Financial Group, Inc.	1,360,000	3.78%	9/3/2026	1,324,267	0.07%
Sumitomo Mitsui Financial Group, Inc.	750,000	5.88%	13/7/2026	756,764	0.04%
Sumitomo Mitsui Financial Group, Inc.	2,075,000	2.63%	14/7/2026	1,965,841	0.11%
Sumitomo Mitsui Financial Group, Inc.	1,900,000	1.40%	17/9/2026	1,744,591	0.10%
Sumitomo Mitsui Financial Group, Inc.	1,430,000	3.01%	19/10/2026	1,357,906	0.08%
Sumitomo Mitsui Financial Group, Inc.	1,230,000	3.45%	11/1/2027	1,178,606	0.07%
Sumitomo Mitsui Financial Group, Inc.	425,000	2.17%	14/1/2027	394,290	0.02%
Sumitomo Mitsui Trust Bank Ltd.	485,000	1.05%	12/9/2025	460,279	0.03%
Sumitomo Mitsui Trust Bank Ltd.	465,000	4.80%	15/9/2025	461,045	0.03%
Sumitomo Mitsui Trust Bank Ltd.	975,000	5.65%	9/3/2026	980,146	0.05%
Sumitomo Mitsui Trust Bank Ltd.	400,000	1.55%	25/3/2026	375,056	0.02%
Sumitomo Mitsui Trust Bank Ltd.	473,000	5.65%	14/9/2026	475,939	0.03%
Sumitomo Mitsui Trust Bank Ltd.	751,000	1.35%	16/9/2026	689,055	0.04%
Sumitomo Mitsui Trust Bank Ltd.	1,175,000	5.20%	7/3/2027	1,174,697	0.07%
Toyota Motor Corp.	930,000	1.34%	25/3/2026	871,761	0.05%
Toyota Motor Corp.	375,000	5.28%	13/7/2026	376,215	0.02%
				<b>61,025,382</b>	<b>3.40%</b>
<b>Jordan 0.03% (30 June 2023: 0.02%)</b>					
Hikma Finance USA LLC	600,000	3.25%	9/7/2025	581,652	0.03%
				<b>581,652</b>	<b>0.03%</b>
<b>Kuwait 0.15% (30 June 2023: 0.13%)</b>					
Boubyan Sukuk Ltd.	425,000	3.39%	29/3/2027	402,942	0.02%
Burgan Bank SAK	500,000	2.75%	15/12/2031	443,304	0.03%
KIB Sukuk Ltd.	250,000	2.38%	30/11/2030	236,596	0.01%
NBK SPC Ltd.	1,000,000	1.63%	15/9/2027	919,228	0.05%
NBK Tier 1 Financing 2 Ltd.	800,000	4.50%	Perpetual	771,410	0.04%
				<b>2,773,480</b>	<b>0.15%</b>
<b>Luxembourg 0.01% (30 June 2023: 0.02%)</b>					
ArcelorMittal SA	275,000	4.55%	11/3/2026	269,990	0.01%
				<b>269,990</b>	<b>0.01%</b>
<b>Macau 0.17% (30 June 2023: 0.00%)</b>					
Sands China Ltd.	1,600,000	5.13%	8/8/2025	1,586,966	0.09%
Sands China Ltd.	765,000	4.05%	8/1/2026	740,325	0.04%
Sands China Ltd.	750,000	2.30%	8/3/2027	683,746	0.04%
				<b>3,011,037</b>	<b>0.17%</b>
<b>Malaysia 0.10% (30 June 2023: 0.00%)</b>					
GohI Capital Ltd.	1,400,000	4.25%	24/1/2027	1,345,099	0.08%
RHB Bank Bhd	450,000	1.66%	29/6/2026	417,252	0.02%
				<b>1,762,351</b>	<b>0.10%</b>
<b>Mexico 0.16% (30 June 2023: 0.39%)</b>					
Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa	728,000	4.38%	11/4/2027	704,725	0.04%
BBVA Bancomer SA	550,000	1.88%	18/9/2025	524,530	0.03%
El Puerto de Liverpool SAB de CV	450,000	3.88%	6/10/2026	435,215	0.02%
Orbia Advance Corp. SAB de CV	525,000	1.88%	11/5/2026	488,884	0.03%
Trust Fibra Uno	800,000	5.25%	30/1/2026	779,443	0.04%
				<b>2,932,797</b>	<b>0.16%</b>
<b>Netherlands 1.68% (30 June 2023: 1.47%)</b>					
ABN AMRO Bank NV	1,485,000	4.75%	28/7/2025	1,464,855	0.08%
ABN AMRO Bank NV	955,000	4.80%	18/4/2026	936,415	0.05%
ABN AMRO Bank NV	625,000	6.58%	13/10/2026	630,470	0.04%
ABN AMRO Bank NV	630,000	1.54%	16/6/2027	580,734	0.03%
ABN AMRO Bank NV	1,280,000	6.34%	18/9/2027	1,296,066	0.07%
AEGON Funding Co. LLC	905,000	5.50%	16/4/2027	901,235	0.05%
Cooperatieve Rabobank UA	837,000	5.50%	18/7/2025	838,116	0.05%
Cooperatieve Rabobank UA	1,430,000	4.38%	4/8/2025	1,407,864	0.08%
Cooperatieve Rabobank UA	930,000	4.85%	9/1/2026	924,755	0.05%
Cooperatieve Rabobank UA	900,000	1.34%	24/6/2026	862,323	0.05%
Cooperatieve Rabobank UA	1,475,000	3.75%	21/7/2026	1,420,146	0.08%
Cooperatieve Rabobank UA	925,000	1.00%	24/9/2026	874,330	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	605,000	5.50%	5/10/2026	608,820	0.03%
Cooperatieve Rabobank UA	915,000	1.11%	24/2/2027	849,453	0.05%
Cooperatieve Rabobank UA	900,000	5.04%	5/3/2027	898,535	0.05%
Cooperatieve Rabobank UA	1,205,000	1.98%	15/12/2027	1,104,453	0.06%
Cooperatieve Rabobank UA	1,300,000	3.65%	6/4/2028	1,239,824	0.07%
Enel Finance International NV	784,000	6.80%	14/10/2025	796,542	0.04%
ING Groep NV	1,150,000	4.63%	6/1/2026	1,137,235	0.06%
ING Groep NV	943,000	1.40%	1/7/2026	903,233	0.05%
ING Groep NV	1,080,000	3.95%	29/3/2027	1,043,442	0.06%
ING Groep NV	936,000	1.73%	1/4/2027	875,542	0.05%
ING Groep NV	1,055,000	6.08%	11/9/2027	1,066,338	0.06%
ING Groep NV	985,000	4.02%	28/3/2028	949,776	0.05%
JDE Peet's NV	725,000	1.38%	15/1/2027	655,869	0.04%
NXP BV/NXP Funding LLC	505,000	5.35%	1/3/2026	503,889	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	700,000	3.88%	18/6/2026	679,779	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	1,000,000	4.40%	1/6/2027	977,919	0.05%
OCI NV	225,000	4.63%	15/10/2025	221,189	0.01%
Shell International Finance BV	1,750,000	2.88%	10/5/2026	1,681,315	0.09%
Shell International Finance BV	1,056,000	2.50%	12/9/2026	999,874	0.06%
Viterra Finance BV	505,000	2.00%	21/4/2026	471,812	0.03%
Viterra Finance BV	425,000	4.90%	21/4/2027	417,693	0.02%
				<b>30,219,841</b>	<b>1.68%</b>
<b>New Zealand 0.20% (30 June 2023: 0.13%)</b>					
ASB Bank Ltd.	585,000	5.35%	15/6/2026	584,765	0.03%
ASB Bank Ltd.	755,000	1.63%	22/10/2026	694,390	0.04%
ASB Bank Ltd.	575,000	5.28%	17/6/2032	566,513	0.03%
Bank of New Zealand	675,000	1.00%	3/3/2026	628,985	0.04%
Westpac New Zealand Ltd.	1,160,000	5.13%	26/2/2027	1,157,410	0.06%
				<b>3,632,063</b>	<b>0.20%</b>
<b>Norway 0.25% (30 June 2023: 0.25%)</b>					
Aker BP A.S.A	781,000	2.00%	15/7/2026	726,696	0.04%
DNB Bank A.S.A	1,005,000	1.13%	16/9/2026	951,405	0.05%
DNB Bank A.S.A	885,000	5.90%	9/10/2026	887,837	0.05%
DNB Bank A.S.A	925,000	1.54%	25/5/2027	857,310	0.05%
DNB Bank A.S.A	700,000	1.61%	30/3/2028	630,499	0.04%
Yara International A.S.A	450,000	3.80%	6/6/2026	434,502	0.02%
				<b>4,488,249</b>	<b>0.25%</b>
<b>Peru 0.04% (30 June 2023: 0.13%)</b>					
Banco Internacional del Peru SAA Interbank	355,000	3.25%	4/10/2026	336,399	0.02%
Kallpa Generacion SA	300,000	4.88%	24/5/2026	294,353	0.02%
				<b>630,752</b>	<b>0.04%</b>
<b>Philippines 0.07% (30 June 2023: 0.13%)</b>					
BDO Unibank, Inc.	500,000	2.13%	13/1/2026	474,753	0.03%
Metropolitan Bank & Trust Co.	450,000	2.13%	15/1/2026	426,567	0.02%
Union Bank of the Philippines	400,000	2.13%	22/10/2025	380,859	0.02%
				<b>1,282,179</b>	<b>0.07%</b>
<b>Qatar 0.23% (30 June 2023: 0.21%)</b>					
ABQ Finance Ltd.	400,000	1.88%	8/9/2025	381,624	0.02%
ABQ Finance Ltd.	450,000	2.00%	6/7/2026	418,652	0.02%
CBQ Finance Ltd.	400,000	2.00%	15/9/2025	381,903	0.02%
CBQ Finance Ltd.	600,000	2.00%	12/5/2026	560,894	0.03%
Commercial Bank PSQC	475,000	4.50%	Perpetual	448,078	0.03%
Doha Finance Ltd.	400,000	2.38%	31/3/2026	377,816	0.02%
MAR Sukuk Ltd.	700,000	2.21%	2/9/2025	670,519	0.04%
QIB Sukuk Ltd.	900,000	1.95%	27/10/2025	855,119	0.05%
				<b>4,094,605</b>	<b>0.23%</b>
<b>Saudi Arabia 0.07% (30 June 2023: 0.17%)</b>					
ANB Sukuk Ltd.	800,000	3.33%	28/10/2030	768,275	0.04%
SNB Funding Ltd.	500,000	2.90%	29/1/2027	471,637	0.03%
				<b>1,239,912</b>	<b>0.07%</b>
<b>Singapore 0.25% (30 June 2023: 0.33%)</b>					
DBS Group Holdings Ltd.	775,000	5.48%	12/9/2025	777,747	0.04%
DBS Group Holdings Ltd.	400,000	1.82%	10/3/2031	375,870	0.02%
Oversea-Chinese Banking Corp., Ltd.	1,013,000	1.83%	10/9/2030	968,433	0.05%
Oversea-Chinese Banking Corp., Ltd.	700,000	4.60%	15/6/2032	685,174	0.04%
United Overseas Bank Ltd.	700,000	1.25%	14/4/2026	654,309	0.04%
United Overseas Bank Ltd.	500,000	1.75%	16/3/2031	469,109	0.03%
United Overseas Bank Ltd.	680,000	2.00%	14/10/2031	627,793	0.03%
				<b>4,558,435</b>	<b>0.25%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>South Africa 0.04% (30 June 2023: 0.06%)</b>					
Anglo American Capital plc	650,000	4.75%	10/4/2027	638,113	0.04%
				<b>638,113</b>	<b>0.04%</b>
<b>South Korea 1.82% (30 June 2023: 1.40%)</b>					
Doosan Enerbility Co., Ltd.	250,000	5.50%	17/7/2026	250,521	0.01%
GS Caltex Corp.	200,000	1.63%	27/7/2025	191,856	0.01%
GS Caltex Corp.	320,000	4.50%	5/1/2026	315,385	0.02%
Hanwha Life Insurance Co., Ltd.	705,000	3.38%	4/2/2032	661,050	0.04%
HD Hyundai Heavy Industries Co., Ltd.	200,000	3.18%	28/3/2027	188,668	0.01%
Hyundai Assan Otomotiv Sanayi ve Ticaret A.S.	250,000	1.63%	12/7/2026	231,559	0.01%
Hyundai Capital America	375,000	6.00%	11/7/2025	376,060	0.02%
Hyundai Capital America	735,000	1.80%	15/10/2025	700,302	0.04%
Hyundai Capital America	460,000	6.25%	3/11/2025	463,456	0.03%
Hyundai Capital America	800,000	1.30%	8/1/2026	750,526	0.04%
Hyundai Capital America	1,085,000	5.50%	30/3/2026	1,083,896	0.06%
Hyundai Capital America	825,000	1.50%	15/6/2026	764,150	0.04%
Hyundai Capital America	655,000	5.65%	26/6/2026	656,436	0.04%
Hyundai Capital America	855,000	1.65%	17/9/2026	786,962	0.04%
Hyundai Capital America	685,000	5.95%	21/9/2026	690,573	0.04%
Hyundai Capital America	525,000	2.75%	27/9/2026	494,710	0.03%
Hyundai Capital America	690,000	3.50%	2/11/2026	659,564	0.04%
Hyundai Capital America	1,050,000	5.25%	8/1/2027	1,045,549	0.06%
Hyundai Capital America	455,000	3.00%	10/2/2027	428,802	0.02%
Hyundai Capital Services, Inc.	675,000	1.25%	8/2/2026	630,218	0.04%
Hyundai Capital Services, Inc.	200,000	2.50%	24/1/2027	186,018	0.01%
Hyundai Capital Services, Inc.	450,000	5.13%	5/2/2027	446,134	0.03%
Hyundai Motor Manufacturing Indonesia PT	250,000	1.75%	6/5/2026	233,800	0.01%
KB Capital Co., Ltd.	200,000	1.50%	28/10/2025	188,794	0.01%
KB Kookmin Card Co., Ltd.	250,000	1.50%	13/5/2026	232,170	0.01%
KB Securities Co., Ltd.	275,000	2.13%	1/11/2026	253,958	0.01%
KEB Hana Bank	500,000	1.25%	16/12/2026	455,771	0.03%
KEB Hana Bank	625,000	3.25%	30/3/2027	595,075	0.03%
KEB Hana Bank	350,000	5.38%	23/4/2027	352,221	0.02%
Kia Corp.	225,000	3.25%	21/4/2026	216,457	0.01%
Kia Corp.	454,000	1.75%	16/10/2026	418,261	0.02%
Kia Corp.	400,000	2.75%	14/2/2027	374,248	0.02%
Kookmin Bank	425,000	1.38%	6/5/2026	396,492	0.02%
Kookmin Bank	475,000	2.38%	15/2/2027	442,871	0.03%
Kookmin Bank	375,000	5.38%	8/5/2027	377,001	0.02%
Korea Investment & Securities Co., Ltd.	250,000	2.13%	19/7/2026	232,005	0.01%
Korea Investment & Securities Co., Ltd.	400,000	6.88%	6/11/2026	408,629	0.02%
Korean Air Lines Co., Ltd.	250,000	4.75%	23/9/2025	247,569	0.01%
KT Corp.	525,000	4.00%	8/8/2025	516,978	0.03%
KT Corp.	300,000	1.00%	1/9/2025	285,053	0.02%
KT Corp.	325,000	2.50%	18/7/2026	307,207	0.02%
KT Corp.	275,000	1.38%	21/1/2027	249,538	0.01%
LG Chem Ltd.	225,000	4.38%	14/7/2025	222,027	0.01%
LG Chem Ltd.	610,000	1.38%	7/7/2026	562,095	0.03%
LG Electronics, Inc.	500,000	5.63%	24/4/2027	501,903	0.03%
LG Energy Solution Ltd.	340,000	5.63%	25/9/2026	340,041	0.02%
LG Energy Solution Ltd.	600,000	5.38%	2/7/2027	596,912	0.03%
LOTTE Property & Development Co., Ltd.	200,000	4.50%	1/8/2025	197,704	0.01%
Mirae Asset Securities Co., Ltd.	225,000	2.63%	30/7/2025	216,832	0.01%
Mirae Asset Securities Co., Ltd.	350,000	6.88%	26/7/2026	356,413	0.02%
Mirae Asset Securities Co., Ltd.	400,000	5.88%	26/1/2027	399,138	0.02%
NAVER Corp.	730,000	1.50%	29/3/2026	682,754	0.04%
NH Investment & Securities Co., Ltd.	300,000	1.88%	7/10/2026	276,420	0.02%
POSCO	655,000	4.38%	4/8/2025	646,159	0.04%
POSCO	705,000	5.63%	17/1/2026	706,046	0.04%
POSCO	505,000	4.88%	23/1/2027	498,218	0.03%
Shinhan Bank Co., Ltd.	380,000	3.88%	24/3/2026	368,800	0.02%
Shinhan Bank Co., Ltd.	565,000	1.38%	21/10/2026	518,215	0.03%
Shinhan Card Co., Ltd.	375,000	1.38%	19/10/2025	355,115	0.02%
Shinhan Card Co., Ltd.	200,000	1.38%	23/6/2026	184,737	0.01%
Shinhan Financial Group Co., Ltd.	380,000	2.88%	Perpetual	357,541	0.02%
Shinhan Financial Group Co., Ltd.	585,000	1.35%	10/1/2026	549,627	0.03%
SK Battery America, Inc.	600,000	2.13%	26/1/2026	563,183	0.03%
SK Battery America, Inc.	475,000	4.88%	23/1/2027	469,376	0.03%
SK Hynix, Inc.	755,000	6.25%	17/1/2026	761,814	0.04%
SK Hynix, Inc.	860,000	1.50%	19/1/2026	807,805	0.05%
SK Hynix, Inc.	550,000	5.50%	16/1/2027	549,211	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SK On Co., Ltd.	800,000	5.38%	11/5/2026	798,791	0.04%
Woori Bank	430,000	0.75%	1/2/2026	400,510	0.02%
Woori Bank	605,000	2.00%	20/1/2027	559,683	0.03%
Woori Bank	475,000	4.75%	24/1/2027	470,490	0.03%
				<b>32,704,053</b>	<b>1.82%</b>
<b>Spain 0.80% (30 June 2023: 0.51%)</b>					
Banco Bilbao Vizcaya Argentaria SA	725,000	1.13%	18/9/2025	686,708	0.04%
Banco Bilbao Vizcaya Argentaria SA	1,025,000	5.86%	14/9/2026	1,025,332	0.06%
Banco Santander SA	1,705,000	5.15%	18/8/2025	1,692,299	0.09%
Banco Santander SA	1,345,000	5.18%	19/11/2025	1,331,593	0.07%
Banco Santander SA	1,400,000	1.85%	25/3/2026	1,312,536	0.07%
Banco Santander SA	875,000	4.25%	11/4/2027	846,553	0.05%
Banco Santander SA	1,460,000	1.72%	14/9/2027	1,338,631	0.07%
Banco Santander SA	1,135,000	6.53%	7/11/2027	1,161,203	0.07%
Banco Santander SA	290,000	5.55%	14/3/2028	289,515	0.02%
Banco Santander SA	2,425,000	4.18%	24/3/2028	2,336,785	0.13%
CaixaBank SA	1,025,000	6.68%	13/9/2027	1,043,802	0.06%
Telefonica Emisiones SA	1,250,000	4.10%	8/3/2027	1,213,624	0.07%
				<b>14,278,581</b>	<b>0.80%</b>
<b>Supranational 0.04% (30 June 2023: 0.00%)</b>					
Concentrix Corp.	695,000	6.65%	2/8/2026	702,313	0.04%
				<b>702,313</b>	<b>0.04%</b>
<b>Sweden 0.38% (30 June 2023: 0.38%)</b>					
Skandinaviska Enskilda Banken AB	514,000	0.85%	2/9/2025	487,865	0.03%
Skandinaviska Enskilda Banken AB	741,000	1.40%	19/11/2025	702,455	0.04%
Skandinaviska Enskilda Banken AB	680,000	1.20%	9/9/2026	623,206	0.03%
Skandinaviska Enskilda Banken AB	600,000	5.13%	5/3/2027	599,820	0.03%
Svenska Handelsbanken AB	660,000	5.25%	15/6/2026	660,476	0.04%
Svenska Handelsbanken AB	910,000	1.42%	11/6/2027	838,563	0.05%
Swedbank AB	785,000	5.47%	15/6/2026	786,952	0.04%
Swedbank AB	1,025,000	6.14%	12/9/2026	1,037,644	0.06%
Swedbank AB	1,150,000	1.54%	16/11/2026	1,054,778	0.06%
				<b>6,791,759</b>	<b>0.38%</b>
<b>Switzerland 1.86% (30 June 2023: 2.36%)</b>					
Alcon Finance Corp.	480,000	2.75%	23/9/2026	453,918	0.02%
Argentum Netherlands BV for Swiss Re Ltd.	725,000	5.75%	15/8/2050	718,291	0.04%
Cloverie plc for Zurich Insurance Co., Ltd.	900,000	5.63%	24/6/2046	890,146	0.05%
Holcim Finance US LLC	405,000	3.50%	22/9/2026	388,817	0.02%
Nestle Holdings, Inc.	975,000	3.50%	24/9/2025	955,392	0.05%
Novartis Capital Corp.	1,772,000	3.00%	20/11/2025	1,723,962	0.10%
Novartis Capital Corp.	1,300,000	2.00%	14/2/2027	1,210,839	0.07%
Novartis Capital Corp.	1,005,000	3.10%	17/5/2027	959,861	0.05%
Roche Holdings, Inc.	485,000	3.00%	10/11/2025	471,996	0.03%
Roche Holdings, Inc.	485,000	0.99%	5/3/2026	453,664	0.02%
Roche Holdings, Inc.	885,000	2.63%	15/5/2026	847,161	0.05%
Roche Holdings, Inc.	919,000	2.38%	28/1/2027	861,365	0.05%
Tyco Electronics Group SA	406,000	3.70%	15/2/2026	396,379	0.02%
UBS AG	1,125,000	5.80%	11/9/2025	1,128,808	0.06%
UBS AG	950,000	1.25%	1/6/2026	878,974	0.05%
UBS AG	1,495,000	1.25%	7/8/2026	1,373,534	0.08%
UBS Group AG	2,470,000	4.13%	24/9/2025	2,422,323	0.13%
UBS Group AG	1,982,000	4.13%	15/4/2026	1,931,766	0.11%
UBS Group AG	1,925,000	4.55%	17/4/2026	1,892,050	0.11%
UBS Group AG	1,525,000	2.19%	5/6/2026	1,474,420	0.08%
UBS Group AG	1,390,000	6.37%	15/7/2026	1,397,037	0.08%
UBS Group AG	1,715,000	5.71%	12/1/2027	1,716,118	0.10%
UBS Group AG	1,150,000	1.36%	30/1/2027	1,073,557	0.06%
UBS Group AG	1,975,000	1.31%	2/2/2027	1,840,699	0.10%
UBS Group AG	1,655,000	4.70%	5/8/2027	1,624,502	0.09%
UBS Group AG	1,860,000	1.49%	10/8/2027	1,706,217	0.09%
UBS Group AG	1,378,000	6.33%	22/12/2027	1,399,756	0.08%
UBS Group AG	1,025,000	4.75%	12/5/2028	1,003,050	0.06%
Willow No 2 Ireland PLC for Zurich Insurance Co., Ltd.	200,000	4.25%	1/10/2045	193,908	0.01%
				<b>33,388,510</b>	<b>1.86%</b>
<b>Taiwan 0.22% (30 June 2023: 0.17%)</b>					
TSMC Arizona Corp.	1,255,000	1.75%	25/10/2026	1,161,653	0.06%
TSMC Arizona Corp.	880,000	3.88%	22/4/2027	850,774	0.05%
TSMC Global Ltd.	1,120,000	0.75%	28/9/2025	1,058,230	0.06%
TSMC Global Ltd.	965,000	1.25%	23/4/2026	899,240	0.05%
				<b>3,969,897</b>	<b>0.22%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Thailand 0.03% (30 June 2023: 0.00%)</b>					
Minor International PCL	250,000	2.70%	Perpetual	235,940	0.01%
Muang Thai Life Assurance PCL	275,000	3.55%	27/1/2037	259,269	0.02%
				<b>495,209</b>	<b>0.03%</b>
<b>United Arab Emirates 0.31% (30 June 2023: 0.33%)</b>					
Aldar Sukuk Ltd.	375,000	4.75%	29/9/2025	370,582	0.02%
DIB Sukuk Ltd.	1,350,000	2.95%	16/1/2026	1,296,474	0.07%
DIB Sukuk Ltd.	900,000	1.96%	22/6/2026	838,846	0.05%
DIB Sukuk Ltd.	700,000	2.74%	16/2/2027	653,914	0.04%
Emaar Sukuk Ltd.	675,000	3.64%	15/9/2026	646,963	0.04%
MAF Sukuk Ltd.	400,000	4.50%	3/11/2025	394,343	0.02%
NBK Tier 1 Ltd.	650,000	3.63%	Perpetual	601,685	0.03%
Nbk Tier 2 Ltd.	250,000	2.50%	24/11/2030	236,277	0.01%
Tabreed Sukuk Spc Ltd.	450,000	5.50%	31/10/2025	450,462	0.03%
				<b>5,489,546</b>	<b>0.31%</b>
<b>United Kingdom 5.56% (30 June 2023: 5.59%)</b>					
ANZ New Zealand Int'l Ltd.	950,000	1.25%	22/6/2026	878,613	0.05%
Ashtead Capital, Inc.	580,000	1.50%	12/8/2026	528,851	0.03%
Astrazeneca Finance LLC	1,180,000	1.20%	28/5/2026	1,095,550	0.06%
Astrazeneca Finance LLC	1,255,000	4.80%	26/2/2027	1,247,823	0.07%
AstraZeneca plc	1,925,000	3.38%	16/11/2025	1,877,434	0.10%
AstraZeneca plc	1,005,000	0.70%	8/4/2026	930,781	0.05%
AstraZeneca plc	700,000	3.13%	12/6/2027	665,541	0.04%
BAE Systems Holdings, Inc.	736,000	3.85%	15/12/2025	717,596	0.04%
BAE Systems plc	1,050,000	5.00%	26/3/2027	1,041,960	0.06%
Barclays plc	2,505,000	4.38%	12/1/2026	2,463,791	0.14%
Barclays plc	500,000	2.85%	7/5/2026	487,456	0.03%
Barclays plc	2,050,000	5.20%	12/5/2026	2,026,191	0.11%
Barclays plc	1,570,000	5.30%	9/8/2026	1,559,663	0.09%
Barclays plc	1,584,000	7.33%	2/11/2026	1,612,216	0.09%
Barclays plc	2,027,000	5.83%	9/5/2027	2,029,100	0.11%
Barclays plc	1,405,000	6.50%	13/9/2027	1,428,213	0.08%
Barclays plc	1,775,000	2.28%	24/11/2027	1,641,693	0.09%
Barclays plc	750,000	5.67%	12/3/2028	751,014	0.04%
BAT Capital Corp.	955,000	3.22%	6/9/2026	911,474	0.05%
BAT Capital Corp.	880,000	4.70%	2/4/2027	866,301	0.05%
BAT Capital Corp.	825,000	3.56%	15/8/2027	783,390	0.04%
BAT International Finance plc	1,385,000	1.67%	25/3/2026	1,298,052	0.07%
CK Hutchison International 16 Ltd.	525,000	2.75%	3/10/2026	497,616	0.03%
CK Hutchison International 17 Ltd.	750,000	3.50%	5/4/2027	717,875	0.04%
CK Hutchison International 21 Ltd.	405,000	1.50%	15/4/2026	379,336	0.02%
Coca-Cola Europacific Partners plc	510,000	1.50%	15/1/2027	465,430	0.03%
Diageo Capital plc	815,000	1.38%	29/9/2025	775,723	0.04%
Diageo Capital plc	540,000	5.20%	24/10/2025	539,097	0.03%
Diageo Capital plc	825,000	5.38%	5/10/2026	829,390	0.05%
HSBC Holdings plc	1,405,000	4.25%	18/8/2025	1,379,824	0.08%
HSBC Holdings plc	1,485,000	4.30%	8/3/2026	1,459,655	0.08%
HSBC Holdings plc	1,782,000	3.90%	25/5/2026	1,733,644	0.10%
HSBC Holdings plc	1,108,000	2.10%	4/6/2026	1,071,228	0.06%
HSBC Holdings plc	2,360,000	4.29%	12/9/2026	2,318,402	0.13%
HSBC Holdings plc	1,690,000	7.34%	3/11/2026	1,726,521	0.10%
HSBC Holdings plc	1,405,000	4.38%	23/11/2026	1,369,136	0.08%
HSBC Holdings plc	1,248,000	1.59%	24/5/2027	1,162,797	0.06%
HSBC Holdings plc	2,135,000	5.89%	14/8/2027	2,149,863	0.12%
HSBC Holdings plc	1,485,000	2.25%	22/11/2027	1,376,416	0.08%
HSBC Holdings plc	2,900,000	4.04%	13/3/2028	2,794,041	0.16%
HSBC Holdings plc	50,000	5.60%	17/5/2028	50,194	0.00%
HSBC Holdings plc	2,500,000	4.76%	9/6/2028	2,459,080	0.14%
Imperial Brands Finance plc	1,501,000	4.25%	21/7/2025	1,478,040	0.08%
Imperial Brands Finance plc	615,000	3.50%	26/7/2026	589,778	0.03%
Legal & General Group plc	800,000	5.25%	21/3/2047	774,484	0.04%
Lloyds Banking Group plc	1,255,000	4.58%	10/12/2025	1,232,053	0.07%
Lloyds Banking Group plc	1,300,000	4.65%	24/3/2026	1,275,736	0.07%
Lloyds Banking Group plc	1,200,000	4.72%	11/8/2026	1,186,412	0.07%
Lloyds Banking Group plc	1,210,000	3.75%	11/1/2027	1,163,937	0.06%
Lloyds Banking Group plc	789,000	1.63%	11/5/2027	732,798	0.04%
Lloyds Banking Group plc	1,432,000	5.99%	7/8/2027	1,440,185	0.08%
Lloyds Banking Group plc	1,385,000	5.46%	5/1/2028	1,382,380	0.08%
Lloyds Banking Group plc	975,000	3.75%	18/3/2028	932,435	0.05%
Lseg US Finance Corp.	550,000	4.88%	28/3/2027	545,102	0.03%
LSEGA Financing plc	945,000	1.38%	6/4/2026	881,559	0.05%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mead Johnson Nutrition Co.	675,000	4.13%	15/11/2025	663,428	0.04%
Nationwide Building Society	846,000	3.90%	21/7/2025	832,109	0.05%
Nationwide Building Society	635,000	1.00%	28/8/2025	604,195	0.03%
Nationwide Building Society	1,100,000	4.00%	14/9/2026	1,056,309	0.06%
Nationwide Building Society	1,015,000	1.50%	13/10/2026	932,496	0.05%
Nationwide Building Society	1,200,000	6.56%	18/10/2027	1,224,493	0.07%
Nationwide Building Society	755,000	2.97%	16/2/2028	707,421	0.04%
NatWest Group plc	1,375,000	4.80%	5/4/2026	1,358,020	0.08%
NatWest Group plc	1,405,000	7.47%	10/11/2026	1,436,058	0.08%
NatWest Group plc	959,000	5.85%	2/3/2027	961,239	0.05%
NatWest Group plc	1,400,000	1.64%	14/6/2027	1,296,311	0.07%
NatWest Group plc	555,000	5.58%	1/3/2028	555,632	0.03%
NatWest Group plc	1,650,000	3.07%	22/5/2028	1,543,789	0.09%
NatWest Markets plc	1,150,000	1.60%	29/9/2026	1,056,315	0.06%
Phoenix Group Holdings plc	250,000	4.75%	4/9/2031	241,340	0.01%
Reckitt Benckiser Treasury Services plc	2,400,000	3.00%	26/6/2027	2,260,629	0.13%
Rolls-Royce plc	960,000	3.63%	14/10/2025	932,090	0.05%
Santander UK Group Holdings plc	425,000	4.75%	15/9/2025	418,079	0.02%
Santander UK Group Holdings plc	975,000	1.53%	21/8/2026	927,984	0.05%
Santander UK Group Holdings plc	1,480,000	6.83%	21/11/2026	1,499,116	0.08%
Santander UK Group Holdings plc	975,000	1.67%	14/6/2027	901,126	0.05%
Santander UK Group Holdings plc	1,200,000	2.47%	11/1/2028	1,107,482	0.06%
Smith & Nephew plc	445,000	5.15%	20/3/2027	443,461	0.02%
Standard Chartered plc	1,120,000	4.05%	12/4/2026	1,092,361	0.06%
Standard Chartered plc	975,000	6.17%	9/1/2027	980,971	0.05%
Standard Chartered plc	1,460,000	1.46%	14/1/2027	1,366,566	0.08%
Standard Chartered plc	370,000	4.30%	19/2/2027	358,528	0.02%
Standard Chartered plc	1,100,000	6.19%	6/7/2027	1,109,470	0.06%
Standard Chartered plc	1,550,000	2.61%	12/1/2028	1,436,278	0.08%
Standard Chartered plc	2,175,000	5.69%	14/5/2028	2,174,485	0.12%
Unilever Capital Corp.	525,000	3.10%	30/7/2025	513,938	0.03%
Unilever Capital Corp.	705,000	2.00%	28/7/2026	662,636	0.04%
Unilever Capital Corp.	825,000	2.90%	5/5/2027	782,111	0.04%
Weir Group plc	800,000	2.20%	13/5/2026	750,422	0.04%
				<b>99,899,758</b>	<b>5.56%</b>
<b>United States 65.91% (30 June 2023: 64.73%)</b>					
3M Co.	632,000	3.00%	7/8/2025	615,568	0.03%
3M Co.	532,000	2.25%	19/9/2026	499,084	0.03%
7-Eleven, Inc.	1,175,000	0.95%	10/2/2026	1,094,285	0.06%
Abbott Laboratories	559,000	3.88%	15/9/2025	551,365	0.03%
Abbott Laboratories	1,710,000	3.75%	30/11/2026	1,667,940	0.09%
AbbVie, Inc.	1,870,000	3.20%	14/5/2026	1,806,237	0.10%
AbbVie, Inc.	3,850,000	2.95%	21/11/2026	3,668,625	0.20%
AbbVie, Inc.	2,309,000	4.80%	15/3/2027	2,298,620	0.13%
Adobe, Inc.	2,425,000	2.15%	1/2/2027	2,261,053	0.13%
Adobe, Inc.	655,000	4.85%	4/4/2027	654,861	0.04%
AEP Transmission Co. LLC	505,000	3.10%	1/12/2026	480,693	0.03%
AES Corp.	905,000	3.30%	15/7/2025	881,716	0.05%
AES Corp.	755,000	1.38%	15/1/2026	707,340	0.04%
Affiliated Managers Group, Inc.	425,000	3.50%	1/8/2025	415,610	0.02%
Aflac, Inc.	380,000	1.13%	15/3/2026	354,926	0.02%
Aflac, Inc.	306,000	2.88%	15/10/2026	290,835	0.02%
AGCO Corp.	575,000	5.45%	21/3/2027	576,256	0.03%
Agilent Technologies, Inc.	255,000	3.05%	22/9/2026	242,499	0.01%
Air Lease Corp.	820,000	3.38%	1/7/2025	801,313	0.04%
Air Lease Corp.	1,430,000	2.88%	15/1/2026	1,371,943	0.08%
Air Lease Corp.	678,000	3.75%	1/6/2026	654,952	0.04%
Air Lease Corp.	400,000	5.30%	25/6/2026	398,701	0.02%
Air Lease Corp.	1,174,000	1.88%	15/8/2026	1,088,711	0.06%
Air Lease Corp.	767,000	2.20%	15/1/2027	708,370	0.04%
Air Products & Chemicals, Inc.	530,000	1.50%	15/10/2025	504,833	0.03%
Air Products & Chemicals, Inc.	725,000	1.85%	15/5/2027	665,723	0.04%
Aircastle Ltd.	710,000	5.25%	11/8/2025	704,480	0.04%
Aircastle Ltd.	625,000	4.25%	15/6/2026	609,222	0.03%
Albemarle Corp.	620,000	4.65%	1/6/2027	609,866	0.03%
Alexandria Real Estate Equities, Inc.	260,000	4.30%	15/1/2026	255,723	0.01%
Alexandria Real Estate Equities, Inc.	369,000	3.80%	15/4/2026	358,759	0.02%
Alexandria Real Estate Equities, Inc.	350,000	3.95%	15/1/2027	338,300	0.02%
Alliant Energy Finance LLC	350,000	5.40%	6/6/2027	350,795	0.02%
Allied World Assurance Co. Holdings Ltd.	500,000	4.35%	29/10/2025	499,558	0.03%
Allstate Corp.	602,000	0.75%	15/12/2025	562,939	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Allstate Corp.	555,000	3.28%	15/12/2026	530,972	0.03%
Alphabet, Inc.	1,000,000	0.45%	15/8/2025	952,052	0.05%
Alphabet, Inc.	1,930,000	2.00%	15/8/2026	1,817,255	0.10%
Altria Group, Inc.	905,000	4.40%	14/2/2026	890,362	0.05%
Altria Group, Inc.	530,000	2.63%	16/9/2026	499,408	0.03%
Amazon.com, Inc. <sup>1</sup>	1,187,000	4.60%	1/12/2025	1,179,251	0.07%
Amazon.com, Inc.	830,000	5.20%	3/12/2025	831,411	0.05%
Amazon.com, Inc.	2,480,000	1.00%	12/5/2026	2,306,736	0.13%
Amazon.com, Inc.	2,100,000	3.30%	13/4/2027	2,014,088	0.11%
Amazon.com, Inc.	1,200,000	1.20%	3/6/2027	1,083,609	0.06%
Ameren Corp.	276,000	3.65%	15/2/2026	267,623	0.01%
Ameren Corp.	630,000	5.70%	1/12/2026	634,826	0.04%
Ameren Corp.	625,000	1.95%	15/3/2027	573,949	0.03%
American Airlines 2014-1 Class A Pass Through Trust	340,959	3.70%	1/10/2026	325,505	0.02%
American Airlines 2015-1 Class A Pass Through Trust	525,180	3.38%	1/5/2027	494,168	0.03%
American Electric Power Co., Inc.	859,000	5.70%	15/8/2025	859,427	0.05%
American Electric Power Co., Inc.	430,000	1.00%	1/11/2025	404,221	0.02%
American Electric Power Co., Inc.	730,000	3.88%	15/2/2026	668,891	0.04%
American Express Co.	1,390,000	3.95%	1/8/2025	1,367,001	0.08%
American Express Co.	850,000	4.20%	6/11/2025	837,647	0.05%
American Express Co.	1,100,000	4.90%	13/2/2026	1,092,980	0.06%
American Express Co.	650,000	4.99%	1/5/2026	646,130	0.04%
American Express Co.	813,000	3.13%	20/5/2026	782,323	0.04%
American Express Co.	1,050,000	6.34%	30/10/2026	1,060,155	0.06%
American Express Co.	1,135,000	1.65%	4/11/2026	1,044,504	0.06%
American Express Co.	2,690,000	2.55%	4/3/2027	2,514,420	0.14%
American Express Co.	2,450,000	5.65%	23/4/2027	2,459,272	0.14%
American Express Co.	50,000	3.30%	3/5/2027	47,578	0.00%
American Express Co.	700,000	5.39%	28/7/2027	700,797	0.04%
American Express Co.	1,775,000	5.10%	16/2/2028	1,767,327	0.10%
American Honda Finance Corp.	710,000	1.20%	8/7/2025	680,296	0.04%
American Honda Finance Corp.	705,000	1.00%	10/9/2025	669,041	0.04%
American Honda Finance Corp.	935,000	5.80%	3/10/2025	939,750	0.05%
American Honda Finance Corp.	750,000	4.95%	9/1/2026	746,239	0.04%
American Honda Finance Corp.	230,000	4.75%	12/1/2026	228,180	0.01%
American Honda Finance Corp.	895,000	5.25%	7/7/2026	896,836	0.05%
American Honda Finance Corp.	705,000	1.30%	9/9/2026	649,200	0.04%
American Honda Finance Corp.	455,000	2.30%	9/9/2026	428,154	0.02%
American Honda Finance Corp.	505,000	2.35%	8/1/2027	472,229	0.03%
American Honda Finance Corp.	700,000	4.90%	12/3/2027	697,496	0.04%
American National Group, Inc.	475,000	5.00%	15/6/2027	464,572	0.03%
American Tower Corp.	526,000	1.30%	15/9/2025	499,952	0.03%
American Tower Corp.	485,000	4.40%	15/2/2026	476,467	0.03%
American Tower Corp.	647,000	1.60%	15/4/2026	604,002	0.03%
American Tower Corp.	605,000	1.45%	15/9/2026	554,880	0.03%
American Tower Corp.	1,005,000	3.38%	15/10/2026	960,243	0.05%
American Tower Corp.	700,000	2.75%	15/1/2027	656,861	0.04%
American Tower Corp.	275,000	3.13%	15/1/2027	260,638	0.01%
American Tower Corp.	620,000	3.65%	15/3/2027	593,728	0.03%
Ameriprise Financial, Inc.	705,000	2.88%	15/9/2026	671,186	0.04%
Amgen, Inc.	875,000	5.25%	2/3/2025	872,747	0.05%
Amgen, Inc.	1,275,000	5.51%	2/3/2026	1,274,967	0.07%
Amgen, Inc.	1,180,000	2.60%	19/8/2026	1,118,032	0.06%
Amgen, Inc.	1,750,000	2.20%	21/2/2027	1,623,553	0.09%
Amphenol Corp.	325,000	4.75%	30/3/2026	322,265	0.02%
Amphenol Corp.	380,000	5.05%	5/4/2027	379,739	0.02%
Analog Devices, Inc.	1,025,000	3.50%	5/12/2026	988,888	0.06%
Aon Corp.	600,000	8.21%	1/1/2027	634,333	0.04%
Aon Corp./Aon Global Holdings plc	500,000	2.85%	28/5/2027	469,124	0.03%
Aon Global Ltd.	785,000	3.88%	15/12/2025	767,151	0.04%
Aon North America, Inc.	775,000	5.13%	1/3/2027	773,994	0.04%
Apollo Management Holdings LP	448,000	4.40%	27/5/2026	439,405	0.02%
Appalachian Power Co.	300,000	3.30%	1/6/2027	283,519	0.02%
Apple, Inc.	1,217,000	0.55%	20/8/2025	1,155,588	0.06%
Apple, Inc.	2,315,000	0.70%	8/2/2026	2,162,618	0.12%
Apple, Inc.	3,010,000	3.25%	23/2/2026	2,927,271	0.16%
Apple, Inc.	850,000	4.42%	8/5/2026	844,854	0.05%
Apple, Inc.	2,175,000	2.45%	4/8/2026	2,065,919	0.12%
Apple, Inc.	1,930,000	2.05%	11/9/2026	1,814,626	0.10%
Apple, Inc.	2,155,000	3.35%	9/2/2027	2,078,350	0.12%
Applied Materials, Inc.	696,000	3.90%	1/10/2025	685,940	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Applied Materials, Inc.	1,200,000	3.30%	1/4/2027	1,152,756	0.06%
Arch Capital Finance LLC	519,000	4.01%	15/12/2026	502,242	0.03%
Archer-Daniels-Midland Co.	1,000,000	2.50%	11/8/2026	947,732	0.05%
Ares Capital Corp.	1,265,000	3.25%	15/7/2025	1,230,085	0.07%
Ares Capital Corp.	1,125,000	3.88%	15/1/2026	1,086,025	0.06%
Ares Capital Corp.	930,000	2.15%	15/7/2026	859,350	0.05%
Ares Capital Corp.	936,000	7.00%	15/1/2027	951,641	0.05%
Ares Capital Corp.	350,000	2.88%	15/6/2027	320,170	0.02%
Ares Finance Co. III LLC	405,000	4.13%	30/6/2051	377,900	0.02%
AT&T, Inc.	360,000	3.88%	15/1/2026	351,461	0.02%
AT&T, Inc.	1,560,000	5.54%	20/2/2026	1,560,118	0.09%
AT&T, Inc.	2,525,000	1.70%	25/3/2026	2,370,215	0.13%
AT&T, Inc.	395,000	2.95%	15/7/2026	376,750	0.02%
AT&T, Inc.	2,065,000	4.25%	1/3/2027	2,017,431	0.11%
AT&T, Inc.	2,500,000	2.30%	1/6/2027	2,312,908	0.13%
Athene Global Funding	80,000	2.55%	29/6/2025	77,543	0.00%
Athene Global Funding	250,000	1.45%	8/1/2026	234,770	0.01%
Athene Global Funding	1,595,000	5.62%	8/5/2026	1,596,053	0.09%
Athene Global Funding	386,000	1.61%	29/6/2026	357,391	0.02%
Athene Global Funding	474,000	1.73%	2/10/2026	435,139	0.02%
Athene Global Funding	305,000	2.95%	12/11/2026	287,066	0.02%
Athene Global Funding	750,000	5.34%	15/1/2027	749,025	0.04%
Athene Global Funding	1,180,000	5.52%	25/3/2027	1,181,780	0.07%
Atmos Energy Corp.	450,000	3.00%	15/6/2027	425,480	0.02%
Autodesk, Inc.	500,000	3.50%	15/6/2027	478,876	0.03%
Automatic Data Processing, Inc.	960,000	3.38%	15/9/2025	939,545	0.05%
AutoNation, Inc.	480,000	4.50%	1/10/2025	472,267	0.03%
AutoZone, Inc.	288,000	3.13%	21/4/2026	276,750	0.02%
AutoZone, Inc.	477,000	5.05%	15/7/2026	475,342	0.03%
AutoZone, Inc.	550,000	3.75%	1/6/2027	528,886	0.03%
AvalonBay Communities, Inc.	290,000	3.50%	15/11/2025	283,210	0.02%
AvalonBay Communities, Inc.	479,000	2.95%	11/5/2026	459,614	0.03%
AvalonBay Communities, Inc.	250,000	2.90%	15/10/2026	237,337	0.01%
AvalonBay Communities, Inc.	375,000	3.35%	15/5/2027	357,959	0.02%
Aviation Capital Group LLC	430,000	4.13%	1/8/2025	422,082	0.02%
Aviation Capital Group LLC	113,000	4.88%	1/10/2025	111,494	0.01%
Aviation Capital Group LLC	746,000	1.95%	30/1/2026	701,990	0.04%
Aviation Capital Group LLC	798,000	1.95%	20/9/2026	735,303	0.04%
Avnet, Inc.	575,000	4.63%	15/4/2026	564,523	0.03%
Bacardi Ltd.	515,000	2.75%	15/7/2026	486,595	0.03%
Bain Capital Specialty Finance, Inc.	275,000	2.95%	10/3/2026	258,693	0.01%
Bain Capital Specialty Finance, Inc.	275,000	2.55%	13/10/2026	252,188	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	580,000	2.06%	15/12/2026	538,293	0.03%
Baltimore Gas & Electric Co.	355,000	2.40%	15/8/2026	335,210	0.02%
Bank of America Corp.	1,905,000	3.88%	1/8/2025	1,875,616	0.10%
Bank of America Corp.	1,906,000	4.45%	3/3/2026	1,873,703	0.10%
Bank of America Corp.	2,450,000	3.50%	19/4/2026	2,376,075	0.13%
Bank of America Corp.	2,875,000	1.32%	19/6/2026	2,756,293	0.15%
Bank of America Corp.	1,925,000	4.83%	22/7/2026	1,906,234	0.11%
Bank of America Corp.	325,000	6.22%	15/9/2026	331,353	0.02%
Bank of America Corp.	1,950,000	4.25%	22/10/2026	1,900,664	0.11%
Bank of America Corp.	2,400,000	1.20%	24/10/2026	2,264,498	0.13%
Bank of America Corp.	2,820,000	5.08%	20/1/2027	2,802,238	0.16%
Bank of America Corp.	2,650,000	1.66%	11/3/2027	2,484,731	0.14%
Bank of America Corp.	2,825,000	3.56%	23/4/2027	2,731,996	0.15%
Bank of America Corp.	5,545,000	1.73%	22/7/2027	5,138,194	0.29%
Bank of America Corp.	1,410,000	5.93%	15/9/2027	1,424,505	0.08%
Bank of America Corp.	2,370,000	3.82%	20/1/2028	2,284,974	0.13%
Bank of America Corp.	2,575,000	2.55%	4/2/2028	2,403,145	0.13%
Bank of America Corp.	2,375,000	3.71%	24/4/2028	2,275,147	0.13%
Bank of America Corp.	425,000	4.38%	27/4/2028	414,810	0.02%
Bank of America NA	1,915,000	5.65%	18/8/2025	1,920,920	0.11%
Bank of America NA	1,965,000	5.53%	18/8/2026	1,978,466	0.11%
Bank of New York Mellon	250,000	5.15%	22/5/2026	249,614	0.01%
Bank of New York Mellon Corp.	310,000	3.95%	18/11/2025	304,736	0.02%
Bank of New York Mellon Corp.	675,000	0.75%	28/1/2026	629,772	0.04%
Bank of New York Mellon Corp.	645,000	2.80%	4/5/2026	618,901	0.03%
Bank of New York Mellon Corp.	1,230,000	4.41%	24/7/2026	1,215,997	0.07%
Bank of New York Mellon Corp.	645,000	2.45%	17/8/2026	611,164	0.03%
Bank of New York Mellon Corp.	535,000	1.05%	15/10/2026	488,486	0.03%
Bank of New York Mellon Corp.	1,950,000	2.05%	26/1/2027	1,815,004	0.10%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.	1,415,000	4.95%	26/4/2027	1,406,322	0.08%
Bank of New York Mellon Corp.	775,000	3.44%	7/2/2028	741,280	0.04%
Bank of Nova Scotia	1,230,000	4.75%	2/2/2026	1,217,473	0.07%
Bank OZK	250,000	2.75%	1/10/2031	199,583	0.01%
BankUnited, Inc.	405,000	4.88%	17/11/2025	397,613	0.02%
Barings BDC, Inc.	330,000	3.30%	23/11/2026	304,821	0.02%
Baxalta, Inc.	718,000	4.00%	23/6/2025	707,438	0.04%
Baxter International, Inc.	675,000	2.60%	15/8/2026	637,688	0.04%
Baxter International, Inc.	1,480,000	1.92%	1/2/2027	1,356,288	0.08%
Bayer US Finance LLC	860,000	6.13%	21/11/2026	868,968	0.05%
Becton Dickinson & Co.	1,650,000	3.70%	6/6/2027	1,588,013	0.09%
Berkshire Hathaway Finance Corp.	435,000	2.30%	15/3/2027	407,669	0.02%
Berkshire Hathaway, Inc.	2,380,000	3.13%	15/3/2026	2,304,804	0.13%
Berry Global, Inc.	1,490,000	1.57%	15/1/2026	1,400,255	0.08%
Berry Global, Inc.	559,000	4.88%	15/7/2026	548,767	0.03%
Berry Global, Inc.	329,000	1.65%	15/1/2027	299,513	0.02%
Biogen, Inc.	1,730,000	4.05%	15/9/2025	1,699,725	0.09%
Bio-Rad Laboratories, Inc.	425,000	3.30%	15/3/2027	402,456	0.02%
Black Hills Corp.	100,000	3.95%	15/1/2026	97,552	0.01%
Black Hills Corp.	275,000	3.15%	15/1/2027	260,544	0.01%
BlackRock TCP Capital Corp.	300,000	2.85%	9/2/2026	283,187	0.02%
BlackRock, Inc.	385,000	3.20%	15/3/2027	369,782	0.02%
Blackstone Private Credit Fund	823,000	7.05%	29/9/2025	830,950	0.05%
Blackstone Private Credit Fund	1,300,000	2.63%	15/12/2026	1,189,333	0.07%
Blackstone Private Credit Fund	675,000	3.25%	15/3/2027	623,207	0.03%
Blackstone Secured Lending Fund	825,000	3.63%	15/1/2026	792,008	0.04%
Blackstone Secured Lending Fund	750,000	2.75%	16/9/2026	694,399	0.04%
Block Financial LLC	385,000	5.25%	1/10/2025	381,976	0.02%
Blue Owl Capital Corp.	519,000	3.75%	22/7/2025	506,004	0.03%
Blue Owl Capital Corp.	515,000	4.25%	15/1/2026	499,505	0.03%
Blue Owl Capital Corp.	985,000	3.40%	15/7/2026	928,078	0.05%
Blue Owl Capital Corp.	400,000	2.63%	15/1/2027	365,642	0.02%
Blue Owl Capital Corp. II	350,000	8.45%	15/11/2026	360,823	0.02%
Blue Owl Capital Corp. III	950,000	3.13%	13/4/2027	868,301	0.05%
Blue Owl Credit Income Corp.	185,000	3.13%	23/9/2026	171,544	0.01%
Blue Owl Credit Income Corp.	680,000	4.70%	8/2/2027	646,847	0.04%
Blue Owl Technology Finance Corp.	634,000	4.75%	15/12/2025	613,513	0.03%
Blue Owl Technology Finance Corp.	396,000	3.75%	17/6/2026	369,244	0.02%
Blue Owl Technology Finance Corp.	575,000	2.50%	15/1/2027	516,408	0.03%
BMW US Capital LLC	828,000	5.30%	11/8/2025	826,939	0.05%
BMW US Capital LLC	525,000	3.45%	1/4/2027	503,352	0.03%
BNSF Funding Trust I	450,000	6.61%	15/12/2055	449,587	0.03%
Boardwalk Pipelines LP	595,000	5.95%	1/6/2026	598,213	0.03%
Boeing Co.	248,000	2.60%	30/10/2025	237,147	0.01%
Boeing Co.	1,365,000	2.75%	1/2/2026	1,296,213	0.07%
Boeing Co.	5,265,000	2.20%	4/2/2026	4,952,335	0.28%
Boeing Co.	475,000	3.10%	1/5/2026	450,653	0.03%
Boeing Co.	400,000	2.25%	15/6/2026	372,523	0.02%
Boeing Co.	1,180,000	2.70%	1/2/2027	1,088,135	0.06%
Boeing Co.	1,980,000	5.04%	1/5/2027	1,936,555	0.11%
Boeing Co.	1,055,000	6.26%	1/5/2027	1,062,648	0.06%
Booking Holdings, Inc.	911,000	3.60%	1/6/2026	885,911	0.05%
BorgWarner, Inc.	441,000	5.00%	1/10/2025	436,337	0.02%
Boston Properties LP	850,000	3.65%	1/2/2026	820,301	0.05%
Boston Properties LP	850,000	2.75%	1/10/2026	792,999	0.04%
BP Capital Markets America, Inc.	905,000	3.80%	21/9/2025	889,391	0.05%
BP Capital Markets America, Inc.	885,000	3.41%	11/2/2026	860,420	0.05%
BP Capital Markets America, Inc.	835,000	3.12%	4/5/2026	803,882	0.04%
BP Capital Markets America, Inc.	850,000	3.02%	16/1/2027	807,531	0.05%
BP Capital Markets America, Inc.	735,000	3.54%	6/4/2027	706,603	0.04%
BP Capital Markets America, Inc.	585,000	3.59%	14/4/2027	562,782	0.03%
Brighthouse Financial Global Funding	485,000	1.55%	24/5/2026	448,503	0.03%
Brighthouse Financial Global Funding	825,000	5.55%	9/4/2027	822,118	0.05%
Brighthouse Financial, Inc.	700,000	3.70%	22/6/2027	665,158	0.04%
Bristol-Myers Squibb Co.	1,034,000	0.75%	13/11/2025	973,435	0.05%
Bristol-Myers Squibb Co.	1,025,000	4.95%	20/2/2026	1,021,892	0.06%
Bristol-Myers Squibb Co.	1,700,000	3.20%	15/6/2026	1,638,979	0.09%
Bristol-Myers Squibb Co.	1,100,000	4.90%	22/2/2027	1,097,191	0.06%
Bristol-Myers Squibb Co.	500,000	3.25%	27/2/2027	477,619	0.03%
Bristol-Myers Squibb Co.	500,000	1.13%	13/11/2027	441,311	0.02%
Brixmor Operating Partnership LP	580,000	4.13%	15/6/2026	565,253	0.03%

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Brixmor Operating Partnership LP	380,000	3.90%	15/3/2027	365,062	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	2,850,000	3.88%	15/1/2027	2,758,717	0.15%
Broadcom, Inc.	905,000	3.15%	15/11/2025	877,093	0.05%
Broadcom, Inc.	755,000	3.46%	15/9/2026	726,450	0.04%
Broadridge Financial Solutions, Inc.	500,000	3.40%	27/6/2026	480,594	0.03%
Brooklyn Union Gas Co.	500,000	3.41%	10/3/2026	480,549	0.03%
Bunge Ltd. Finance Corp.	503,000	1.63%	17/8/2025	481,228	0.03%
Bunge Ltd. Finance Corp.	685,000	3.25%	15/8/2026	655,567	0.04%
Burlington Northern Santa Fe LLC	435,000	3.65%	1/9/2025	426,470	0.02%
Burlington Northern Santa Fe LLC	360,000	7.00%	15/12/2025	369,062	0.02%
Camden Property Trust	505,000	5.85%	3/11/2026	512,374	0.03%
Campbell Soup Co.	330,000	5.30%	20/3/2026	329,237	0.02%
Campbell Soup Co.	525,000	5.20%	19/3/2027	525,757	0.03%
Cantor Fitzgerald LP	350,000	4.50%	14/4/2027	337,669	0.02%
Capital One Financial Corp.	1,475,000	4.20%	29/10/2025	1,443,743	0.08%
Capital One Financial Corp.	628,000	2.64%	3/3/2026	614,547	0.03%
Capital One Financial Corp.	1,415,000	4.99%	24/7/2026	1,402,636	0.08%
Capital One Financial Corp.	1,568,000	3.75%	28/7/2026	1,513,787	0.08%
Capital One Financial Corp.	380,000	3.75%	9/3/2027	364,896	0.02%
Capital One Financial Corp.	730,000	7.15%	29/10/2027	754,076	0.04%
Capital One Financial Corp.	2,000,000	1.88%	2/11/2027	1,834,022	0.10%
Capital One Financial Corp.	1,000,000	4.93%	10/5/2028	987,001	0.06%
Cardinal Health, Inc.	455,000	3.75%	15/9/2025	445,444	0.02%
Cardinal Health, Inc.	1,000,000	3.41%	15/6/2027	952,467	0.05%
Cargill, Inc.	700,000	4.88%	10/10/2025	696,564	0.04%
Cargill, Inc.	475,000	0.75%	2/2/2026	443,356	0.02%
Cargill, Inc.	597,000	4.50%	24/6/2026	589,625	0.03%
Cargill, Inc.	452,000	3.63%	22/4/2027	436,375	0.02%
Carrier Global Corp.	1,230,000	2.49%	15/2/2027	1,151,707	0.06%
Caterpillar Financial Services Corp.	675,000	5.15%	11/8/2025	673,819	0.04%
Caterpillar Financial Services Corp.	760,000	3.65%	12/8/2025	746,376	0.04%
Caterpillar Financial Services Corp.	935,000	0.80%	13/11/2025	881,502	0.05%
Caterpillar Financial Services Corp.	849,000	4.80%	6/1/2026	844,821	0.05%
Caterpillar Financial Services Corp.	530,000	5.05%	27/2/2026	530,002	0.03%
Caterpillar Financial Services Corp.	641,000	0.90%	2/3/2026	597,922	0.03%
Caterpillar Financial Services Corp.	1,130,000	4.35%	15/5/2026	1,114,765	0.06%
Caterpillar Financial Services Corp.	290,000	2.40%	9/8/2026	274,607	0.02%
Caterpillar Financial Services Corp.	450,000	1.15%	14/9/2026	413,576	0.02%
Caterpillar Financial Services Corp.	510,000	4.50%	8/1/2027	504,868	0.03%
Caterpillar Financial Services Corp.	492,000	1.70%	8/1/2027	454,301	0.03%
Cboe Global Markets, Inc.	700,000	3.65%	12/1/2027	675,214	0.04%
CBRE Services, Inc.	590,000	4.88%	1/3/2026	583,324	0.03%
CDW LLC/CDW Finance Corp.	1,100,000	2.67%	1/12/2026	1,029,063	0.06%
Celanese US Holdings LLC	380,000	1.40%	5/8/2026	348,807	0.02%
CenterPoint Energy Houston Electric LLC	280,000	2.40%	1/9/2026	264,084	0.01%
CenterPoint Energy Houston Electric LLC	350,000	3.00%	1/2/2027	333,934	0.02%
CenterPoint Energy, Inc.	405,000	1.45%	1/6/2026	376,377	0.02%
CenterPoint Energy, Inc.	394,000	5.25%	10/8/2026	393,085	0.02%
CF Industries, Inc.	780,000	4.50%	1/12/2026	761,250	0.04%
Charles Schwab Corp.	420,000	3.45%	13/2/2026	407,670	0.02%
Charles Schwab Corp.	1,175,000	0.90%	11/3/2026	1,090,283	0.06%
Charles Schwab Corp.	800,000	1.15%	13/5/2026	740,140	0.04%
Charles Schwab Corp.	1,050,000	5.88%	24/8/2026	1,061,883	0.06%
Charles Schwab Corp.	2,275,000	2.45%	3/3/2027	2,121,679	0.12%
Charles Schwab Corp.	1,400,000	3.30%	1/4/2027	1,335,667	0.07%
Charter Communications Operating LLC/Charter Communications Operating Capital	996,000	4.91%	23/7/2025	987,506	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	1,370,000	6.15%	10/11/2026	1,382,811	0.08%
Chevron Corp.	755,000	3.33%	17/11/2025	737,507	0.04%
Chevron Corp.	2,155,000	2.95%	16/5/2026	2,074,001	0.12%
Chevron Corp.	1,105,000	2.00%	11/5/2027	1,021,038	0.06%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	780,000	3.40%	1/12/2026	744,579	0.04%
Chevron USA, Inc.	784,000	0.69%	12/8/2025	746,775	0.04%
Chubb INA Holdings LLC	1,480,000	3.35%	3/5/2026	1,431,964	0.08%
Cigna Group	704,000	3.25%	15/4/2025	691,303	0.04%
Cigna Group	871,000	4.50%	25/2/2026	858,626	0.05%
Cigna Group	550,000	5.69%	15/3/2026	549,509	0.03%
Cigna Group	327,000	1.25%	15/3/2026	305,391	0.02%
Cigna Group	1,225,000	3.40%	1/3/2027	1,171,093	0.07%
Cintas Corp. No 2	1,050,000	3.70%	1/4/2027	1,010,898	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cisco Systems, Inc.	900,000	4.90%	26/2/2026	898,883	0.05%
Cisco Systems, Inc.	725,000	2.95%	28/2/2026	700,773	0.04%
Cisco Systems, Inc.	1,400,000	2.50%	20/9/2026	1,330,670	0.07%
Cisco Systems, Inc.	1,980,000	4.80%	26/2/2027	1,974,492	0.11%
Citadel Finance LLC	505,000	3.38%	9/3/2026	480,330	0.03%
Citadel LP	530,000	4.88%	15/1/2027	516,943	0.03%
Citibank NA	1,715,000	5.86%	29/9/2025	1,723,590	0.10%
Citibank NA	1,955,000	5.44%	30/4/2026	1,961,935	0.11%
Citibank NA	1,900,000	5.49%	4/12/2026	1,909,383	0.11%
Citigroup, Inc.	1,350,000	5.50%	13/9/2025	1,348,503	0.08%
Citigroup, Inc.	1,924,000	3.70%	12/1/2026	1,874,106	0.10%
Citigroup, Inc.	1,463,000	4.60%	9/3/2026	1,439,725	0.08%
Citigroup, Inc.	1,915,000	3.40%	1/5/2026	1,849,217	0.10%
Citigroup, Inc.	2,569,000	5.61%	29/9/2026	2,568,038	0.14%
Citigroup, Inc.	2,875,000	3.20%	21/10/2026	2,740,329	0.15%
Citigroup, Inc.	900,000	4.30%	20/11/2026	878,599	0.05%
Citigroup, Inc.	2,295,000	1.12%	28/1/2027	2,141,240	0.12%
Citigroup, Inc.	2,425,000	1.46%	9/6/2027	2,248,069	0.13%
Citigroup, Inc.	2,550,000	3.89%	10/1/2028	2,462,725	0.14%
Citigroup, Inc.	1,805,000	3.07%	24/2/2028	1,703,640	0.09%
Citigroup, Inc.	1,500,000	4.66%	24/5/2028	1,475,748	0.08%
Citizens Bank NA	530,000	3.75%	18/2/2026	513,051	0.03%
Citizens Financial Group, Inc.	375,000	4.30%	3/12/2025	366,737	0.02%
Citizens Financial Group, Inc.	505,000	2.85%	27/7/2026	477,154	0.03%
Cleco Corporate Holdings LLC	530,000	3.74%	1/5/2026	510,130	0.03%
CMS Energy Corp.	240,000	3.00%	15/5/2026	229,705	0.01%
CNA Financial Corp.	475,000	4.50%	1/3/2026	467,756	0.03%
CNH Industrial Capital LLC	418,000	5.45%	14/10/2025	417,829	0.02%
CNH Industrial Capital LLC	555,000	1.88%	15/1/2026	525,462	0.03%
CNH Industrial Capital LLC	550,000	1.45%	15/7/2026	508,418	0.03%
CNO Global Funding	580,000	1.75%	7/10/2026	530,935	0.03%
CNO Global Funding	625,000	5.88%	4/6/2027	627,124	0.03%
Coca-Cola Co.	2,075,000	1.45%	1/6/2027	1,896,241	0.11%
Coca-Cola Consolidated, Inc.	411,000	3.80%	25/11/2025	401,828	0.02%
Colgate-Palmolive Co.	560,000	3.10%	15/8/2025	547,646	0.03%
Colgate-Palmolive Co.	505,000	4.80%	2/3/2026	503,809	0.03%
Colonial Pipeline Co.	399,000	3.75%	1/10/2025	390,369	0.02%
Columbia Pipelines Holding Co. LLC	436,000	6.06%	15/8/2026	439,411	0.02%
Comcast Corp.	1,275,000	3.38%	15/8/2025	1,249,078	0.07%
Comcast Corp.	2,681,000	3.95%	15/10/2025	2,638,734	0.15%
Comcast Corp.	745,000	5.25%	7/11/2025	744,513	0.04%
Comcast Corp.	2,155,000	3.15%	1/3/2026	2,083,446	0.12%
Comcast Corp.	1,400,000	2.35%	15/1/2027	1,311,043	0.07%
Comcast Corp.	1,100,000	3.30%	1/2/2027	1,054,336	0.06%
Comcast Corp.	800,000	3.30%	1/4/2027	765,081	0.04%
Comerica Bank	390,000	4.00%	27/7/2025	381,425	0.02%
CommonSpirit Health	425,000	1.55%	1/10/2025	403,849	0.02%
Commonwealth Edison Co.	450,000	2.55%	15/6/2026	428,578	0.02%
Conagra Brands, Inc.	950,000	4.60%	1/11/2025	938,604	0.05%
Conagra Brands, Inc.	460,000	5.30%	1/10/2026	459,498	0.03%
Connecticut Light & Power Co.	255,000	0.75%	1/12/2025	239,184	0.01%
Connecticut Light & Power Co.	545,000	3.20%	15/3/2027	519,732	0.03%
Constellation Brands, Inc.	415,000	4.40%	15/11/2025	409,408	0.02%
Constellation Brands, Inc.	339,000	4.75%	1/12/2025	335,376	0.02%
Constellation Brands, Inc.	375,000	5.00%	2/2/2026	374,045	0.02%
Constellation Brands, Inc.	525,000	3.70%	6/12/2026	507,021	0.03%
Constellation Brands, Inc.	675,000	3.50%	9/5/2027	644,329	0.04%
Constellation Brands, Inc.	400,000	4.35%	9/5/2027	390,438	0.02%
Continental Resources, Inc.	775,000	2.27%	15/11/2026	719,292	0.04%
COPT Defense Properties LP	430,000	2.25%	15/3/2026	406,018	0.02%
Corebridge Financial, Inc.	1,675,000	3.65%	5/4/2027	1,603,576	0.09%
Corebridge Global Funding	600,000	0.90%	22/9/2025	567,048	0.03%
Corebridge Global Funding	660,000	5.35%	24/6/2026	659,793	0.04%
Corebridge Global Funding	500,000	5.75%	2/7/2026	501,793	0.03%
Costco Wholesale Corp.	1,000,000	1.38%	20/6/2027	908,579	0.05%
Coterra Energy, Inc.	715,000	3.90%	15/5/2027	687,582	0.04%
Cox Communications, Inc.	1,065,000	3.35%	15/9/2026	1,018,468	0.06%
Crown Castle, Inc.	430,000	1.35%	15/7/2025	411,426	0.02%
Crown Castle, Inc.	900,000	4.45%	15/2/2026	884,196	0.05%
Crown Castle, Inc.	712,000	3.70%	15/6/2026	688,161	0.04%
Crown Castle, Inc.	763,000	1.05%	15/7/2026	698,325	0.04%

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Crown Castle, Inc.	860,000	2.90%	15/3/2027	807,246	0.04%
CSX Corp.	590,000	3.35%	1/11/2025	574,725	0.03%
CSX Corp.	815,000	2.60%	1/11/2026	770,515	0.04%
CSX Corp.	815,000	3.25%	1/6/2027	778,065	0.04%
CubeSmart LP	330,000	4.00%	15/11/2025	322,432	0.02%
CubeSmart LP	348,000	3.13%	1/9/2026	331,458	0.02%
Cummins, Inc.	460,000	0.75%	1/9/2025	436,844	0.02%
CVS Health Corp.	700,000	4.10%	25/3/2025	691,886	0.04%
CVS Health Corp.	2,655,000	3.88%	20/7/2025	2,607,120	0.15%
CVS Health Corp.	1,355,000	5.00%	20/2/2026	1,344,742	0.07%
CVS Health Corp.	1,575,000	2.88%	1/6/2026	1,500,306	0.08%
CVS Health Corp.	700,000	3.00%	15/8/2026	666,804	0.04%
CVS Health Corp.	950,000	3.63%	1/4/2027	911,280	0.05%
CVS Health Corp.	350,000	6.25%	1/6/2027	359,276	0.02%
Daimler Truck Finance North America LLC	560,000	5.15%	16/1/2026	557,163	0.03%
Daimler Truck Finance North America LLC	1,205,000	2.00%	14/12/2026	1,113,460	0.06%
Daimler Truck Finance North America LLC	805,000	5.00%	15/1/2027	799,088	0.04%
Danaher Corp.	615,000	3.35%	15/9/2025	601,883	0.03%
Darden Restaurants, Inc.	500,000	3.85%	1/5/2027	480,392	0.03%
DCP Midstream Operating LP	512,000	5.38%	15/7/2025	509,976	0.03%
Dell International LLC/EMC Corp.	985,000	5.85%	15/7/2025	986,703	0.05%
Dell International LLC/EMC Corp.	2,272,000	6.02%	15/6/2026	2,295,933	0.13%
Dell International LLC/EMC Corp.	1,690,000	4.90%	1/10/2026	1,673,473	0.09%
Delta Air Lines, Inc./SkyMiles IP Ltd.	990,244	4.50%	20/10/2025	978,667	0.05%
Devon Energy Corp.	360,000	5.85%	15/12/2025	360,863	0.02%
Diamondback Energy, Inc.	1,025,000	3.25%	1/12/2026	979,181	0.05%
Diamondback Energy, Inc.	585,000	5.20%	18/4/2027	585,248	0.03%
Discover Bank	435,000	4.25%	13/3/2026	424,260	0.02%
Discover Bank	900,000	3.45%	27/7/2026	859,602	0.05%
Discover Financial Services	550,000	4.50%	30/1/2026	538,730	0.03%
Discover Financial Services	1,050,000	4.10%	9/2/2027	1,009,245	0.06%
Discovery Communications LLC	525,000	4.90%	11/3/2026	517,379	0.03%
DOC DR LLC	275,000	4.30%	15/3/2027	268,996	0.02%
Dollar General Corp.	500,000	4.15%	1/11/2025	490,471	0.03%
Dollar General Corp.	575,000	3.88%	15/4/2027	552,671	0.03%
Dominion Energy, Inc.	710,000	3.90%	1/10/2025	695,239	0.04%
Dominion Energy, Inc.	510,000	1.45%	15/4/2026	475,175	0.03%
Dominion Energy, Inc.	305,000	2.85%	15/8/2026	289,509	0.02%
Dominion Energy, Inc.	400,000	3.60%	15/3/2027	382,986	0.02%
Dover Corp.	405,000	3.15%	15/11/2025	392,409	0.02%
DR Horton, Inc.	514,000	2.60%	15/10/2025	495,319	0.03%
DR Horton, Inc.	510,000	1.30%	15/10/2026	466,457	0.03%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance	385,000	3.88%	15/2/2026	365,030	0.02%
DTE Electric Co.	300,000	4.85%	1/12/2026	299,737	0.02%
DTE Energy Co.	622,000	2.85%	1/10/2026	588,944	0.03%
Duke Energy Carolinas LLC	575,000	2.95%	1/12/2026	547,983	0.03%
Duke Energy Corp.	555,000	0.90%	15/9/2025	525,426	0.03%
Duke Energy Corp.	479,000	5.00%	8/12/2025	476,750	0.03%
Duke Energy Corp.	1,435,000	2.65%	1/9/2026	1,357,041	0.08%
Duke Energy Corp.	525,000	4.85%	5/1/2027	520,895	0.03%
Duke Energy Corp.	450,000	3.25%	15/1/2082	404,071	0.02%
Duke Energy Florida LLC	665,000	3.20%	15/1/2027	635,090	0.04%
Duke Energy Progress LLC	525,000	3.25%	15/8/2025	513,378	0.03%
DuPont de Nemours, Inc.	1,775,000	4.49%	15/11/2025	1,751,146	0.10%
DXC Technology Co.	600,000	1.80%	15/9/2026	550,837	0.03%
eBay, Inc.	310,000	5.90%	22/11/2025	311,630	0.02%
eBay, Inc.	700,000	1.40%	10/5/2026	651,192	0.04%
eBay, Inc.	800,000	3.60%	5/6/2027	767,786	0.04%
Ecolab, Inc.	750,000	2.70%	1/11/2026	710,228	0.04%
Ecolab, Inc.	355,000	1.65%	1/2/2027	326,621	0.02%
Edison International	476,000	4.70%	15/8/2025	470,360	0.03%
Edison International	550,000	5.75%	15/6/2027	555,225	0.03%
EIDP, Inc.	528,000	1.70%	15/7/2025	508,105	0.03%
EIDP, Inc.	600,000	4.50%	15/5/2026	591,825	0.03%
Electronic Arts, Inc.	327,000	4.80%	1/3/2026	324,634	0.02%
Elevance Health, Inc.	460,000	5.35%	15/10/2025	459,544	0.03%
Elevance Health, Inc.	410,000	4.90%	8/2/2026	406,746	0.02%
Elevance Health, Inc.	725,000	1.50%	15/3/2026	680,526	0.04%
Eli Lilly & Co.	1,755,000	4.50%	9/2/2027	1,740,182	0.10%
Emerson Electric Co.	730,000	0.88%	15/10/2026	666,028	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Energy Partners LP	535,000	5.88%	15/10/2025	536,256	0.03%
Energy Transfer LP	214,000	5.95%	1/12/2025	214,573	0.01%
Energy Transfer LP	880,000	4.75%	15/1/2026	869,733	0.05%
Energy Transfer LP	484,000	3.90%	15/7/2026	468,676	0.03%
Energy Transfer LP	2,200,000	6.05%	1/12/2026	2,229,527	0.12%
Energy Transfer LP	915,000	5.50%	1/6/2027	917,879	0.05%
EnLink Midstream Partners LP	716,000	4.85%	15/7/2026	702,770	0.04%
Enstar Finance LLC	250,000	5.75%	1/9/2040	246,002	0.01%
Enstar Finance LLC	450,000	5.50%	15/1/2042	434,552	0.02%
Enterprise Products Operating LLC	585,000	3.50%	1/4/2026	568,423	0.03%
Entergy Corp.	721,000	0.90%	15/9/2025	682,325	0.04%
Entergy Corp.	791,000	2.95%	1/9/2026	750,226	0.04%
Entergy Louisiana LLC	405,000	2.40%	1/10/2026	380,786	0.02%
Enterprise Products Operating LLC	755,000	5.05%	10/1/2026	753,173	0.04%
Enterprise Products Operating LLC	905,000	3.70%	15/2/2026	882,107	0.05%
Enterprise Products Operating LLC	1,700,000	4.60%	11/1/2027	1,683,561	0.09%
Enterprise Products Operating LLC	528,000	3.95%	15/2/2027	513,126	0.03%
EOG Resources, Inc.	791,000	4.15%	15/1/2026	778,911	0.04%
EPR Properties	425,000	4.75%	15/12/2026	410,841	0.02%
EQT Corp.	350,000	3.13%	15/5/2026	334,398	0.02%
Equifax, Inc.	419,000	2.60%	15/12/2025	401,450	0.02%
Equinix, Inc.	483,000	1.25%	15/7/2025	461,486	0.03%
Equinix, Inc.	594,000	1.00%	15/9/2025	562,296	0.03%
Equinix, Inc.	700,000	1.45%	15/5/2026	649,859	0.04%
Equinix, Inc.	660,000	2.90%	18/11/2026	623,162	0.03%
Equitable Financial Life Global Funding	652,000	1.40%	7/7/2025	624,552	0.03%
Equitable Financial Life Global Funding	438,000	5.50%	2/12/2025	437,538	0.02%
Equitable Financial Life Global Funding	465,000	1.00%	9/1/2026	434,353	0.02%
Equitable Financial Life Global Funding	377,000	1.30%	12/7/2026	346,279	0.02%
Equitable Financial Life Global Funding	350,000	1.70%	12/11/2026	320,687	0.02%
ERAC USA Finance LLC	722,000	3.80%	1/11/2025	706,171	0.04%
ERAC USA Finance LLC	687,000	3.30%	1/12/2026	656,944	0.04%
ERP Operating LP	455,000	2.85%	1/11/2026	431,662	0.02%
Essex Portfolio LP	425,000	3.38%	15/4/2026	409,989	0.02%
Essex Portfolio LP	335,000	3.63%	1/5/2027	320,429	0.02%
Estee Lauder Cos, Inc.	450,000	3.15%	15/3/2027	429,688	0.02%
Eversource Energy	280,000	2.55%	1/7/2026	266,162	0.01%
Eversource Energy	355,000	3.65%	15/8/2025	347,830	0.02%
Eversource Energy	255,000	0.80%	15/8/2025	241,596	0.01%
Eversource Energy	360,000	4.75%	15/5/2026	355,511	0.02%
Eversource Energy	260,000	1.40%	15/8/2026	238,621	0.01%
Eversource Energy	375,000	5.00%	1/1/2027	372,037	0.02%
Eversource Energy	631,000	2.90%	1/3/2027	592,488	0.03%
Exelon Corp.	675,000	3.40%	15/4/2026	653,268	0.04%
Exelon Corp.	775,000	2.75%	15/3/2027	726,542	0.04%
Expedia Group, Inc.	755,000	5.00%	15/2/2026	749,128	0.04%
Extra Space Storage LP	600,000	3.50%	1/7/2026	577,100	0.03%
Exxon Mobil Corp.	2,500,000	3.04%	1/3/2026	2,418,248	0.13%
Exxon Mobil Corp.	1,025,000	2.28%	16/8/2026	969,369	0.05%
Exxon Mobil Corp.	800,000	3.29%	19/3/2027	772,527	0.04%
F&G Global Funding	346,000	5.15%	7/7/2025	343,017	0.02%
F&G Global Funding	750,000	1.75%	30/6/2026	689,839	0.04%
F&G Global Funding	500,000	5.88%	10/6/2027	497,715	0.03%
Federal Realty OP LP	443,000	1.25%	15/2/2026	413,417	0.02%
FedEx Corp.	725,000	3.25%	1/4/2026	700,713	0.04%
Fells Point Funding Trust	1,050,000	3.05%	31/1/2027	989,477	0.06%
Ferguson Finance plc	285,000	4.25%	20/4/2027	276,331	0.02%
Fidelity & Guaranty Life Holdings, Inc.	174,000	5.50%	1/5/2025	172,836	0.01%
Fidelity National Information Services, Inc.	1,230,000	1.15%	1/3/2026	1,146,790	0.06%
Fifth Third Bancorp	550,000	1.71%	1/11/2027	504,093	0.03%
Fifth Third Bancorp	1,325,000	4.06%	25/4/2028	1,267,713	0.07%
Fifth Third Bank NA	750,000	3.95%	28/7/2025	736,759	0.04%
Fifth Third Bank NA	730,000	3.85%	15/3/2026	708,337	0.04%
Fifth Third Bank NA	400,000	2.25%	1/2/2027	370,021	0.02%
First Citizens BancShares, Inc.	40,000	3.38%	15/3/2030	38,216	0.00%
FirstEnergy Pennsylvania Electric Co.	269,000	5.15%	30/3/2026	267,237	0.01%
Fiserv, Inc.	1,925,000	3.20%	1/7/2026	1,847,771	0.10%
Fiserv, Inc.	784,000	5.15%	15/3/2027	784,476	0.04%
Fiserv, Inc.	1,000,000	2.25%	1/6/2027	922,860	0.05%
Flex Ltd.	671,000	3.75%	1/2/2026	651,098	0.04%
Florida Gas Transmission Co. LLC	540,000	4.35%	15/7/2025	531,591	0.03%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Florida Power & Light Co.	433,000	3.13%	1/12/2025	420,301	0.02%
Florida Power & Light Co.	434,000	4.45%	15/5/2026	428,825	0.02%
Florida Power & Light Co.	100,000	3.30%	30/5/2027	95,238	0.01%
Flowers Foods, Inc.	385,000	3.50%	1/10/2026	369,485	0.02%
FMC Corp.	475,000	5.15%	18/5/2026	471,829	0.03%
FMC Corp.	440,000	3.20%	1/10/2026	417,270	0.02%
FNB Corp.	375,000	5.15%	25/8/2025	368,771	0.02%
Ford Motor Co.	1,480,000	4.35%	8/12/2026	1,437,006	0.08%
Ford Motor Credit Co. LLC	1,330,000	4.13%	4/8/2025	1,305,055	0.07%
Ford Motor Credit Co. LLC	1,935,000	3.38%	13/11/2025	1,872,652	0.10%
Ford Motor Credit Co. LLC	1,130,000	4.39%	8/1/2026	1,105,944	0.06%
Ford Motor Credit Co. LLC	1,175,000	6.95%	6/3/2026	1,194,413	0.07%
Ford Motor Credit Co. LLC	775,000	6.95%	10/6/2026	789,610	0.04%
Ford Motor Credit Co. LLC	610,000	4.54%	1/8/2026	593,952	0.03%
Ford Motor Credit Co. LLC	1,300,000	2.70%	10/8/2026	1,221,253	0.07%
Ford Motor Credit Co. LLC	885,000	4.27%	9/1/2027	852,604	0.05%
Ford Motor Credit Co. LLC	1,450,000	5.80%	5/3/2027	1,450,315	0.08%
Ford Motor Credit Co. LLC	1,775,000	5.85%	17/5/2027	1,776,642	0.10%
Ford Motor Credit Co. LLC	1,500,000	4.95%	28/5/2027	1,465,082	0.08%
Fortinet, Inc.	483,000	1.00%	15/3/2026	448,373	0.03%
Fortive Corp.	840,000	3.15%	15/6/2026	805,657	0.04%
FS KKR Capital Corp.	966,000	3.40%	15/1/2026	919,464	0.05%
FS KKR Capital Corp.	360,000	2.63%	15/1/2027	324,942	0.02%
GA Global Funding Trust	423,000	1.63%	15/1/2026	397,427	0.02%
GA Global Funding Trust	560,000	2.25%	6/1/2027	517,497	0.03%
GATX Corp.	325,000	3.25%	15/9/2026	310,647	0.02%
GATX Corp.	400,000	5.40%	15/3/2027	400,337	0.02%
GE Capital International Funding Co. Unlimited Co.	305,000	3.37%	15/11/2025	296,714	0.02%
GE HealthCare Technologies, Inc.	1,500,000	5.60%	15/11/2025	1,501,290	0.08%
General Dynamics Corp.	275,000	1.15%	1/6/2026	255,628	0.01%
General Dynamics Corp.	460,000	2.13%	15/8/2026	432,878	0.02%
General Dynamics Corp.	955,000	3.50%	1/4/2027	919,494	0.05%
General Mills, Inc.	400,000	5.24%	18/11/2025	398,764	0.02%
General Mills, Inc.	725,000	4.70%	30/1/2027	716,076	0.04%
General Mills, Inc.	450,000	3.20%	10/2/2027	428,707	0.02%
General Motors Co.	1,905,000	6.13%	1/10/2025	1,914,704	0.11%
General Motors Financial Co., Inc.	775,000	4.30%	13/7/2025	764,606	0.04%
General Motors Financial Co., Inc.	1,158,000	6.05%	10/10/2025	1,162,744	0.06%
General Motors Financial Co., Inc.	1,379,000	1.25%	8/1/2026	1,291,396	0.07%
General Motors Financial Co., Inc.	1,175,000	5.25%	1/3/2026	1,168,379	0.07%
General Motors Financial Co., Inc.	1,480,000	5.40%	6/4/2026	1,476,820	0.08%
General Motors Financial Co., Inc.	1,055,000	1.50%	10/6/2026	977,136	0.05%
General Motors Financial Co., Inc.	655,000	4.00%	6/10/2026	634,237	0.04%
General Motors Financial Co., Inc.	1,250,000	4.35%	17/1/2027	1,217,435	0.07%
General Motors Financial Co., Inc.	1,028,000	2.35%	26/2/2027	950,766	0.05%
General Motors Financial Co., Inc.	1,250,000	5.00%	9/4/2027	1,237,432	0.07%
General Motors Financial Co., Inc.	1,175,000	5.40%	8/5/2027	1,174,353	0.07%
General Motors Financial Co., Inc.	910,000	5.35%	15/7/2027	907,623	0.05%
Genpact Luxembourg Sarl/Genpact USA, Inc.	315,000	1.75%	10/4/2026	293,781	0.02%
Georgia Power Co.	225,000	3.25%	1/4/2026	217,460	0.01%
Georgia Power Co.	550,000	5.00%	23/2/2027	548,609	0.03%
Georgia Power Co.	425,000	3.25%	30/3/2027	404,344	0.02%
Georgia-Pacific LLC	907,000	1.75%	30/9/2025	867,565	0.05%
Georgia-Pacific LLC	660,000	0.95%	15/5/2026	611,203	0.03%
Georgia-Pacific LLC	585,000	2.10%	30/4/2027	538,851	0.03%
Gilead Sciences, Inc.	2,600,000	3.65%	1/3/2026	2,528,648	0.14%
Gilead Sciences, Inc.	1,305,000	2.95%	1/3/2027	1,238,762	0.07%
Glencore Funding LLC	780,000	5.34%	4/4/2027	778,600	0.04%
Global Payments, Inc.	1,070,000	1.20%	1/3/2026	996,111	0.06%
Global Payments, Inc.	767,000	4.80%	1/4/2026	757,434	0.04%
Global Payments, Inc.	675,000	2.15%	15/1/2027	625,347	0.03%
GLP Capital LP/GLP Financing II, Inc.	950,000	5.38%	15/4/2026	942,402	0.05%
Goldman Sachs Bank USA	2,015,000	5.28%	18/3/2027	2,007,761	0.11%
Goldman Sachs Bank USA	2,090,000	5.41%	21/5/2027	2,087,536	0.12%
Goldman Sachs BDC, Inc.	455,000	2.88%	15/1/2026	434,128	0.02%
Goldman Sachs BDC, Inc.	381,000	6.38%	11/3/2027	384,037	0.02%
Goldman Sachs Group, Inc.	1,880,000	4.25%	21/10/2025	1,847,175	0.10%
Goldman Sachs Group, Inc.	1,650,000	3.75%	25/2/2026	1,607,969	0.09%
Goldman Sachs Group, Inc.	2,050,000	5.80%	10/8/2026	2,051,137	0.11%
Goldman Sachs Group, Inc.	2,525,000	3.50%	16/11/2026	2,423,580	0.14%
Goldman Sachs Group, Inc.	2,125,000	1.09%	9/12/2026	1,986,635	0.11%

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Goldman Sachs Group, Inc.	800,000	5.95%	15/1/2027	813,396	0.05%
Goldman Sachs Group, Inc.	2,775,000	3.85%	26/1/2027	2,681,860	0.15%
Goldman Sachs Group, Inc.	2,694,000	1.43%	9/3/2027	2,513,540	0.14%
Goldman Sachs Group, Inc.	513,000	4.39%	15/6/2027	502,948	0.03%
Goldman Sachs Group, Inc.	2,563,000	1.54%	10/9/2027	2,353,484	0.13%
Goldman Sachs Group, Inc.	3,970,000	1.95%	21/10/2027	3,665,949	0.20%
Goldman Sachs Group, Inc.	2,925,000	2.64%	24/2/2028	2,727,977	0.15%
Goldman Sachs Group, Inc.	3,655,000	3.62%	15/3/2028	3,494,087	0.19%
Goldman Sachs Group, Inc.	1,295,000	3.69%	5/6/2028	1,238,635	0.07%
Golub Capital BDC, Inc.	580,000	2.50%	24/8/2026	534,307	0.03%
Golub Capital BDC, Inc.	163,000	2.05%	15/2/2027	146,254	0.01%
Graphic Packaging International LLC	380,000	1.51%	15/4/2026	351,416	0.02%
Gray Oak Pipeline LLC	675,000	2.60%	15/10/2025	647,779	0.04%
Guardian Life Global Funding	510,000	0.88%	10/12/2025	478,691	0.03%
Guardian Life Global Funding	275,000	1.25%	13/5/2026	255,151	0.01%
Guardian Life Global Funding	375,000	3.25%	29/3/2027	357,502	0.02%
Gulfstream Natural Gas System LLC	585,000	4.60%	15/9/2025	576,568	0.03%
Gulfstream Natural Gas System LLC	295,000	6.19%	1/11/2025	295,954	0.02%
GXO Logistics, Inc.	480,000	1.65%	15/7/2026	442,585	0.02%
Haleon US Capital LLC	2,000,000	3.38%	24/3/2027	1,908,678	0.11%
Halliburton Co.	430,000	3.80%	15/11/2025	420,940	0.02%
Hanover Insurance Group, Inc.	385,000	4.50%	15/4/2026	377,920	0.02%
Harley-Davidson Financial Services, Inc.	560,000	3.05%	14/2/2027	525,339	0.03%
Hasbro, Inc.	655,000	3.55%	19/11/2026	625,329	0.03%
HAT Holdings I LLC/HAT Holdings II LLC	950,000	3.38%	15/6/2026	896,577	0.05%
HAT Holdings I LLC/HAT Holdings II LLC	700,000	8.00%	15/6/2027	727,684	0.04%
HCA, Inc.	1,455,000	5.88%	15/2/2026	1,457,573	0.08%
HCA, Inc.	1,446,000	5.25%	15/6/2026	1,440,337	0.08%
HCA, Inc.	680,000	5.38%	1/9/2026	678,297	0.04%
HCA, Inc.	1,200,000	4.50%	15/2/2027	1,172,788	0.07%
HCA, Inc.	1,055,000	3.13%	15/3/2027	996,768	0.06%
Healthcare Realty Holdings LP	615,000	3.50%	1/8/2026	588,240	0.03%
Healthpeak OP LLC	675,000	3.25%	15/7/2026	646,754	0.04%
Healthpeak OP LLC	500,000	1.35%	1/2/2027	453,132	0.03%
Hercules Capital, Inc.	330,000	2.63%	16/9/2026	302,300	0.02%
Hercules Capital, Inc.	305,000	3.38%	20/1/2027	282,591	0.02%
Hershey Co.	335,000	3.20%	21/8/2025	327,769	0.02%
Hershey Co.	510,000	2.30%	15/8/2026	481,471	0.03%
Hess Corp.	1,079,000	4.30%	1/4/2027	1,051,868	0.06%
Hewlett Packard Enterprise Co.	2,380,000	4.90%	15/10/2025	2,361,776	0.13%
Hewlett Packard Enterprise Co.	725,000	1.75%	1/4/2026	680,202	0.04%
Hewlett Packard Enterprise Co.	300,000	6.10%	1/4/2026	300,029	0.02%
Hexcel Corp.	350,000	4.95%	15/8/2025	346,267	0.02%
Hexcel Corp.	175,000	4.20%	15/2/2027	168,779	0.01%
HF Sinclair Corp.	800,000	5.88%	1/4/2026	801,546	0.04%
HF Sinclair Corp.	390,000	6.38%	15/4/2027	390,953	0.02%
Highmark, Inc.	385,000	1.45%	10/5/2026	354,596	0.02%
Highwoods Realty LP	277,000	3.88%	1/3/2027	262,353	0.01%
Home Depot, Inc.	1,000,000	3.35%	15/9/2025	977,539	0.05%
Home Depot, Inc.	772,000	4.00%	15/9/2025	760,727	0.04%
Home Depot, Inc.	2,500,000	5.10%	24/12/2025	2,497,968	0.14%
Home Depot, Inc.	1,220,000	3.00%	1/4/2026	1,176,073	0.07%
Home Depot, Inc.	2,400,000	5.15%	25/6/2026	2,402,278	0.13%
Home Depot, Inc.	905,000	2.13%	15/9/2026	850,271	0.05%
Home Depot, Inc.	710,000	4.95%	30/9/2026	708,857	0.04%
Home Depot, Inc.	725,000	2.88%	15/4/2027	686,396	0.04%
Home Depot, Inc.	680,000	2.50%	15/4/2027	636,846	0.04%
Home Depot, Inc.	750,000	4.88%	25/6/2027	748,659	0.04%
Honeywell International, Inc.	1,525,000	2.50%	1/11/2026	1,441,432	0.08%
Honeywell International, Inc.	1,110,000	1.10%	1/3/2027	1,006,327	0.06%
Hormel Foods Corp.	500,000	4.80%	30/3/2027	498,130	0.03%
Host Hotels & Resorts LP	375,000	4.50%	1/2/2026	368,529	0.02%
Howmet Aerospace, Inc.	600,000	5.90%	1/2/2027	607,675	0.03%
HP, Inc.	380,000	1.45%	17/6/2026	352,454	0.02%
HP, Inc.	950,000	3.00%	17/6/2027	893,680	0.05%
HSBC USA, Inc.	1,225,000	5.29%	4/3/2027	1,228,670	0.07%
Hubbell, Inc.	375,000	3.35%	1/3/2026	363,024	0.02%
Humana, Inc.	425,000	5.70%	13/3/2026	424,449	0.02%
Humana, Inc.	690,000	1.35%	3/2/2027	625,323	0.03%
Humana, Inc.	675,000	3.95%	15/3/2027	652,887	0.04%
Hyatt Hotels Corp.	185,000	4.85%	15/3/2026	182,894	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyatt Hotels Corp.	575,000	5.75%	30/1/2027	580,142	0.03%
Hyundai Capital America	530,000	5.30%	19/3/2027	528,770	0.03%
IBM International Capital Pte Ltd.	550,000	4.70%	5/2/2026	545,896	0.03%
IBM International Capital Pte Ltd.	800,000	4.60%	5/2/2027	790,266	0.04%
Illinois Tool Works, Inc.	980,000	2.65%	15/11/2026	932,281	0.05%
Illumina, Inc.	550,000	5.80%	12/12/2025	550,554	0.03%
Infor, Inc.	575,000	1.75%	15/7/2025	550,910	0.03%
Ingersoll Rand, Inc.	680,000	5.20%	15/6/2027	681,723	0.04%
Ingredion, Inc.	320,000	3.20%	1/10/2026	305,382	0.02%
Intel Corp.	2,175,000	3.70%	29/7/2025	2,137,715	0.12%
Intel Corp.	1,475,000	4.88%	10/2/2026	1,466,231	0.08%
Intel Corp.	975,000	2.60%	19/5/2026	929,195	0.05%
Intel Corp.	1,285,000	3.75%	25/3/2027	1,243,495	0.07%
Intercontinental Exchange, Inc.	1,250,000	3.75%	1/12/2025	1,222,224	0.07%
International Business Machines Corp.	950,000	4.00%	27/7/2025	936,513	0.05%
International Business Machines Corp.	775,000	7.00%	30/10/2025	792,183	0.04%
International Business Machines Corp.	845,000	4.50%	6/2/2026	836,750	0.05%
International Business Machines Corp.	1,325,000	3.45%	19/2/2026	1,287,739	0.07%
International Business Machines Corp.	2,675,000	3.30%	15/5/2026	2,584,821	0.14%
International Business Machines Corp.	450,000	3.30%	27/1/2027	431,600	0.02%
International Business Machines Corp.	2,290,000	2.20%	9/2/2027	2,130,514	0.12%
International Business Machines Corp.	25,000	1.70%	15/5/2027	22,796	0.00%
International Flavors & Fragrances, Inc.	975,000	1.23%	1/10/2025	922,415	0.05%
Intuit, Inc.	488,000	0.95%	15/7/2025	466,278	0.03%
Intuit, Inc.	780,000	5.25%	15/9/2026	782,384	0.04%
Invesco Finance plc	530,000	3.75%	15/1/2026	516,348	0.03%
ITC Holdings Corp.	450,000	3.25%	30/6/2026	430,871	0.02%
Jabil, Inc.	505,000	1.70%	15/4/2026	471,805	0.03%
Jackson National Life Global Funding	455,000	5.50%	9/1/2026	452,997	0.03%
Jackson National Life Global Funding	583,000	3.05%	29/4/2026	555,910	0.03%
Jackson National Life Global Funding	710,000	5.55%	2/7/2027	707,947	0.04%
Janus Henderson US Holdings, Inc.	330,000	4.88%	1/8/2025	326,807	0.02%
JB Hunt Transport Services, Inc.	650,000	3.88%	1/3/2026	635,081	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	1,000,000	2.50%	15/1/2027	929,686	0.05%
Jefferies Financial Group, Inc.	775,000	4.85%	15/1/2027	764,808	0.04%
Jersey Central Power & Light Co.	615,000	4.30%	15/1/2026	604,077	0.03%
John Deere Capital Corp.	755,000	4.05%	8/9/2025	744,682	0.04%
John Deere Capital Corp.	325,000	5.30%	8/9/2025	325,257	0.02%
John Deere Capital Corp.	370,000	3.40%	11/9/2025	362,062	0.02%
John Deere Capital Corp.	1,025,000	4.80%	9/1/2026	1,018,583	0.06%
John Deere Capital Corp.	850,000	0.70%	15/1/2026	794,582	0.04%
John Deere Capital Corp.	495,000	5.05%	3/3/2026	495,214	0.03%
John Deere Capital Corp.	425,000	4.95%	6/3/2026	424,274	0.02%
John Deere Capital Corp.	525,000	4.75%	8/6/2026	521,751	0.03%
John Deere Capital Corp.	464,000	2.65%	10/6/2026	443,400	0.02%
John Deere Capital Corp.	480,000	1.05%	17/6/2026	444,423	0.02%
John Deere Capital Corp.	550,000	5.15%	8/9/2026	550,675	0.03%
John Deere Capital Corp.	555,000	2.25%	14/9/2026	522,247	0.03%
John Deere Capital Corp.	375,000	1.30%	13/10/2026	344,748	0.02%
John Deere Capital Corp.	810,000	4.50%	8/1/2027	801,736	0.04%
John Deere Capital Corp.	575,000	1.70%	11/1/2027	530,209	0.03%
John Deere Capital Corp.	880,000	4.85%	5/3/2027	876,853	0.05%
John Deere Capital Corp.	305,000	2.35%	8/3/2027	285,249	0.02%
John Deere Capital Corp.	450,000	1.75%	9/3/2027	413,421	0.02%
John Deere Capital Corp.	563,000	4.90%	11/6/2027	561,696	0.03%
Johnson & Johnson	1,033,000	0.55%	1/9/2025	980,654	0.05%
Johnson & Johnson	1,949,000	2.45%	1/3/2026	1,871,746	0.10%
Johnson & Johnson	836,000	2.95%	3/3/2027	800,152	0.04%
Johnson Controls International plc	480,000	3.90%	14/2/2026	468,254	0.03%
JPMorgan Chase & Co.	2,375,000	3.90%	15/7/2025	2,338,734	0.13%
JPMorgan Chase & Co.	290,000	7.75%	15/7/2025	297,252	0.02%
JPMorgan Chase & Co.	2,280,000	3.30%	1/4/2026	2,207,328	0.12%
JPMorgan Chase & Co.	1,505,000	3.20%	15/6/2026	1,449,359	0.08%
JPMorgan Chase & Co.	2,850,000	2.95%	1/10/2026	2,715,075	0.15%
JPMorgan Chase & Co.	337,000	7.63%	15/10/2026	355,049	0.02%
JPMorgan Chase & Co.	2,575,000	1.05%	19/11/2026	2,419,512	0.13%
JPMorgan Chase & Co.	1,950,000	4.13%	15/12/2026	1,899,378	0.11%
JPMorgan Chase & Co.	1,875,000	3.96%	29/1/2027	1,831,715	0.10%
JPMorgan Chase & Co.	1,888,000	1.04%	4/2/2027	1,759,177	0.10%
JPMorgan Chase & Co.	3,270,000	1.58%	22/4/2027	3,053,213	0.17%
JPMorgan Chase & Co.	1,000,000	8.00%	29/4/2027	1,073,780	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	2,480,000	1.47%	22/9/2027	2,277,261	0.13%
JPMorgan Chase & Co.	1,800,000	6.07%	22/10/2027	1,831,042	0.10%
JPMorgan Chase & Co.	2,400,000	5.04%	23/1/2028	2,387,698	0.13%
JPMorgan Chase & Co.	2,925,000	3.78%	1/2/2028	2,818,149	0.16%
JPMorgan Chase & Co.	1,600,000	2.95%	24/2/2028	1,507,186	0.08%
JPMorgan Chase & Co.	4,245,000	5.57%	22/4/2028	4,279,561	0.24%
JPMorgan Chase & Co.	3,900,000	4.32%	26/4/2028	3,803,130	0.21%
JPMorgan Chase & Co.	375,000	3.54%	1/5/2028	357,860	0.02%
JPMorgan Chase & Co.	2,250,000	2.18%	1/6/2028	2,065,488	0.12%
JPMorgan Chase Bank NA	2,580,000	5.11%	8/12/2026	2,578,790	0.14%
Juniper Networks, Inc.	435,000	1.20%	10/12/2025	408,519	0.02%
Kellanova	655,000	3.25%	1/4/2026	631,832	0.04%
Kenvue, Inc.	762,000	5.35%	22/3/2026	763,931	0.04%
Keurig Dr Pepper, Inc.	455,000	3.40%	15/11/2025	442,788	0.02%
Keurig Dr Pepper, Inc.	325,000	2.55%	15/9/2026	306,592	0.02%
Keurig Dr Pepper, Inc.	800,000	5.10%	15/3/2027	800,221	0.04%
Keurig Dr Pepper, Inc.	475,000	3.43%	15/6/2027	452,850	0.03%
KeyBank NA	1,135,000	4.15%	8/8/2025	1,113,104	0.06%
KeyBank NA	485,000	4.70%	26/1/2026	475,461	0.03%
KeyBank NA	500,000	3.40%	20/5/2026	474,903	0.03%
KeyCorp	501,000	4.15%	29/10/2025	489,760	0.03%
KeyCorp	750,000	2.25%	6/4/2027	681,432	0.04%
Keysight Technologies, Inc.	1,180,000	4.60%	6/4/2027	1,158,063	0.06%
KeySpan Gas East Corp.	630,000	2.74%	15/8/2026	593,853	0.03%
Kilroy Realty LP	321,000	4.38%	1/10/2025	314,324	0.02%
Kimberly-Clark Corp.	227,000	3.05%	15/8/2025	221,719	0.01%
Kimberly-Clark Corp.	380,000	2.75%	15/2/2026	366,063	0.02%
Kimco Realty OP LLC	555,000	2.80%	1/10/2026	525,068	0.03%
Kimco Realty OP LLC	400,000	3.80%	1/4/2027	384,725	0.02%
Kinder Morgan, Inc.	295,000	1.75%	15/11/2026	271,937	0.02%
Kite Realty Group LP	120,000	4.00%	1/10/2026	116,116	0.01%
Kraft Heinz Foods Co.	1,780,000	3.00%	1/6/2026	1,705,841	0.10%
Kraft Heinz Foods Co.	1,325,000	3.88%	15/5/2027	1,281,772	0.07%
Kroger Co.	492,000	3.50%	1/2/2026	477,575	0.03%
Kroger Co.	605,000	2.65%	15/10/2026	571,353	0.03%
Kyndryl Holdings, Inc.	655,000	2.05%	15/10/2026	603,874	0.03%
L3Harris Technologies, Inc.	625,000	3.85%	15/12/2026	604,154	0.03%
L3Harris Technologies, Inc.	1,275,000	5.40%	15/1/2027	1,279,957	0.07%
Laboratory Corp. of America Holdings	482,000	1.55%	1/6/2026	447,744	0.02%
Lam Research Corp.	725,000	3.75%	15/3/2026	707,480	0.04%
Las Vegas Sands Corp.	1,050,000	3.50%	18/8/2026	1,002,309	0.06%
Las Vegas Sands Corp.	700,000	5.90%	1/6/2027	703,557	0.04%
Legg Mason, Inc.	450,000	4.75%	15/3/2026	446,977	0.02%
Lendlease US Capital, Inc.	350,000	4.50%	26/5/2026	338,536	0.02%
Lennar Corp.	355,000	5.25%	1/6/2026	354,037	0.02%
Lennar Corp.	300,000	5.00%	15/6/2027	298,367	0.02%
Lennox International, Inc.	245,000	1.35%	1/8/2025	233,816	0.01%
Lincoln National Corp.	430,000	3.63%	12/12/2026	411,436	0.02%
Linde, Inc.	540,000	4.70%	5/12/2025	536,731	0.03%
Linde, Inc.	730,000	3.20%	30/1/2026	708,076	0.04%
Lockheed Martin Corp.	555,000	4.95%	15/10/2025	553,302	0.03%
Lockheed Martin Corp.	925,000	3.55%	15/1/2026	902,469	0.05%
Loews Corp.	491,000	3.75%	1/4/2026	478,544	0.03%
Louisville Gas & Electric Co.	390,000	3.30%	1/10/2025	379,799	0.02%
Lowe's Cos, Inc.	1,050,000	4.40%	8/9/2025	1,036,465	0.06%
Lowe's Cos, Inc.	730,000	3.38%	15/9/2025	712,245	0.04%
Lowe's Cos, Inc.	920,000	4.80%	1/4/2026	912,408	0.05%
Lowe's Cos, Inc.	1,250,000	2.50%	15/4/2026	1,190,739	0.07%
Lowe's Cos, Inc.	750,000	3.35%	1/4/2027	715,956	0.04%
Lowe's Cos, Inc.	1,380,000	3.10%	3/5/2027	1,306,555	0.07%
LPL Holdings, Inc.	565,000	5.70%	20/5/2027	567,256	0.03%
LYB International Finance II BV	1,115,000	3.50%	2/3/2027	1,068,080	0.06%
LYB International Finance III LLC	175,000	1.25%	1/10/2025	165,657	0.01%
Main Street Capital Corp.	480,000	3.00%	14/7/2026	449,614	0.03%
Main Street Capital Corp.	300,000	6.50%	4/6/2027	300,207	0.02%
Manufacturers & Traders Trust Co.	390,000	5.40%	21/11/2025	388,011	0.02%
Manufacturers & Traders Trust Co.	1,275,000	4.65%	27/1/2026	1,251,354	0.07%
Marathon Petroleum Corp.	715,000	5.13%	15/12/2026	712,508	0.04%
Marriott International, Inc.	271,000	3.75%	1/10/2025	265,285	0.01%
Marriott International, Inc.	640,000	3.13%	15/6/2026	614,184	0.03%
Marriott International, Inc.	235,000	5.45%	15/9/2026	235,893	0.01%

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Mars, Inc.	230,000	0.88%	16/7/2026	211,345	0.01%
Marsh & McLennan Cos, Inc.	574,000	3.75%	14/3/2026	560,279	0.03%
Marvell Technology, Inc.	430,000	1.65%	15/4/2026	402,361	0.02%
MassMutual Global Funding II	565,000	4.15%	26/8/2025	557,762	0.03%
MassMutual Global Funding II	540,000	3.40%	8/3/2026	524,785	0.03%
MassMutual Global Funding II	635,000	4.50%	10/4/2026	627,912	0.04%
MassMutual Global Funding II	505,000	1.20%	16/7/2026	465,630	0.03%
MassMutual Global Funding II	1,100,000	2.35%	14/1/2027	1,029,998	0.06%
MassMutual Global Funding II	990,000	5.10%	9/4/2027	989,940	0.06%
Mastercard, Inc.	775,000	2.95%	21/11/2026	739,634	0.04%
Mastercard, Inc.	1,005,000	3.30%	26/3/2027	964,608	0.05%
Mattel, Inc.	480,000	3.38%	1/4/2026	461,015	0.03%
McCormick & Co., Inc.	480,000	0.90%	15/2/2026	447,001	0.02%
McDonald's Corp.	692,000	3.30%	1/7/2025	677,823	0.04%
McDonald's Corp.	455,000	1.45%	1/9/2025	435,383	0.02%
McDonald's Corp.	1,675,000	3.70%	30/1/2026	1,636,897	0.09%
McDonald's Corp.	800,000	3.50%	1/3/2027	767,919	0.04%
McDonald's Corp.	200,000	5.00%	17/5/2029	199,837	0.01%
McKesson Corp.	480,000	0.90%	3/12/2025	450,984	0.03%
McKesson Corp.	375,000	5.25%	15/2/2026	374,679	0.02%
McKesson Corp.	400,000	1.30%	15/8/2026	368,977	0.02%
Mercedes-Benz Finance North America LLC	650,000	4.90%	9/1/2026	646,777	0.04%
Merck & Co., Inc.	910,000	0.75%	24/2/2026	849,847	0.05%
Mercury General Corp.	400,000	4.40%	15/3/2027	385,906	0.02%
Met Tower Global Funding	380,000	5.40%	20/6/2026	381,056	0.02%
Met Tower Global Funding	480,000	1.25%	14/9/2026	440,210	0.02%
Met Tower Global Funding	285,000	4.85%	16/1/2027	283,561	0.02%
MetLife, Inc.	382,000	3.60%	13/11/2025	373,531	0.02%
Metropolitan Life Global Funding I	757,000	0.95%	2/7/2025	724,044	0.04%
Metropolitan Life Global Funding I	704,000	4.05%	25/8/2025	694,190	0.04%
Metropolitan Life Global Funding I	610,000	5.00%	6/1/2026	607,983	0.03%
Metropolitan Life Global Funding I	1,025,000	3.45%	18/12/2026	985,402	0.05%
Metropolitan Life Global Funding I	850,000	1.88%	11/1/2027	784,299	0.04%
Metropolitan Life Global Funding I	500,000	5.05%	11/6/2027	499,455	0.03%
Microchip Technology, Inc.	1,050,000	4.25%	1/9/2025	1,033,648	0.06%
Micron Technology, Inc.	550,000	4.98%	6/2/2026	545,541	0.03%
Micron Technology, Inc.	1,315,000	4.19%	15/2/2027	1,278,193	0.07%
Microsoft Corp. <sup>1</sup>	2,705,000	3.13%	3/11/2025	2,638,926	0.15%
Microsoft Corp.	3,625,000	2.40%	8/8/2026	3,448,162	0.19%
Microsoft Corp.	705,000	3.40%	15/9/2026	682,519	0.04%
Microsoft Corp.	6,225,000	3.30%	6/2/2027	6,005,713	0.33%
Mid-America Apartments LP	475,000	4.00%	15/11/2025	465,388	0.03%
Mid-America Apartments LP	231,000	1.10%	15/9/2026	211,067	0.01%
Mid-America Apartments LP	550,000	3.60%	1/6/2027	527,549	0.03%
MidAmerican Energy Co.	300,000	3.10%	1/5/2027	285,985	0.02%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	2,181,000	6.50%	20/6/2027	2,185,816	0.12%
Molson Coors Beverage Co.	1,880,000	3.00%	15/7/2026	1,799,944	0.10%
Mondelez International Holdings Netherlands BV	519,000	4.25%	15/9/2025	511,554	0.03%
Mondelez International Holdings Netherlands BV	365,000	1.25%	24/9/2026	333,927	0.02%
Mondelez International, Inc.	805,000	2.63%	17/3/2027	754,651	0.04%
Monongahela Power Co.	480,000	3.55%	15/5/2027	457,449	0.03%
Morgan Stanley	2,767,000	4.00%	23/7/2025	2,725,520	0.15%
Morgan Stanley	1,854,000	5.00%	24/11/2025	1,840,439	0.10%
Morgan Stanley	2,800,000	3.88%	27/1/2026	2,737,095	0.15%
Morgan Stanley	1,855,000	4.68%	17/7/2026	1,836,879	0.10%
Morgan Stanley	2,825,000	3.13%	27/7/2026	2,701,173	0.15%
Morgan Stanley	705,000	6.25%	9/8/2026	717,404	0.04%
Morgan Stanley	2,155,000	4.35%	8/9/2026	2,107,526	0.12%
Morgan Stanley	1,205,000	6.14%	16/10/2026	1,213,073	0.07%
Morgan Stanley	2,355,000	0.99%	10/12/2026	2,203,063	0.12%
Morgan Stanley	2,950,000	3.63%	20/1/2027	2,844,013	0.16%
Morgan Stanley	1,395,000	5.05%	28/1/2027	1,387,322	0.08%
Morgan Stanley	2,150,000	3.95%	23/4/2027	2,076,494	0.12%
Morgan Stanley	3,228,000	1.59%	4/5/2027	3,008,845	0.17%
Morgan Stanley	2,700,000	1.51%	20/7/2027	2,496,826	0.14%
Morgan Stanley	1,915,000	2.48%	21/1/2028	1,785,197	0.10%
Morgan Stanley	1,600,000	5.65%	13/4/2028	1,615,433	0.09%
Morgan Stanley	2,575,000	4.21%	20/4/2028	2,503,566	0.14%
Morgan Stanley Bank NA	1,145,000	5.48%	16/7/2025	1,146,808	0.06%
Morgan Stanley Bank NA	1,465,000	4.75%	21/4/2026	1,452,126	0.08%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley Bank NA	1,640,000	5.88%	30/10/2026	1,659,591	0.09%
Morgan Stanley Bank NA	2,520,000	4.95%	14/1/2028	2,501,124	0.14%
Morgan Stanley Bank NA	3,225,000	5.50%	26/5/2028	3,247,269	0.18%
Morgan Stanley Direct Lending Fund	196,000	4.50%	11/2/2027	188,760	0.01%
MPLX LP	1,493,000	1.75%	1/3/2026	1,403,654	0.08%
MPLX LP	1,220,000	4.13%	1/3/2027	1,185,098	0.07%
Mutual of Omaha Cos Global Funding	426,000	5.80%	27/7/2026	427,903	0.02%
Mutual of Omaha Cos Global Funding	915,000	5.35%	9/4/2027	915,057	0.05%
Nasdaq, Inc.	475,000	3.85%	30/6/2026	462,434	0.03%
National Fuel Gas Co.	375,000	5.20%	15/7/2025	372,122	0.02%
National Fuel Gas Co.	550,000	5.50%	15/1/2026	547,902	0.03%
National Fuel Gas Co.	386,000	5.50%	1/10/2026	385,287	0.02%
National Rural Utilities Cooperative Finance Corp.	355,000	5.45%	30/10/2025	355,063	0.02%
National Rural Utilities Cooperative Finance Corp.	315,000	3.25%	1/11/2025	306,189	0.02%
National Rural Utilities Cooperative Finance Corp.	515,000	4.45%	13/3/2026	507,892	0.03%
National Rural Utilities Cooperative Finance Corp.	383,000	1.00%	15/6/2026	353,368	0.02%
National Rural Utilities Cooperative Finance Corp.	330,000	5.60%	13/11/2026	332,993	0.02%
National Rural Utilities Cooperative Finance Corp.	550,000	4.80%	5/2/2027	546,508	0.03%
National Rural Utilities Cooperative Finance Corp.	380,000	3.05%	25/4/2027	360,155	0.02%
National Rural Utilities Cooperative Finance Corp.	700,000	5.10%	6/5/2027	700,592	0.04%
National Rural Utilities Cooperative Finance Corp.	271,000	5.25%	20/4/2046	264,574	0.01%
National Securities Clearing Corp.	835,000	0.75%	7/12/2025	784,231	0.04%
National Securities Clearing Corp.	500,000	5.15%	26/6/2026	500,079	0.03%
Nestle Holdings, Inc.	846,000	4.00%	12/9/2025	835,110	0.05%
Nestle Holdings, Inc.	750,000	0.63%	15/1/2026	702,004	0.04%
Nestle Holdings, Inc.	805,000	5.25%	13/3/2026	807,436	0.05%
Nestle Holdings, Inc.	300,000	1.13%	13/7/2026	277,581	0.02%
Nestle Holdings, Inc.	680,000	1.15%	14/1/2027	618,193	0.03%
Netflix, Inc.	1,250,000	4.38%	15/11/2026	1,227,701	0.07%
New York Life Global Funding	547,000	3.60%	5/8/2025	537,426	0.03%
New York Life Global Funding	872,000	0.85%	15/1/2026	816,512	0.05%
New York Life Global Funding	540,000	4.70%	2/4/2026	535,269	0.03%
New York Life Global Funding	280,000	1.15%	9/6/2026	259,129	0.01%
New York Life Global Funding	490,000	2.35%	14/7/2026	463,439	0.03%
New York Life Global Funding	935,000	5.45%	18/9/2026	939,636	0.05%
New York Life Global Funding	720,000	4.90%	2/4/2027	717,356	0.04%
New York Life Global Funding	400,000	3.25%	7/4/2027	381,278	0.02%
New York State Electric & Gas Corp.	500,000	3.25%	1/12/2026	471,108	0.03%
Newmont Corp./Newcrest Finance Pty Ltd.	985,000	5.30%	15/3/2026	984,436	0.05%
NextEra Energy Capital Holdings, Inc.	1,950,000	5.75%	1/9/2025	1,954,363	0.11%
NextEra Energy Capital Holdings, Inc.	950,000	4.95%	29/1/2026	944,430	0.05%
NextEra Energy Capital Holdings, Inc.	1,093,000	1.88%	15/1/2027	1,007,331	0.06%
NextEra Energy Capital Holdings, Inc.	1,505,000	3.55%	1/5/2027	1,437,369	0.08%
NextEra Energy Capital Holdings, Inc.	525,000	3.80%	15/3/2082	483,661	0.03%
NIKE, Inc.	1,025,000	2.38%	1/11/2026	966,193	0.05%
NIKE, Inc.	950,000	2.75%	27/3/2027	899,654	0.05%
NiSource, Inc.	1,205,000	0.95%	15/8/2025	1,144,702	0.06%
NiSource, Inc.	1,000,000	3.49%	15/5/2027	953,758	0.05%
Nissan Motor Acceptance Co. LLC	670,000	2.00%	9/3/2026	627,316	0.03%
Nissan Motor Acceptance Co. LLC	275,000	6.95%	15/9/2026	281,552	0.02%
NNN, Inc.	408,000	4.00%	15/11/2025	399,592	0.02%
NNN, Inc.	275,000	3.60%	15/12/2026	263,817	0.01%
Norfolk Southern Corp.	325,000	3.65%	1/8/2025	318,917	0.02%
Norfolk Southern Corp.	909,000	2.90%	15/6/2026	868,425	0.05%
Norfolk Southern Corp.	900,000	3.15%	1/6/2027	853,925	0.05%
Northern Trust Corp.	805,000	3.95%	30/10/2025	788,937	0.04%
Northrop Grumman Corp.	825,000	3.20%	1/2/2027	787,145	0.04%
Northwest Pipeline LLC	505,000	4.00%	1/4/2027	489,286	0.03%
Northwestern Mutual Global Funding	625,000	4.00%	1/7/2025	617,382	0.03%
Northwestern Mutual Global Funding	685,000	0.80%	14/1/2026	641,045	0.04%
Northwestern Mutual Global Funding	415,000	4.70%	6/4/2026	410,802	0.02%
Northwestern Mutual Global Funding	530,000	1.75%	11/1/2027	488,968	0.03%
Northwestern Mutual Global Funding	645,000	5.07%	25/3/2027	645,606	0.04%
NRG Energy, Inc.	554,000	2.00%	2/12/2025	524,014	0.03%
NSTAR Electric Co.	725,000	3.20%	15/5/2027	690,322	0.04%
Nucor Corp.	480,000	4.30%	23/5/2027	469,724	0.03%
NVIDIA Corp.	898,000	3.20%	16/9/2026	867,897	0.05%
Oaktree Specialty Lending Corp.	335,000	2.70%	15/1/2027	303,941	0.02%
Occidental Petroleum Corp.	425,000	5.88%	1/9/2025	425,463	0.02%
Occidental Petroleum Corp.	475,000	5.50%	1/12/2025	473,721	0.03%
Occidental Petroleum Corp.	790,000	5.55%	15/3/2026	788,657	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Old Republic International Corp.	580,000	3.88%	26/8/2026	560,535	0.03%
Omega Healthcare Investors, Inc.	700,000	5.25%	15/1/2026	693,375	0.04%
Omega Healthcare Investors, Inc.	825,000	4.50%	1/4/2027	798,700	0.04%
Omnicom Group, Inc./Omnicom Capital, Inc.	1,325,000	3.60%	15/4/2026	1,282,221	0.07%
Oncor Electric Delivery Co. LLC	500,000	0.55%	1/10/2025	471,029	0.03%
ONEOK, Inc.	405,000	2.20%	15/9/2025	389,028	0.02%
ONEOK, Inc.	580,000	5.85%	15/1/2026	582,742	0.03%
ONEOK, Inc.	625,000	5.00%	1/3/2026	619,708	0.03%
ONEOK, Inc.	835,000	5.55%	1/11/2026	838,468	0.05%
Oracle Corp.	930,000	5.80%	10/11/2025	934,590	0.05%
Oracle Corp.	2,625,000	1.65%	25/3/2026	2,460,692	0.14%
Oracle Corp.	2,910,000	2.65%	15/7/2026	2,757,673	0.15%
Oracle Corp.	2,125,000	2.80%	1/4/2027	1,995,392	0.11%
O'Reilly Automotive, Inc.	425,000	3.55%	15/3/2026	411,866	0.02%
O'Reilly Automotive, Inc.	725,000	5.75%	20/11/2026	731,962	0.04%
Ovintiv, Inc.	505,000	5.38%	1/1/2026	502,574	0.03%
Owens Corning	256,000	3.40%	15/8/2026	245,362	0.01%
Owens Corning	490,000	5.50%	15/6/2027	494,408	0.03%
PACCAR Financial Corp.	562,000	3.55%	11/8/2025	551,860	0.03%
PACCAR Financial Corp.	265,000	4.95%	3/10/2025	263,991	0.01%
PACCAR Financial Corp.	385,000	4.45%	30/3/2026	381,330	0.02%
PACCAR Financial Corp.	263,000	1.10%	11/5/2026	244,613	0.01%
PACCAR Financial Corp.	385,000	5.05%	10/8/2026	384,734	0.02%
PACCAR Financial Corp.	480,000	5.20%	9/11/2026	481,308	0.03%
PACCAR Financial Corp.	130,000	2.00%	4/2/2027	120,577	0.01%
PACCAR Financial Corp.	600,000	5.00%	13/5/2027	601,660	0.03%
Pacific Gas & Electric Co.	889,000	3.45%	1/7/2025	867,914	0.05%
Pacific Gas & Electric Co.	1,905,000	3.15%	1/1/2026	1,835,553	0.10%
Pacific Gas & Electric Co.	880,000	2.95%	1/3/2026	841,997	0.05%
Pacific Gas & Electric Co.	500,000	3.30%	15/3/2027	473,732	0.03%
Pacific Gas & Electric Co.	400,000	5.45%	15/6/2027	400,283	0.02%
Pacific Life Global Funding II	760,000	1.38%	14/4/2026	710,003	0.04%
Pacific Life Global Funding II	655,000	5.50%	28/8/2026	658,166	0.04%
Paramount Global	400,000	4.00%	15/1/2026	387,013	0.02%
Paramount Global	480,000	2.90%	15/1/2027	443,037	0.02%
Parker-Hannifin Corp.	775,000	3.25%	1/3/2027	739,448	0.04%
PayPal Holdings, Inc.	1,200,000	2.65%	1/10/2026	1,135,711	0.06%
PeaceHealth Obligated Group	355,000	1.38%	15/11/2025	334,774	0.02%
PECO Energy Co.	380,000	3.15%	15/10/2025	370,202	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	525,000	4.00%	15/7/2025	515,696	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	710,000	1.20%	15/11/2025	668,901	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	403,000	4.45%	29/1/2026	395,974	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	664,000	5.75%	24/5/2026	665,989	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	743,000	1.70%	15/6/2026	689,742	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	700,000	3.40%	15/11/2026	668,346	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	500,000	5.35%	12/1/2027	499,261	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	295,000	4.20%	1/4/2027	286,524	0.02%
PepsiCo, Inc.	525,000	3.50%	17/7/2025	515,653	0.03%
PepsiCo, Inc.	835,000	5.25%	10/11/2025	837,624	0.05%
PepsiCo, Inc.	450,000	4.55%	13/2/2026	447,023	0.02%
PepsiCo, Inc.	805,000	2.85%	24/2/2026	777,776	0.04%
PepsiCo, Inc.	1,175,000	2.38%	6/10/2026	1,110,474	0.06%
PepsiCo, Inc.	710,000	5.13%	10/11/2026	713,178	0.04%
PepsiCo, Inc.	978,000	2.63%	19/3/2027	921,586	0.05%
Pfizer Investment Enterprises Pte Ltd.	2,900,000	4.45%	19/5/2026	2,863,428	0.16%
Pfizer, Inc.	1,275,000	2.75%	3/6/2026	1,219,040	0.07%
Pfizer, Inc.	1,850,000	3.00%	15/12/2026	1,765,645	0.10%
Philip Morris International, Inc.	760,000	3.38%	11/8/2025	742,802	0.04%
Philip Morris International, Inc.	642,000	5.00%	17/11/2025	638,791	0.04%
Philip Morris International, Inc.	1,663,000	4.88%	13/2/2026	1,650,593	0.09%
Philip Morris International, Inc.	675,000	2.75%	25/2/2026	646,896	0.04%
Philip Morris International, Inc.	615,000	0.88%	1/5/2026	568,116	0.03%
Philip Morris International, Inc.	825,000	4.75%	12/2/2027	818,453	0.05%
Phillips 66	502,000	1.30%	15/2/2026	470,032	0.03%
Phillips 66 Co.	430,000	3.55%	1/10/2026	414,997	0.02%
Pioneer Natural Resources Co.	935,000	1.13%	15/1/2026	877,397	0.05%
Pioneer Natural Resources Co.	1,288,000	5.10%	29/3/2026	1,285,662	0.07%
Plains All American Pipeline LP/PAA Finance Corp.	985,000	4.65%	15/10/2025	971,463	0.05%
Plains All American Pipeline LP/PAA Finance Corp.	650,000	4.50%	15/12/2026	635,920	0.04%
PNC Bank NA	451,000	4.20%	1/11/2025	442,251	0.02%
PNC Financial Services Group, Inc.	1,000,000	5.81%	12/6/2026	1,001,040	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Financial Services Group, Inc.	950,000	2.60%	23/7/2026	899,598	0.05%
PNC Financial Services Group, Inc.	600,000	1.15%	13/8/2026	550,859	0.03%
PNC Financial Services Group, Inc.	1,290,000	4.76%	26/1/2027	1,274,537	0.07%
PNC Financial Services Group, Inc.	1,350,000	6.62%	20/10/2027	1,382,536	0.08%
PNC Financial Services Group, Inc.	1,065,000	5.30%	21/1/2028	1,063,400	0.06%
PPG Industries, Inc.	700,000	1.20%	15/3/2026	652,014	0.04%
PPL Capital Funding, Inc.	610,000	3.10%	15/5/2026	585,247	0.03%
PRA Health Sciences, Inc.	425,000	2.88%	15/7/2026	403,464	0.02%
Pricoa Global Funding I	378,000	4.20%	28/8/2025	372,721	0.02%
Pricoa Global Funding I	390,000	0.80%	1/9/2025	369,534	0.02%
Pricoa Global Funding I	500,000	5.55%	28/8/2026	417,219	0.03%
Pricoa Global Funding I	690,000	1.20%	1/9/2026	632,806	0.04%
Principal Financial Group, Inc.	380,000	3.10%	15/11/2026	361,582	0.02%
Principal Life Global Funding II	335,000	0.88%	12/1/2026	312,908	0.02%
Principal Life Global Funding II	582,000	3.00%	18/4/2026	558,383	0.03%
Principal Life Global Funding II	455,000	1.25%	16/8/2026	417,576	0.02%
Principal Life Global Funding II	630,000	1.50%	17/11/2026	578,156	0.03%
Principal Life Global Funding II	460,000	5.00%	16/1/2027	458,135	0.03%
Procter & Gamble Co.	1,105,000	0.55%	29/10/2025	1,042,311	0.06%
Procter & Gamble Co.	680,000	4.10%	26/1/2026	671,406	0.04%
Procter & Gamble Co.	521,000	2.70%	2/2/2026	502,984	0.03%
Procter & Gamble Co.	937,000	1.00%	23/4/2026	874,996	0.05%
Procter & Gamble Co.	880,000	2.45%	3/11/2026	833,634	0.05%
Procter & Gamble Co.	1,000,000	1.90%	1/2/2027	931,041	0.05%
Procter & Gamble Co.	400,000	2.80%	25/3/2027	380,202	0.02%
Progressive Corp.	655,000	2.45%	15/1/2027	614,351	0.03%
Prologis LP	400,000	3.25%	30/6/2026	385,588	0.02%
Prologis LP	375,000	3.25%	1/10/2026	359,430	0.02%
Prologis LP	775,000	2.13%	15/4/2027	715,719	0.04%
Prospect Capital Corp.	450,000	3.71%	22/1/2026	429,245	0.02%
Prospect Capital Corp.	181,000	3.36%	15/11/2026	166,353	0.01%
Protective Life Global Funding	461,000	1.17%	15/7/2025	441,071	0.02%
Protective Life Global Funding	630,000	5.37%	6/1/2026	629,800	0.04%
Protective Life Global Funding	380,000	5.21%	14/4/2026	379,132	0.02%
Protective Life Global Funding	538,000	1.62%	15/4/2026	503,558	0.03%
Protective Life Global Funding	281,000	1.30%	20/9/2026	257,077	0.01%
Protective Life Global Funding	485,000	4.99%	12/1/2027	483,423	0.03%
Providence St Joseph Health Obligated Group	255,000	2.75%	1/10/2026	240,033	0.01%
Prudential Financial, Inc.	460,000	1.50%	10/3/2026	432,630	0.02%
Prudential Financial, Inc.	129,000	5.38%	15/5/2045	127,681	0.01%
Prudential Insurance Co. of America	385,000	8.30%	1/7/2025	393,534	0.02%
Public Service Electric & Gas Co.	430,000	0.95%	15/3/2026	401,039	0.02%
Public Service Electric & Gas Co.	500,000	2.25%	15/9/2026	469,770	0.03%
Public Service Electric & Gas Co.	275,000	3.00%	15/5/2027	260,667	0.01%
Public Service Enterprise Group, Inc.	550,000	0.80%	15/8/2025	522,282	0.03%
Public Storage Operating Co.	315,000	0.88%	15/2/2026	293,870	0.02%
Public Storage Operating Co.	700,000	1.50%	9/11/2026	644,232	0.04%
PulteGroup, Inc.	193,000	5.00%	15/1/2027	191,546	0.01%
PVH Corp.	498,000	4.63%	10/7/2025	492,391	0.03%
QUALCOMM, Inc.	1,925,000	3.25%	20/5/2027	1,838,621	0.10%
Quest Diagnostics, Inc.	455,000	3.45%	1/6/2026	439,687	0.02%
Radian Group, Inc.	530,000	4.88%	15/3/2027	518,089	0.03%
Ralph Lauren Corp.	485,000	3.75%	15/9/2025	475,220	0.03%
Realty Income Corp.	605,000	4.63%	1/11/2025	597,885	0.03%
Realty Income Corp.	400,000	5.05%	13/1/2026	397,820	0.02%
Realty Income Corp.	359,000	0.75%	15/3/2026	331,673	0.02%
Realty Income Corp.	605,000	4.88%	1/6/2026	599,365	0.03%
Realty Income Corp.	650,000	4.13%	15/10/2026	633,721	0.04%
Realty Income Corp.	650,000	3.00%	15/1/2027	615,692	0.03%
Regal Rexnord Corp.	1,075,000	6.05%	15/2/2026	1,079,735	0.06%
Regency Centers LP	500,000	3.60%	1/2/2027	479,703	0.03%
Reinsurance Group of America, Inc.	430,000	3.95%	15/9/2026	417,313	0.02%
Reliance Standard Life Global Funding II	455,000	5.24%	2/2/2026	450,199	0.03%
Reliance Standard Life Global Funding II	525,000	1.51%	28/9/2026	475,136	0.03%
Reliance Standard Life Global Funding II	376,000	2.75%	21/1/2027	348,732	0.02%
Reliance, Inc.	480,000	1.30%	15/8/2025	456,820	0.03%
Republic Services, Inc.	305,000	0.88%	15/11/2025	286,760	0.02%
Republic Services, Inc.	405,000	2.90%	1/7/2026	387,155	0.02%
RGA Global Funding	200,000	2.00%	30/11/2026	184,375	0.01%
Roche Holdings, Inc.	1,148,000	5.27%	13/11/2026	1,153,128	0.06%
Roche Holdings, Inc.	1,380,000	2.31%	10/3/2027	1,289,302	0.07%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rochester Gas & Electric Corp.	400,000	3.10%	1/6/2027	377,528	0.02%
Roper Technologies, Inc.	630,000	1.00%	15/9/2025	596,618	0.03%
Roper Technologies, Inc.	267,000	3.85%	15/12/2025	260,902	0.01%
Roper Technologies, Inc.	587,000	3.80%	15/12/2026	567,441	0.03%
Ross Stores, Inc.	405,000	0.88%	15/4/2026	374,500	0.02%
Royal Bank of Canada	1,175,000	4.88%	19/1/2027	1,167,445	0.07%
Royalty Pharma plc	1,048,000	1.20%	2/9/2025	995,285	0.06%
RPM International, Inc.	495,000	3.75%	15/3/2027	474,829	0.03%
RTX Corp.	1,400,000	3.95%	16/8/2025	1,376,246	0.08%
RTX Corp.	450,000	5.00%	27/2/2026	447,782	0.02%
RTX Corp.	725,000	2.65%	1/11/2026	684,355	0.04%
RTX Corp.	1,230,000	5.75%	8/11/2026	1,243,188	0.07%
RTX Corp.	1,220,000	3.50%	15/3/2027	1,169,533	0.07%
RTX Corp.	1,155,000	3.13%	4/5/2027	1,095,267	0.06%
Ryder System, Inc.	455,000	3.35%	1/9/2025	443,427	0.02%
Ryder System, Inc.	340,000	1.75%	1/9/2026	314,609	0.02%
Ryder System, Inc.	350,000	2.90%	1/12/2026	330,712	0.02%
Ryder System, Inc.	490,000	2.85%	1/3/2027	461,618	0.03%
Ryder System, Inc.	380,000	5.30%	15/3/2027	380,313	0.02%
Ryder System, Inc.	575,000	4.30%	15/6/2027	560,815	0.03%
S&P Global, Inc.	350,000	2.95%	22/1/2027	331,930	0.02%
S&P Global, Inc.	1,365,000	2.45%	1/3/2027	1,276,202	0.07%
Sabine Pass Liquefaction LLC	1,450,000	5.88%	30/6/2026	1,456,197	0.08%
Sabine Pass Liquefaction LLC	1,515,000	5.00%	15/3/2027	1,502,700	0.08%
Sabra Health Care LP	500,000	5.13%	15/8/2026	492,608	0.03%
San Diego Gas & Electric Co.	455,000	2.50%	15/5/2026	433,527	0.02%
Santander Holdings USA, Inc.	1,085,000	4.50%	17/7/2025	1,069,534	0.06%
Santander Holdings USA, Inc.	532,000	5.81%	9/9/2026	530,118	0.03%
Santander Holdings USA, Inc.	830,000	3.24%	5/10/2026	786,568	0.04%
Santander Holdings USA, Inc.	1,000,000	2.49%	6/1/2028	921,482	0.05%
SBL Holdings, Inc.	400,000	5.13%	13/11/2026	385,743	0.02%
Schlumberger Finance Canada Ltd.	430,000	1.40%	17/9/2025	410,268	0.02%
Schlumberger Holdings Corp.	565,000	4.00%	21/12/2025	553,156	0.03%
Schlumberger Holdings Corp.	490,000	5.00%	29/5/2027	488,502	0.03%
Sealed Air Corp.	635,000	1.57%	15/10/2026	577,763	0.03%
Sempra	530,000	5.40%	1/8/2026	529,640	0.03%
Sempra	700,000	3.25%	15/6/2027	660,780	0.04%
Sempra	750,000	4.13%	1/4/2052	691,601	0.04%
Sherwin-Williams Co.	405,000	3.45%	1/8/2025	395,885	0.02%
Sherwin-Williams Co.	347,000	4.25%	8/8/2025	342,360	0.02%
Sherwin-Williams Co.	300,000	3.95%	15/1/2026	293,679	0.02%
Shire Acquisitions Investments Ireland DAC	2,850,000	3.20%	23/9/2026	2,732,824	0.15%
Sierra Pacific Power Co.	375,000	2.60%	1/5/2026	357,644	0.02%
Silgan Holdings, Inc.	470,000	1.40%	1/4/2026	435,493	0.02%
Simon Property Group LP	1,100,000	3.50%	1/9/2025	1,076,544	0.06%
Simon Property Group LP	735,000	3.30%	15/1/2026	712,258	0.04%
Simon Property Group LP	755,000	3.25%	30/11/2026	721,441	0.04%
Simon Property Group LP	605,000	1.38%	15/1/2027	551,306	0.03%
Simon Property Group LP	550,000	3.38%	15/6/2027	524,795	0.03%
SITE Centers Corp.	230,000	3.63%	1/2/2025	227,158	0.01%
SITE Centers Corp.	400,000	4.25%	1/2/2026	395,500	0.02%
Sixth Street Specialty Lending, Inc.	305,000	2.50%	1/8/2026	283,493	0.02%
Skyworks Solutions, Inc.	475,000	1.80%	1/6/2026	441,628	0.02%
Smithfield Foods, Inc.	623,000	4.25%	1/2/2027	599,726	0.03%
Solventum Corp.	1,050,000	5.45%	25/2/2027	1,049,219	0.06%
Sonoco Products Co.	306,000	2.25%	1/2/2027	282,874	0.02%
Southern California Edison Co.	855,000	3.70%	1/8/2025	837,608	0.05%
Southern California Edison Co.	300,000	1.20%	1/2/2026	281,086	0.02%
Southern California Edison Co.	590,000	5.35%	1/3/2026	589,050	0.03%
Southern California Edison Co.	330,000	4.90%	1/6/2026	327,229	0.02%
Southern California Edison Co.	480,000	4.88%	1/2/2027	476,316	0.03%
Southern California Edison Co.	550,000	4.70%	1/6/2027	542,456	0.03%
Southern California Gas Co.	455,000	2.60%	15/6/2026	432,116	0.02%
Southern California Gas Co.	750,000	2.95%	15/4/2027	706,059	0.04%
Southern Co.	500,000	5.15%	6/10/2025	497,815	0.03%
Southern Co.	1,675,000	3.25%	1/7/2026	1,610,538	0.09%
Southern Co.	1,125,000	4.00%	15/1/2051	1,090,146	0.06%
Southern Co.	900,000	3.75%	15/9/2051	845,206	0.05%
Southern Co. Gas Capital Corp.	300,000	3.25%	15/6/2026	288,080	0.02%
Southern Power Co.	505,000	4.15%	1/12/2025	496,473	0.03%
Southern Power Co.	388,000	0.90%	15/1/2026	361,709	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southwest Airlines Co.	275,000	3.00%	15/11/2026	259,996	0.01%
Southwest Airlines Co.	1,735,000	5.13%	15/6/2027	1,726,654	0.10%
Southwestern Electric Power Co.	410,000	1.65%	15/3/2026	385,723	0.02%
Southwestern Electric Power Co.	400,000	2.75%	1/10/2026	377,331	0.02%
Spectra Energy Partners LP	777,000	3.38%	15/10/2026	743,578	0.04%
Spire, Inc.	200,000	5.30%	1/3/2026	199,437	0.01%
Sprint LLC	1,425,000	7.63%	1/3/2026	1,464,173	0.08%
Stanley Black & Decker, Inc.	450,000	3.40%	1/3/2026	435,977	0.02%
Stanley Black & Decker, Inc.	275,000	6.27%	6/3/2026	274,894	0.02%
Starbucks Corp.	1,280,000	3.80%	15/8/2025	1,258,427	0.07%
Starbucks Corp.	946,000	4.75%	15/2/2026	939,422	0.05%
Starbucks Corp.	380,000	2.45%	15/6/2026	361,020	0.02%
Starbucks Corp.	525,000	4.85%	8/2/2027	522,289	0.03%
Starbucks Corp.	575,000	2.00%	12/3/2027	530,555	0.03%
State Street Corp.	1,255,000	3.55%	18/8/2025	1,231,136	0.07%
State Street Corp.	725,000	5.10%	18/5/2026	722,009	0.04%
State Street Corp.	750,000	2.65%	19/5/2026	716,352	0.04%
State Street Corp.	1,150,000	5.27%	3/8/2026	1,152,237	0.06%
State Street Corp.	510,000	5.75%	4/11/2026	511,744	0.03%
State Street Corp.	975,000	4.99%	18/3/2027	974,022	0.05%
State Street Corp.	475,000	1.68%	18/11/2027	437,052	0.02%
State Street Corp.	3,575,000	2.20%	7/2/2028	3,324,769	0.19%
Stellantis Finance US, Inc.	860,000	1.71%	29/1/2027	783,514	0.04%
Stryker Corp.	780,000	3.38%	1/11/2025	759,207	0.04%
Stryker Corp.	955,000	3.50%	15/3/2026	927,205	0.05%
Sutter Health	269,000	1.32%	15/8/2025	256,845	0.01%
Synchrony Bank	900,000	5.40%	22/8/2025	893,157	0.05%
Synchrony Financial	985,000	4.50%	23/7/2025	968,446	0.05%
Synchrony Financial	550,000	3.70%	4/8/2026	524,673	0.03%
Synovus Financial Corp.	385,000	5.20%	11/8/2025	379,589	0.02%
Sysco Corp.	710,000	3.75%	1/10/2025	694,997	0.04%
Sysco Corp.	950,000	3.30%	15/7/2026	913,389	0.05%
Take-Two Interactive Software, Inc.	495,000	5.00%	28/3/2026	491,732	0.03%
Take-Two Interactive Software, Inc.	680,000	3.70%	14/4/2027	653,871	0.04%
Tanger Properties LP	330,000	3.13%	1/9/2026	311,367	0.02%
Tapestry, Inc.	500,000	7.05%	27/11/2025	508,423	0.03%
Tapestry, Inc.	575,000	7.00%	27/11/2026	590,963	0.03%
Target Corp.	916,000	2.50%	15/4/2026	877,428	0.05%
Target Corp.	936,000	1.95%	15/1/2027	871,315	0.05%
TC PipeLines LP	525,000	3.90%	25/5/2027	502,497	0.03%
TCI Communications, Inc.	262,000	7.88%	15/2/2026	272,807	0.02%
TD SYNEX Corp.	699,000	1.75%	9/8/2026	645,119	0.04%
Teledyne Technologies, Inc.	340,000	1.60%	1/4/2026	317,961	0.02%
Texas Instruments, Inc.	432,000	1.13%	15/9/2026	397,366	0.02%
Texas Instruments, Inc.	600,000	4.60%	8/2/2027	596,138	0.03%
Textron, Inc.	305,000	4.00%	15/3/2026	297,966	0.02%
Textron, Inc.	350,000	3.65%	15/3/2027	335,554	0.02%
Thermo Fisher Scientific, Inc.	460,000	4.95%	10/8/2026	458,935	0.03%
Thermo Fisher Scientific, Inc.	1,110,000	5.00%	5/12/2026	1,108,735	0.06%
TJX Cos, Inc.	964,000	2.25%	15/9/2026	908,113	0.05%
T-Mobile USA, Inc.	1,650,000	2.25%	15/2/2026	1,568,288	0.09%
T-Mobile USA, Inc.	909,000	1.50%	15/2/2026	853,434	0.05%
T-Mobile USA, Inc.	1,125,000	2.63%	15/4/2026	1,070,690	0.06%
T-Mobile USA, Inc.	3,950,000	3.75%	15/4/2027	3,797,014	0.21%
T-Mobile USA, Inc.	575,000	5.38%	15/4/2027	573,382	0.03%
Toll Brothers Finance Corp.	340,000	4.88%	15/11/2025	336,230	0.02%
Toll Brothers Finance Corp.	525,000	4.88%	15/3/2027	517,206	0.03%
Toyota Motor Credit Corp.	1,248,000	3.95%	30/6/2025	1,230,306	0.07%
Toyota Motor Credit Corp.	730,000	3.65%	18/8/2025	716,814	0.04%
Toyota Motor Credit Corp.	450,000	5.60%	11/9/2025	451,678	0.03%
Toyota Motor Credit Corp.	900,000	0.80%	16/10/2025	850,722	0.05%
Toyota Motor Credit Corp.	650,000	3.80%	24/10/2025	636,045	0.04%
Toyota Motor Credit Corp.	585,000	5.40%	10/11/2025	586,199	0.03%
Toyota Motor Credit Corp.	820,000	4.80%	5/1/2026	815,804	0.05%
Toyota Motor Credit Corp.	600,000	0.80%	9/1/2026	562,205	0.03%
Toyota Motor Credit Corp.	875,000	5.20%	15/5/2026	876,259	0.05%
Toyota Motor Credit Corp.	1,325,000	4.45%	18/5/2026	1,308,515	0.07%
Toyota Motor Credit Corp.	930,000	1.13%	18/6/2026	861,271	0.05%
Toyota Motor Credit Corp.	615,000	5.00%	14/8/2026	613,508	0.03%
Toyota Motor Credit Corp.	860,000	5.40%	20/11/2026	865,948	0.05%
Toyota Motor Credit Corp.	675,000	3.20%	11/1/2027	645,931	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	675,000	1.90%	13/1/2027	624,413	0.03%
Toyota Motor Credit Corp.	790,000	5.00%	19/3/2027	789,751	0.04%
Toyota Motor Credit Corp.	1,500,000	3.05%	22/3/2027	1,424,768	0.08%
Trane Technologies Financing Ltd.	290,000	3.50%	21/3/2026	280,898	0.02%
Transcontinental Gas Pipe Line Co. LLC	980,000	7.85%	1/2/2026	1,008,494	0.06%
Trinity Acquisition plc	632,000	4.40%	15/3/2026	620,075	0.03%
Truist Bank	1,205,000	3.63%	16/9/2025	1,173,584	0.07%
Truist Bank	450,000	4.05%	3/11/2025	442,261	0.02%
Truist Bank	725,000	3.30%	15/5/2026	694,631	0.04%
Truist Bank	765,000	3.80%	30/10/2026	735,548	0.04%
Truist Financial Corp.	748,000	1.20%	5/8/2025	712,737	0.04%
Truist Financial Corp.	1,355,000	4.26%	28/7/2026	1,332,837	0.07%
Truist Financial Corp.	650,000	5.90%	28/10/2026	651,519	0.04%
Truist Financial Corp.	1,185,000	1.27%	2/3/2027	1,101,359	0.06%
Truist Financial Corp.	1,400,000	6.05%	8/6/2027	1,409,831	0.08%
TTX Co.	265,000	5.50%	25/9/2026	265,339	0.01%
TWDC Enterprises 18 Corp.	605,000	3.15%	17/9/2025	589,639	0.03%
TWDC Enterprises 18 Corp.	1,180,000	3.00%	13/2/2026	1,138,385	0.06%
TWDC Enterprises 18 Corp.	980,000	1.85%	30/7/2026	916,301	0.05%
TWDC Enterprises 18 Corp.	950,000	2.95%	15/6/2027	897,829	0.05%
Tyco Electronics Group SA	508,000	4.50%	13/2/2026	503,339	0.03%
Tyson Foods, Inc.	804,000	4.00%	1/3/2026	785,126	0.04%
Tyson Foods, Inc.	1,000,000	3.55%	2/6/2027	956,080	0.05%
UDR, Inc.	280,000	2.95%	1/9/2026	265,213	0.01%
Union Electric Co.	350,000	2.95%	15/6/2027	330,141	0.02%
Union Pacific Corp.	228,000	3.75%	15/7/2025	224,639	0.01%
Union Pacific Corp.	350,000	3.25%	15/8/2025	342,002	0.02%
Union Pacific Corp.	485,000	4.75%	21/2/2026	481,541	0.03%
Union Pacific Corp.	610,000	2.75%	1/3/2026	586,588	0.03%
Union Pacific Corp.	600,000	2.15%	5/2/2027	559,055	0.03%
Union Pacific Corp.	490,000	3.00%	15/4/2027	465,483	0.03%
United Airlines 2013-1 Class A Pass Through Trust	343,409	4.30%	15/8/2025	337,053	0.02%
United Airlines 2014-1 Class A Pass Through Trust	343,159	4.00%	11/4/2026	332,384	0.02%
United Airlines 2014-2 Class A Pass Through Trust	368,321	3.75%	3/9/2026	353,440	0.02%
United Airlines 2020-1 Class B Pass Through Trust	327,600	4.88%	15/1/2026	323,077	0.02%
United Parcel Service, Inc.	475,000	2.40%	15/11/2026	447,539	0.02%
UnitedHealth Group, Inc.	1,925,000	3.75%	15/7/2025	1,896,387	0.11%
UnitedHealth Group, Inc.	819,000	5.15%	15/10/2025	818,099	0.05%
UnitedHealth Group, Inc.	330,000	3.70%	15/12/2025	323,013	0.02%
UnitedHealth Group, Inc.	480,000	1.25%	15/1/2026	452,344	0.03%
UnitedHealth Group, Inc.	955,000	3.10%	15/3/2026	924,106	0.05%
UnitedHealth Group, Inc.	1,825,000	1.15%	15/5/2026	1,697,188	0.09%
UnitedHealth Group, Inc.	770,000	3.45%	15/1/2027	742,695	0.04%
UnitedHealth Group, Inc.	850,000	3.38%	15/4/2027	815,232	0.05%
Universal Health Services, Inc.	635,000	1.65%	1/9/2026	584,091	0.03%
US Bancorp	797,000	3.95%	17/11/2025	781,952	0.04%
US Bancorp	985,000	3.10%	27/4/2026	944,433	0.05%
US Bancorp	1,280,000	2.38%	22/7/2026	1,208,182	0.07%
US Bancorp	1,446,000	5.73%	21/10/2026	1,448,920	0.08%
US Bancorp	1,250,000	3.15%	27/4/2027	1,189,455	0.07%
US Bancorp	925,000	6.79%	26/10/2027	952,170	0.05%
US Bancorp	1,730,000	2.22%	27/1/2028	1,599,456	0.09%
US Treasury Note	4,307,000	4.63%	15/6/2027	4,319,786	0.24%
USAA Capital Corp.	525,000	3.38%	1/5/2025	516,071	0.03%
Utah Acquisition Sub, Inc.	2,186,000	3.95%	15/6/2026	2,120,475	0.12%
Valero Energy Corp.	430,000	3.40%	15/9/2026	412,146	0.02%
Ventas Realty LP	525,000	4.13%	15/1/2026	513,224	0.03%
Ventas Realty LP	450,000	3.25%	15/10/2026	427,739	0.02%
Ventas Realty LP	375,000	3.85%	1/4/2027	360,381	0.02%
Veralto Corp.	755,000	5.50%	18/9/2026	754,761	0.04%
Verisk Analytics, Inc.	131,000	4.00%	15/6/2025	128,824	0.01%
Verizon Communications, Inc.	1,358,000	0.85%	20/11/2025	1,276,880	0.07%
Verizon Communications, Inc.	1,859,000	1.45%	20/3/2026	1,741,303	0.10%
Verizon Communications, Inc.	1,765,000	2.63%	15/8/2026	1,673,413	0.09%
Verizon Communications, Inc.	3,560,000	4.13%	16/3/2027	3,470,228	0.19%
Verizon Communications, Inc.	800,000	3.00%	22/3/2027	757,093	0.04%
VF Corp.	525,000	2.80%	23/4/2027	479,392	0.03%
Viatis, Inc.	500,000	2.30%	22/6/2027	456,637	0.03%
VICI Properties LP/VICI Note Co., Inc.	525,000	4.50%	1/9/2026	510,818	0.03%
VICI Properties LP/VICI Note Co., Inc.	1,200,000	4.25%	1/12/2026	1,158,152	0.06%
VICI Properties LP/VICI Note Co., Inc.	725,000	5.75%	1/2/2027	725,479	0.04%

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VICI Properties LP/VICI Note Co., Inc.	750,000	3.75%	15/2/2027	712,832	0.04%
Virginia Electric & Power Co.	712,000	3.15%	15/1/2026	689,317	0.04%
Virginia Electric & Power Co.	503,000	2.95%	15/11/2026	478,307	0.03%
Virginia Electric & Power Co.	725,000	3.50%	15/3/2027	696,037	0.04%
Virginia Electric & Power Co.	600,000	3.75%	15/5/2027	578,028	0.03%
Visa, Inc.	3,850,000	3.15%	14/12/2025	3,745,271	0.21%
Visa, Inc.	1,575,000	1.90%	15/4/2027	1,453,434	0.08%
Vistra Operations Co. LLC	825,000	3.70%	30/1/2027	788,443	0.04%
VMware LLC	1,475,000	1.40%	15/8/2026	1,358,013	0.08%
VMware LLC	500,000	4.65%	15/5/2027	491,697	0.03%
Volkswagen Group of America Finance LLC	775,000	6.00%	16/11/2026	783,946	0.04%
Volkswagen Group of America Finance LLC	1,000,000	4.35%	8/6/2027	975,169	0.05%
Vontier Corp.	435,000	1.80%	1/4/2026	406,848	0.02%
Voya Financial, Inc.	442,000	3.65%	15/6/2026	426,610	0.02%
Vulcan Materials Co.	385,000	3.90%	1/4/2027	372,613	0.02%
Wachovia Corp.	100,000	7.57%	1/8/2026	104,126	0.01%
Walmart, Inc. <sup>1</sup>	1,700,000	3.90%	9/9/2025	1,676,586	0.09%
Walmart, Inc.	655,000	4.00%	15/4/2026	644,670	0.04%
Walmart, Inc.	1,125,000	3.05%	8/7/2026	1,086,750	0.06%
Walmart, Inc.	1,200,000	1.05%	17/9/2026	1,105,800	0.06%
Walt Disney Co.	480,000	3.70%	15/10/2025	470,834	0.03%
Walt Disney Co.	1,430,000	1.75%	13/1/2026	1,356,601	0.08%
Walt Disney Co.	325,000	3.38%	15/11/2026	312,549	0.02%
Walt Disney Co.	450,000	3.70%	23/3/2027	436,000	0.02%
Warnermedia Holdings, Inc.	1,375,000	6.41%	15/3/2026	1,374,703	0.08%
Warnermedia Holdings, Inc.	3,875,000	3.76%	15/3/2027	3,675,585	0.20%
Waste Management, Inc.	475,000	0.75%	15/11/2025	446,377	0.02%
Waste Management, Inc.	450,000	4.95%	3/7/2027	449,386	0.03%
WEC Energy Group, Inc.	515,000	5.00%	27/9/2025	511,475	0.03%
WEC Energy Group, Inc.	980,000	4.75%	9/1/2026	969,752	0.05%
WEC Energy Group, Inc.	580,000	5.60%	12/9/2026	582,320	0.03%
Wells Fargo & Co.	1,375,000	3.55%	29/9/2025	1,342,400	0.07%
Wells Fargo & Co.	112,000	6.00%	28/10/2025	112,036	0.01%
Wells Fargo & Co.	3,321,000	3.00%	22/4/2026	3,184,736	0.18%
Wells Fargo & Co.	2,130,000	4.10%	3/6/2026	2,075,771	0.12%
Wells Fargo & Co.	1,780,000	4.54%	15/8/2026	1,757,745	0.10%
Wells Fargo & Co.	3,150,000	3.00%	23/10/2026	2,992,672	0.17%
Wells Fargo & Co.	2,175,000	3.20%	17/6/2027	2,082,946	0.12%
Wells Fargo & Co.	4,825,000	3.53%	24/3/2028	4,601,357	0.26%
Wells Fargo & Co.	5,255,000	5.71%	22/4/2028	5,302,304	0.30%
Wells Fargo & Co.	3,150,000	3.58%	22/5/2028	2,999,839	0.17%
Wells Fargo Bank NA	1,855,000	5.55%	1/8/2025	1,857,783	0.10%
Wells Fargo Bank NA	1,690,000	4.81%	15/1/2026	1,678,805	0.09%
Wells Fargo Bank NA	1,894,000	5.45%	7/8/2026	1,899,836	0.11%
Wells Fargo Bank NA	2,075,000	5.25%	11/12/2026	2,076,350	0.12%
Welltower OP LLC	605,000	4.25%	1/4/2026	592,685	0.03%
Welltower OP LLC	105,000	2.70%	15/2/2027	98,928	0.01%
Western Midstream Operating LP	525,000	4.65%	1/7/2026	514,816	0.03%
Western Union Co.	550,000	1.35%	15/3/2026	512,795	0.03%
Westinghouse Air Brake Technologies Corp.	790,000	3.45%	15/11/2026	755,391	0.04%
Westlake Corp.	790,000	3.60%	15/8/2026	760,059	0.04%
Weyerhaeuser Co.	700,000	4.75%	15/5/2026	692,220	0.04%
Williams Cos, Inc.	780,000	4.00%	15/9/2025	765,294	0.04%
Williams Cos, Inc.	1,057,000	5.40%	2/3/2026	1,056,051	0.06%
Williams Cos, Inc.	1,385,000	3.75%	15/6/2027	1,329,751	0.07%
Willis North America, Inc.	700,000	4.65%	15/6/2027	688,085	0.04%
Wipro IT Services LLC	695,000	1.50%	23/6/2026	645,199	0.04%
Wisconsin Public Service Corp.	230,000	5.35%	10/11/2025	229,772	0.01%
Workday, Inc.	1,030,000	3.50%	1/4/2027	985,186	0.05%
WP Carey, Inc.	380,000	4.25%	1/10/2026	370,123	0.02%
WRKCo, Inc.	745,000	4.65%	15/3/2026	734,366	0.04%
Xcel Energy, Inc.	455,000	3.35%	1/12/2026	434,129	0.02%
Xcel Energy, Inc.	555,000	1.75%	15/3/2027	505,277	0.03%
Xylem, Inc.	525,000	3.25%	1/11/2026	501,927	0.03%
Zimmer Biomet Holdings, Inc.	633,000	3.05%	15/1/2026	610,836	0.03%
Zoetis, Inc.	808,000	4.50%	13/11/2025	798,509	0.04%
Zoetis, Inc.	630,000	5.40%	14/11/2025	629,893	0.04%
<b>Total Fixed Income</b>				<b>1,183,132,060</b>	<b>65.91%</b>
<b>Total Transferable Securities</b>				<b>1,776,058,519</b>	<b>98.94%</b>

			Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)</b>							
<b>Futures 0.00% (30 June 2023: 0.00%)</b>							
US Treasury Note 5 Year September 2024				41	\$4,367,781	1,922 0.00%	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>					<b>1,922</b>	<b>0.00%</b>	
<b>OTC Financial Derivative Instruments (0.02%) (30 June 2023: 0.00%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.02%) (30 June 2023: 0.00%)</b>							
USD	8,579,853	EUR	(7,999,034)	BNP Paribas	2/7/2024	6,884	0.00%
MXN	2,324,115	USD	(126,175)	BNP Paribas	2/7/2024	926	0.00%
EUR	7,963,436	USD	(8,547,235)	State Street Bank & Trust Co.	2/8/2024	452	0.00%
USD	2,279	GBP	(1,785)	Toronto-Dominion Bank	2/7/2024	23	0.00%
GBP	1,359,931	USD	(1,719,403)	Toronto-Dominion Bank	2/8/2024	16	0.00%
EUR	21,423	USD	(22,993)	Toronto-Dominion Bank	2/8/2024	2	0.00%
USD	1,719,089	GBP	(1,359,931)	Toronto-Dominion Bank	2/7/2024	1	0.00%
GBP	5,211	USD	(6,588)	State Street Bank & Trust Co.	2/8/2024	—	0.00%
USD	1,906,406	MXN	(34,859,579)	State Street Bank & Trust Co.	2/7/2024	—	0.00%
MXN	271,008	USD	(14,752)	JPMorgan Chase Bank	2/8/2024	(3)	(0.00%)
USD	8,534,813	EUR	(7,963,436)	State Street Bank & Trust Co.	2/7/2024	(4)	(0.00%)
GBP	713	USD	(908)	State Street Bank & Trust Co.	2/7/2024	(6)	(0.00%)
GBP	2,035	USD	(2,591)	State Street Bank & Trust Co.	2/7/2024	(19)	(0.00%)
USD	23,821	EUR	(22,255)	State Street Bank & Trust Co.	2/7/2024	(31)	(0.00%)
EUR	104,436	USD	(111,981)	UBS AG	2/7/2024	(52)	(0.00%)
MXN	69,375	USD	(3,940)	BNP Paribas	2/7/2024	(146)	(0.00%)
EUR	17,506	USD	(19,000)	State Street Bank & Trust Co.	2/7/2024	(238)	(0.00%)
MXN	34,859,579	USD	(1,897,399)	State Street Bank & Trust Co.	2/8/2024	(284)	(0.00%)
EUR	43,428	USD	(47,204)	State Street Bank & Trust Co.	2/7/2024	(660)	(0.00%)
MXN	337,082	USD	(19,678)	State Street Bank & Trust Co.	2/7/2024	(1,244)	(0.00%)
USD	1,165,622	EUR	(1,090,843)	BNP Paribas	2/7/2024	(3,489)	(0.00%)
GBP	393,553	USD	(501,142)	Toronto-Dominion Bank	2/7/2024	(3,652)	(0.00%)
GBP	965,415	USD	(1,227,888)	Toronto-Dominion Bank	2/7/2024	(7,508)	(0.00%)
EUR	7,002,518	USD	(7,524,311)	Toronto-Dominion Bank	2/7/2024	(19,359)	(0.00%)
MXN	32,129,007	USD	(1,875,809)	State Street Bank & Trust Co.	2/7/2024	(118,733)	(0.01%)
EUR	9,907,680	USD	(10,769,004)	Toronto-Dominion Bank	2/7/2024	(150,443)	(0.01%)
						<b>(297,567)</b>	<b>(0.02%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>(297,567)</b>	<b>(0.02%)</b>
<b>Total Investments</b>						<b>1,775,762,874</b>	<b>98.92%</b>
						<b>Fair Value US Dollars (\$)</b>	<b>% of Total Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>19,386,816</b>	<b>1.08%</b>
<b>Net Assets</b>						<b>1,795,149,690</b>	<b>100.00%</b>
						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					884,413,721	46.75%
(b)	Transferable securities dealt in on another regulated market					891,644,798	47.13%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					1,922	0.00%
(e)	Total OTC Financial Derivative Instruments					8,304	0.00%
(f)	Other Assets					115,762,540	6.12%
<b>Total Assets</b>						<b>1,891,831,285</b>	<b>100.00%</b>

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

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,776,058,519	1,567,037,659
Financial Derivative Instruments	3,17	10,226	2,441
Cash	3	51,249,588	23,473,450
Receivables:			
Interest and Dividends		17,681,381	14,302,265
Capital Shares Issued		682,557	728,485
Investments Sold		46,149,014	36,355,068
Other Receivables		—	62,833
<b>Total Current Assets</b>		<b>1,891,831,285</b>	<b>1,641,962,201</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	305,871	31
Payables and Other Liabilities:			
Capital Shares Redeemed		682,554	4,824,330
Investments Purchased		95,568,942	55,194,062
Management Fees Payable	12	123,726	116,860
Margin Cash Due to Broker	3	502	5,732
<b>Total Current Liabilities</b>		<b>96,681,595</b>	<b>60,141,015</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,795,149,690</b>	<b>1,581,821,186</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR-Hedged Accumulating<sup>1</sup></b>			
US (\$) Equivalent	\$8,533,449	—	—
Net Assets	€7,962,561	—	—
Number of Shares Outstanding	153,108	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>€52.01</b>	—	—
<b>GBP-Hedged Distributing<sup>3</sup></b>			
US (\$) Equivalent	\$1,718,520	—	—
Net Assets	£1,359,521	—	—
Number of Shares Outstanding	27,041	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>£50.28</b>	—	—
<b>MXN-Hedged Accumulating<sup>4</sup></b>			
US (\$) Equivalent	\$1,903,902	\$59,219	—
Net Assets	MXN34,813,800	MXN1,015,635	—
Number of Shares Outstanding	15,241	500	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>MXN2,284.22</b>	<b>MXN2,031.27</b>	—
<b>USD Accumulating</b>			
Net Assets	\$1,453,393,202	\$1,193,552,572	\$942,184,175
Number of Shares Outstanding	26,032,771	22,638,392	18,168,741
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$55.83</b>	<b>\$52.72</b>	<b>\$51.86</b>
<b>USD Distributing</b>			
Net Assets	\$329,600,617	\$388,209,395	\$338,705,713
Number of Shares Outstanding	6,759,263	8,041,330	6,910,814
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>\$48.76</b>	<b>\$48.28</b>	<b>\$49.01</b>

<sup>1</sup> The share class launched on 3 October 2023.

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

<sup>3</sup> The share class launched on 2 April 2024.

<sup>4</sup> The share class launched on 4 April 2023.

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		84,344,621	48,348,502
Other Income		599,205	400,130
Net Gain/(Loss) on Financial Instruments		16,159,479	(23,018,746)
<b>Total Investment Income</b>		<b>101,103,305</b>	<b>25,729,886</b>
<b>Expenses</b>			
Management Fees	12	1,559,033	1,271,120
Transaction Fees and Commissions		4,881	7,838
Other Expenses		34,110	—
<b>Total Expenses</b>		<b>1,598,024</b>	<b>1,278,958</b>
<b>Finance Costs</b>			
Interest Expense		632	150
Distributions	6	17,509,586	12,336,372
<b>Total Finance Costs</b>		<b>17,510,218</b>	<b>12,336,522</b>
<b>Net Investment Income After Finance Costs</b>		<b>81,995,063</b>	<b>12,114,406</b>
Taxation	5	38,409	(86,371)
<b>Net Increase in Net Assets</b>		<b>82,033,472</b>	<b>12,028,035</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	82,033,472	12,028,035
<b>Capital Transactions</b>		
Subscriptions	805,452,193	675,713,575
Redemptions	(674,157,161)	(386,810,312)
Total Capital Transactions	131,295,032	288,903,263
<b>Total Increase for the Year</b>	<b>213,328,504</b>	<b>300,931,298</b>
<b>Net Assets</b>		
Beginning of Year	1,581,821,186	1,280,889,888
<b>End of Year</b>	<b>1,795,149,690</b>	<b>1,581,821,186</b>

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

# Vanguard USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard USD Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of \$250 million.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index returned 4.96% for the 12 months ended 30 June 2024.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, shorter-dated bonds performed best.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	2.84%	—	-3.64%
Benchmark	2.97	—	-3.62
Tracking Difference*	-0.13		
GBP-Hedged Accumulating	4.17%	—	-3.24%
Benchmark	4.28	—	-3.10
Tracking Difference*	-0.11		
USD Accumulating	4.89%	0.71%	1.86%
Benchmark	4.96	0.77	1.94
Tracking Difference*	-0.07		
USD Distributing	4.89%	0.71%	2.64%
Benchmark	4.96	0.77	2.65
Tracking Difference*	-0.07		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Accumulating, 25 May 2021; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.



## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Note 4.00% 15/2/2034	28,041,900	27,274,519	United States Treasury Note 4.00% 15/2/2034	28,041,900	27,257,702
United States Treasury Note 4.75% 15/11/2053	14,625,000	15,286,076	United States Treasury Note 4.75% 15/11/2053	14,625,000	15,283,746
United States Treasury Note 4.88% 31/5/2026	12,153,000	12,160,853	United States Treasury Note 4.50% 15/11/2033	11,599,000	11,963,008
United States Treasury Note 4.50% 15/11/2033	11,599,000	11,962,634	United States Treasury Note 4.38% 15/5/2034	11,452,000	11,474,856
United States Treasury Note 4.38% 15/5/2034	11,636,000	11,644,060	United States Treasury Note 4.63% 28/2/2026	11,206,000	11,196,810
United States Treasury Note 4.63% 28/2/2026	11,206,000	11,204,323	United States Treasury Note 4.63% 30/4/2029	9,576,000	9,627,546
United States Treasury Note 4.63% 30/4/2029	9,576,000	9,628,536	United States Treasury Note 4.88% 31/5/2026	8,678,000	8,684,592
United States Treasury Note 4.25% 15/2/2054	8,849,700	8,495,462	United States Treasury Note 4.25% 15/2/2054	8,849,700	8,491,783
United States Treasury Note 4.00% 31/1/2029	8,008,000	7,929,511	United States Treasury Note 4.00% 31/1/2029	8,008,000	7,924,457
United States Treasury Note 4.50% 31/5/2029	7,517,000	7,578,182	United States Treasury Note 4.50% 31/5/2029	7,517,000	7,578,603
United States Treasury Note 3.88% 15/8/2033	7,970,000	7,561,722	United States Treasury Note 3.88% 15/8/2033	7,970,000	7,558,314
United States Treasury Note 4.13% 15/2/2027	7,551,000	7,494,914	United States Treasury Note 4.13% 15/2/2027	7,551,000	7,492,556
United States Treasury Note 4.50% 31/3/2026	7,311,200	7,296,798	United States Treasury Note 4.50% 31/3/2026	7,311,200	7,278,210
United States Treasury Note 3.75% 31/12/2028	7,193,000	7,119,658	United States Treasury Note 3.75% 31/12/2028	7,193,000	7,119,508
United States Treasury Note 4.25% 28/2/2029	6,868,000	6,880,641	United States Treasury Note 4.25% 28/2/2029	6,868,000	6,880,900
United States Treasury Note 4.88% 31/10/2028	4,851,000	4,907,600	United States Treasury Note 4.88% 31/10/2028	4,851,000	4,907,209
United States Treasury Note 4.00% 30/6/2028	4,628,000	4,607,969	United States Treasury Note 4.00% 30/6/2028	4,628,000	4,609,923
United States Treasury Note 4.50% 15/5/2027	4,606,000	4,585,069	United States Treasury Note 4.50% 15/5/2027	4,606,000	4,590,182
United States Treasury Note 4.50% 15/4/2027	4,439,000	4,412,472	United States Treasury Note 4.50% 15/4/2027	4,439,000	4,413,530
United States Treasury Note 4.13% 31/3/2029	4,421,000	4,346,655	United States Treasury Note 4.13% 31/3/2029	4,421,000	4,346,142

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.82% (30 June 2023: 98.74%)</b>					
<b>Fixed Income 98.82% (30 June 2023: 98.74%)</b>					
<b>Australia 1.70% (30 June 2023: 1.76%)</b>					
Amcor Finance USA, Inc.	240,000	3.63%	28/4/2026	231,674	0.01%
APA Infrastructure Ltd.	211,000	4.25%	15/7/2027	205,311	0.01%
APA Infrastructure Ltd.	45,000	5.00%	23/3/2035	41,718	0.00%
Argentum Netherlands BV for Swiss Re Ltd.	200,000	5.63%	15/8/2052	196,298	0.01%
Ausgrid Finance Pty Ltd.	375,000	4.35%	1/8/2028	360,187	0.01%
Australia & New Zealand Banking Group Ltd.	360,000	5.38%	3/7/2025	360,256	0.01%
Australia & New Zealand Banking Group Ltd.	430,000	5.67%	3/10/2025	432,196	0.02%
Australia & New Zealand Banking Group Ltd.	259,000	3.70%	16/11/2025	253,861	0.01%
Australia & New Zealand Banking Group Ltd.	430,000	5.09%	8/12/2025	429,337	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	5.00%	18/3/2026	249,324	0.01%
Australia & New Zealand Banking Group Ltd.	486,000	4.40%	19/5/2026	475,246	0.02%
Australia & New Zealand Banking Group Ltd.	525,000	4.75%	18/1/2027	522,435	0.02%
Australia & New Zealand Banking Group Ltd.	649,000	2.95%	22/7/2030	628,427	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	6.74%	8/12/2032	265,196	0.01%
Australia & New Zealand Banking Group Ltd.	325,000	5.73%	18/9/2034	322,812	0.01%
Australia & New Zealand Banking Group Ltd.	609,000	2.57%	25/11/2035	500,111	0.02%
BHP Billiton Finance USA Ltd.	237,000	4.88%	27/2/2026	235,289	0.01%
BHP Billiton Finance USA Ltd.	130,000	6.42%	1/3/2026	132,328	0.00%
BHP Billiton Finance USA Ltd.	475,000	5.25%	8/9/2026	475,799	0.02%
BHP Billiton Finance USA Ltd.	185,000	4.75%	28/2/2028	183,766	0.01%
BHP Billiton Finance USA Ltd.	305,000	5.10%	8/9/2028	306,188	0.01%
BHP Billiton Finance USA Ltd.	275,000	5.25%	8/9/2030	278,780	0.01%
BHP Billiton Finance USA Ltd.	225,000	4.90%	28/2/2033	220,572	0.01%
BHP Billiton Finance USA Ltd.	500,000	5.25%	8/9/2033	500,522	0.02%
BHP Billiton Finance USA Ltd.	300,000	4.13%	24/2/2042	254,354	0.01%
BHP Billiton Finance USA Ltd.	775,000	5.00%	30/9/2043	724,786	0.03%
BHP Billiton Finance USA Ltd.	350,000	5.50%	8/9/2053	346,897	0.01%
Brambles USA, Inc.	275,000	4.13%	23/10/2025	269,563	0.01%
CIMIC Finance USA Pty Ltd.	225,000	7.00%	25/3/2034	227,559	0.01%
Commonwealth Bank of Australia	300,000	5.50%	12/9/2025	300,992	0.01%
Commonwealth Bank of Australia	327,000	4.50%	9/12/2025	321,290	0.01%
Commonwealth Bank of Australia	459,000	5.32%	13/3/2026	460,623	0.02%
Commonwealth Bank of Australia	367,000	2.85%	18/5/2026	352,068	0.01%
Commonwealth Bank of Australia	516,000	1.13%	15/6/2026	478,116	0.02%
Commonwealth Bank of Australia	210,000	2.63%	6/9/2026	199,351	0.01%
Commonwealth Bank of Australia	335,000	2.55%	14/3/2027	314,493	0.01%
Commonwealth Bank of Australia	345,000	3.15%	19/9/2027	326,455	0.01%
Commonwealth Bank of Australia	295,000	3.90%	16/3/2028	286,189	0.01%
Commonwealth Bank of Australia	715,000	2.69%	11/3/2031	592,499	0.02%
Commonwealth Bank of Australia	325,000	1.88%	15/9/2031	264,743	0.01%
Commonwealth Bank of Australia	250,000	3.78%	14/3/2032	218,884	0.01%
Commonwealth Bank of Australia	750,000	5.84%	13/3/2034	749,172	0.03%
Commonwealth Bank of Australia	230,000	3.61%	12/9/2034	207,182	0.01%
Commonwealth Bank of Australia	350,000	3.74%	12/9/2039	277,502	0.01%
Commonwealth Bank of Australia	339,000	3.31%	11/3/2041	246,042	0.01%
Commonwealth Bank of Australia	451,000	3.90%	12/7/2047	361,738	0.01%
Commonwealth Bank of Australia	365,000	4.32%	10/1/2048	297,794	0.01%
CSL Finance plc	125,000	3.85%	27/4/2027	120,570	0.00%
CSL Finance plc	50,000	4.25%	27/4/2032	46,967	0.00%
CSL Finance plc	325,000	5.11%	3/4/2034	320,279	0.01%
CSL Finance plc	220,000	4.75%	27/4/2052	193,913	0.01%
CSL Finance plc	375,000	5.42%	3/4/2054	361,745	0.01%
CSL Finance plc	170,000	4.95%	27/4/2062	149,058	0.01%
GAIF Bond Issuer Pty Ltd.	260,000	3.40%	30/9/2026	248,332	0.01%
Glencore Funding LLC	565,000	1.63%	1/9/2025	538,988	0.02%
Glencore Funding LLC	25,000	1.63%	27/4/2026	23,372	0.00%
Glencore Funding LLC	475,000	4.00%	27/3/2027	458,335	0.02%
Glencore Funding LLC	95,000	3.88%	27/10/2027	90,503	0.00%
Glencore Funding LLC	360,000	6.13%	6/10/2028	368,468	0.01%
Glencore Funding LLC	335,000	2.50%	1/9/2030	283,351	0.01%
Glencore Funding LLC	250,000	6.38%	6/10/2030	260,669	0.01%
Glencore Funding LLC	180,000	2.85%	27/4/2031	151,736	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Glencore Funding LLC	275,000	6.50%	6/10/2033	287,268	0.01%
Glencore Funding LLC	100,000	3.88%	27/4/2051	71,472	0.00%
Goodman US Finance Four LLC	75,000	4.50%	15/10/2037	64,440	0.00%
Goodman US Finance Three LLC	200,000	3.70%	15/3/2028	187,579	0.01%
Macquarie Bank Ltd.	331,000	3.90%	15/1/2026	323,993	0.01%
Macquarie Bank Ltd.	160,000	5.21%	15/6/2026	159,724	0.01%
Macquarie Bank Ltd.	334,000	5.39%	7/12/2026	334,895	0.01%
Macquarie Bank Ltd.	225,000	3.62%	3/6/2030	200,142	0.01%
Macquarie Bank Ltd.	255,000	6.80%	18/1/2033	266,702	0.01%
Macquarie Bank Ltd.	460,000	3.05%	3/3/2036	382,814	0.01%
Macquarie Group Ltd.	240,000	5.11%	9/8/2026	238,668	0.01%
Macquarie Group Ltd.	460,000	1.34%	12/1/2027	430,645	0.02%
Macquarie Group Ltd.	310,000	1.63%	23/9/2027	284,484	0.01%
Macquarie Group Ltd.	205,000	1.94%	14/4/2028	185,682	0.01%
Macquarie Group Ltd.	150,000	4.10%	21/6/2028	144,489	0.00%
Macquarie Group Ltd.	355,000	3.76%	28/11/2028	334,349	0.01%
Macquarie Group Ltd.	150,000	4.65%	27/3/2029	146,735	0.00%
Macquarie Group Ltd.	250,000	5.03%	15/1/2030	246,495	0.01%
Macquarie Group Ltd.	277,000	2.69%	23/6/2032	229,517	0.01%
Macquarie Group Ltd.	415,000	2.87%	14/1/2033	343,233	0.01%
Macquarie Group Ltd.	315,000	5.49%	9/11/2033	312,541	0.01%
Macquarie Group Ltd.	210,000	5.89%	15/6/2034	212,298	0.01%
Macquarie Group Ltd.	375,000	6.26%	7/12/2034	388,503	0.01%
National Australia Bank Ltd.	565,000	4.75%	10/12/2025	561,643	0.02%
National Australia Bank Ltd.	355,000	4.97%	12/1/2026	353,333	0.01%
National Australia Bank Ltd.	535,000	3.38%	14/1/2026	520,886	0.02%
National Australia Bank Ltd.	475,000	2.50%	12/7/2026	451,055	0.02%
National Australia Bank Ltd.	443,000	1.89%	12/1/2027	410,240	0.01%
National Australia Bank Ltd.	315,000	3.91%	9/6/2027	305,840	0.01%
National Australia Bank Ltd.	250,000	5.09%	11/6/2027	250,498	0.01%
National Australia Bank Ltd.	325,000	4.94%	12/1/2028	324,991	0.01%
National Australia Bank Ltd.	205,000	4.90%	13/6/2028	204,744	0.01%
National Australia Bank Ltd.	393,000	4.79%	10/1/2029	390,520	0.01%
National Australia Bank Ltd.	370,000	2.33%	21/8/2030	305,620	0.01%
National Australia Bank Ltd.	345,000	2.99%	21/5/2031	289,918	0.01%
National Australia Bank Ltd.	400,000	6.43%	12/1/2033	416,475	0.01%
National Australia Bank Ltd.	300,000	4.95%	10/1/2034	295,493	0.01%
National Australia Bank Ltd.	645,000	3.93%	2/8/2034	592,341	0.02%
National Australia Bank Ltd.	416,000	3.35%	12/1/2037	351,297	0.01%
National Australia Bank Ltd.	395,000	2.65%	14/1/2041	266,037	0.01%
Newcastle Coal Infrastructure Group Pty Ltd.	153,920	4.40%	29/9/2027	146,046	0.00%
Newcastle Coal Infrastructure Group Pty Ltd.	235,348	4.70%	12/5/2031	213,095	0.01%
Northern Star Resources Ltd.	125,000	6.13%	11/4/2033	126,187	0.00%
Pacific National Finance Pty Ltd.	200,000	4.75%	22/3/2028	190,720	0.01%
QBE Insurance Group Ltd.	200,000	5.88%	Perpetual	197,928	0.01%
QBE Insurance Group Ltd.	200,000	6.75%	2/12/2044	199,858	0.01%
QBE Insurance Group Ltd.	200,000	5.88%	17/6/2046	197,881	0.01%
Rio Tinto Finance USA Ltd.	215,000	7.13%	15/7/2028	231,850	0.01%
Rio Tinto Finance USA Ltd.	375,000	5.20%	2/11/2040	362,846	0.01%
Rio Tinto Finance USA Ltd.	590,000	2.75%	2/11/2051	365,544	0.01%
Rio Tinto Finance USA plc	135,000	4.75%	22/3/2042	124,773	0.00%
Rio Tinto Finance USA plc	300,000	4.13%	21/8/2042	253,986	0.01%
Rio Tinto Finance USA plc	395,000	5.13%	9/3/2053	371,718	0.01%
Santos Finance Ltd.	200,000	4.13%	14/9/2027	190,531	0.01%
Santos Finance Ltd.	200,000	5.25%	13/3/2029	194,962	0.01%
Santos Finance Ltd.	288,000	3.65%	29/4/2031	251,525	0.01%
Santos Finance Ltd.	300,000	6.88%	19/9/2033	317,061	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	150,000	3.25%	28/10/2025	145,655	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	3.63%	28/1/2026	194,458	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	275,000	4.38%	28/5/2030	262,561	0.01%
Scentre Group Trust 2	425,000	5.13%	24/9/2080	394,804	0.01%
Scentre Group Trust 2	353,000	4.75%	24/9/2080	340,056	0.01%
South32 Treasury Ltd.	150,000	4.35%	14/4/2032	135,431	0.00%
Sydney Airport Finance Co. Pty Ltd.	490,000	3.63%	28/4/2026	473,752	0.02%
Transurban Finance Co. Pty Ltd.	395,000	4.13%	2/2/2026	386,219	0.01%
Transurban Finance Co. Pty Ltd.	225,000	3.38%	22/3/2027	213,769	0.01%
Transurban Finance Co. Pty Ltd.	250,000	2.45%	16/3/2031	208,727	0.01%
Transurban Queensland Finance Pty Ltd.	200,000	4.50%	19/4/2028	193,407	0.01%
Westpac Banking Corp.	275,000	3.74%	26/8/2025	270,284	0.01%
Westpac Banking Corp.	240,000	5.20%	16/4/2026	240,104	0.01%
Westpac Banking Corp.	550,000	2.85%	13/5/2026	527,414	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	525,000	1.15%	3/6/2026	487,668	0.02%
Westpac Banking Corp.	335,000	2.70%	19/8/2026	318,797	0.01%
Westpac Banking Corp.	350,000	3.35%	8/3/2027	335,740	0.01%
Westpac Banking Corp.	725,000	4.04%	26/8/2027	707,188	0.03%
Westpac Banking Corp.	360,000	5.46%	18/11/2027	365,299	0.01%
Westpac Banking Corp.	270,000	3.40%	25/1/2028	256,718	0.01%
Westpac Banking Corp.	470,000	5.54%	17/11/2028	480,798	0.02%
Westpac Banking Corp.	475,000	1.95%	20/11/2028	419,670	0.01%
Westpac Banking Corp.	135,000	2.65%	16/1/2030	120,223	0.00%
Westpac Banking Corp.	265,000	2.15%	3/6/2031	221,673	0.01%
Westpac Banking Corp.	465,000	4.32%	23/11/2031	448,737	0.02%
Westpac Banking Corp.	290,000	5.41%	10/8/2033	283,282	0.01%
Westpac Banking Corp.	200,000	6.82%	17/11/2033	214,891	0.01%
Westpac Banking Corp.	605,000	4.11%	24/7/2034	559,153	0.02%
Westpac Banking Corp.	525,000	2.67%	15/11/2035	433,626	0.02%
Westpac Banking Corp.	490,000	3.02%	18/11/2036	402,341	0.01%
Westpac Banking Corp.	190,000	4.42%	24/7/2039	167,607	0.01%
Westpac Banking Corp.	300,000	2.96%	16/11/2040	208,873	0.01%
Westpac Banking Corp.	305,000	3.13%	18/11/2041	213,969	0.01%
Woodside Finance Ltd.	312,000	3.70%	15/9/2026	299,936	0.01%
Woodside Finance Ltd.	295,000	3.70%	15/3/2028	278,303	0.01%
Woodside Finance Ltd.	350,000	4.50%	4/3/2029	338,555	0.01%
				<b>47,056,009</b>	<b>1.70%</b>
<b>Belgium 0.60% (30 June 2023: 0.71%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,765,000	4.70%	1/2/2036	1,681,816	0.06%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	3,240,000	4.90%	1/2/2046	2,983,704	0.11%
Anheuser-Busch InBev Finance, Inc.	290,000	4.70%	1/2/2036	274,865	0.01%
Anheuser-Busch InBev Finance, Inc.	275,000	4.63%	1/2/2044	244,922	0.01%
Anheuser-Busch InBev Finance, Inc.	365,000	4.90%	1/2/2046	333,916	0.01%
Anheuser-Busch InBev Worldwide, Inc.	1,350,000	4.75%	23/1/2029	1,342,103	0.05%
Anheuser-Busch InBev Worldwide, Inc.	670,000	3.50%	1/6/2030	622,390	0.02%
Anheuser-Busch InBev Worldwide, Inc.	575,000	4.90%	23/1/2031	577,451	0.02%
Anheuser-Busch InBev Worldwide, Inc.	450,000	5.00%	15/6/2034	446,582	0.02%
Anheuser-Busch InBev Worldwide, Inc.	455,000	4.38%	15/4/2038	414,147	0.02%
Anheuser-Busch InBev Worldwide, Inc.	605,000	8.20%	15/1/2039	769,275	0.03%
Anheuser-Busch InBev Worldwide, Inc.	655,000	5.45%	23/1/2039	664,022	0.02%
Anheuser-Busch InBev Worldwide, Inc.	385,000	4.35%	1/6/2040	339,592	0.01%
Anheuser-Busch InBev Worldwide, Inc.	655,000	4.95%	15/1/2042	614,055	0.02%
Anheuser-Busch InBev Worldwide, Inc.	25,000	3.75%	15/7/2042	20,333	0.00%
Anheuser-Busch InBev Worldwide, Inc.	356,000	4.60%	15/4/2048	314,891	0.01%
Anheuser-Busch InBev Worldwide, Inc.	1,109,000	4.44%	6/10/2048	949,307	0.03%
Anheuser-Busch InBev Worldwide, Inc.	1,400,000	5.55%	23/1/2049	1,410,436	0.05%
Anheuser-Busch InBev Worldwide, Inc.	545,000	4.75%	15/4/2058	482,599	0.02%
Anheuser-Busch InBev Worldwide, Inc.	810,000	5.80%	23/1/2059	843,242	0.03%
Euroclear Bank SA	200,000	1.26%	3/8/2026	183,796	0.01%
KBC Group NV	580,000	5.80%	19/1/2029	584,128	0.02%
KBC Group NV	450,000	6.32%	21/9/2034	466,835	0.02%
				<b>16,564,407</b>	<b>0.60%</b>
<b>Bermuda 0.02% (30 June 2023: 0.02%)</b>					
Triton Container International Ltd.	240,000	2.05%	15/4/2026	223,879	0.01%
Triton Container International Ltd./TAL International Container Corp.	375,000	3.25%	15/3/2032	307,560	0.01%
				<b>531,439</b>	<b>0.02%</b>
<b>Brazil 0.29% (30 June 2023: 0.30%)</b>					
Gerdau Trade, Inc.	400,000	4.88%	24/10/2027	394,723	0.01%
Guara Norte Sarl	186,334	5.20%	15/6/2034	171,714	0.00%
GUSAP III LP	200,000	4.25%	21/1/2030	187,248	0.01%
GUSAP III LP	200,000	7.25%	16/4/2044	218,547	0.01%
Nexa Resources SA	250,000	6.75%	9/4/2034	253,075	0.01%
Raizen Fuels Finance SA	500,000	6.45%	5/3/2034	507,572	0.02%
Raizen Fuels Finance SA	200,000	6.95%	5/3/2054	202,286	0.01%
St Marys Cement, Inc. Canada	200,000	5.75%	2/4/2034	196,273	0.01%
Suzano Austria GmbH	200,000	5.75%	14/7/2026	200,606	0.01%
Suzano Austria GmbH	220,000	2.50%	15/9/2028	192,915	0.01%
Suzano Austria GmbH	855,000	6.00%	15/1/2029	852,666	0.03%
Suzano Austria GmbH	450,000	5.00%	15/1/2030	425,422	0.01%
Suzano Austria GmbH	683,000	3.75%	15/1/2031	593,409	0.02%
Suzano Austria GmbH	630,000	3.13%	15/1/2032	514,298	0.02%
Suzano Austria GmbH	270,000	7.00%	16/3/2047	276,210	0.01%
Suzano International Finance BV	259,000	5.50%	17/1/2027	257,181	0.01%
Vale Overseas Ltd.	860,000	3.75%	8/7/2030	773,803	0.03%
Vale Overseas Ltd.	425,000	6.13%	12/6/2033	427,361	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vale Overseas Ltd.	156,000	8.25%	17/1/2034	182,471	0.01%
Vale Overseas Ltd.	555,000	6.88%	21/11/2036	592,555	0.02%
Vale Overseas Ltd.	495,000	6.88%	10/11/2039	527,147	0.02%
Vale SA	179,000	5.63%	11/9/2042	173,530	0.00%
				<b>8,121,012</b>	<b>0.29%</b>
<b>Canada 2.86% (30 June 2023: 2.95%)</b>					
Air Canada 2015-1 Class A Pass Through Trust	189,685	3.60%	15/3/2027	179,652	0.01%
Algonquin Power & Utilities Corp.	550,000	5.37%	15/6/2026	547,377	0.02%
Alimentation Couche-Tard, Inc.	520,000	3.55%	26/7/2027	494,668	0.02%
Alimentation Couche-Tard, Inc.	230,000	2.95%	25/1/2030	205,666	0.01%
Alimentation Couche-Tard, Inc.	455,000	5.27%	12/2/2034	448,184	0.02%
Alimentation Couche-Tard, Inc.	125,000	3.44%	13/5/2041	94,281	0.00%
Alimentation Couche-Tard, Inc.	175,000	4.50%	26/7/2047	146,800	0.01%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	130,757	0.00%
Alimentation Couche-Tard, Inc.	125,000	3.63%	13/5/2051	89,613	0.00%
Alimentation Couche-Tard, Inc.	300,000	5.62%	12/2/2054	295,224	0.01%
Bank of Montreal	315,000	5.92%	25/9/2025	316,513	0.01%
Bank of Montreal	368,000	5.30%	5/6/2026	367,697	0.01%
Bank of Montreal	390,000	1.25%	15/9/2026	357,290	0.01%
Bank of Montreal	440,000	5.27%	11/12/2026	439,293	0.02%
Bank of Montreal	310,000	0.95%	22/1/2027	289,580	0.01%
Bank of Montreal	535,000	2.65%	8/3/2027	501,620	0.02%
Bank of Montreal	469,000	4.70%	14/9/2027	462,871	0.02%
Bank of Montreal	345,000	5.20%	1/2/2028	345,476	0.01%
Bank of Montreal	365,000	5.72%	25/9/2028	372,395	0.01%
Bank of Montreal	250,000	5.51%	4/6/2031	252,653	0.01%
Bank of Montreal	310,000	3.80%	15/12/2032	291,605	0.01%
Bank of Montreal	350,000	3.09%	10/1/2037	285,974	0.01%
Bank of Nova Scotia	400,000	4.50%	16/12/2025	393,730	0.01%
Bank of Nova Scotia	318,000	1.05%	2/3/2026	296,066	0.01%
Bank of Nova Scotia	217,000	1.35%	24/6/2026	200,815	0.01%
Bank of Nova Scotia	350,000	2.70%	3/8/2026	331,567	0.01%
Bank of Nova Scotia	325,000	1.30%	15/9/2026	297,904	0.01%
Bank of Nova Scotia	250,000	5.35%	7/12/2026	250,256	0.01%
Bank of Nova Scotia	325,000	1.95%	2/2/2027	299,768	0.01%
Bank of Nova Scotia	275,000	2.95%	11/3/2027	259,468	0.01%
Bank of Nova Scotia	150,000	5.40%	4/6/2027	150,735	0.01%
Bank of Nova Scotia	260,000	5.25%	12/6/2028	261,100	0.01%
Bank of Nova Scotia	130,000	5.45%	1/8/2029	131,249	0.00%
Bank of Nova Scotia	235,000	4.85%	1/2/2030	231,039	0.01%
Bank of Nova Scotia	220,000	2.15%	1/8/2031	180,301	0.01%
Bank of Nova Scotia	180,000	2.45%	2/2/2032	148,462	0.01%
Bank of Nova Scotia	385,000	5.65%	1/2/2034	391,140	0.01%
Bank of Nova Scotia	500,000	4.59%	4/5/2037	450,640	0.02%
Barrick Gold Corp.	50,000	6.45%	15/10/2035	53,596	0.00%
Barrick Gold Corp.	50,000	5.25%	1/4/2042	47,353	0.00%
Barrick International Barbados Corp.	310,000	6.35%	15/10/2036	327,082	0.01%
Barrick North America Finance LLC	250,000	5.70%	30/5/2041	247,474	0.01%
Barrick North America Finance LLC	350,000	5.75%	1/5/2043	347,823	0.01%
Barrick PD Australia Finance Pty Ltd.	245,000	5.95%	15/10/2039	249,285	0.01%
Bell Telephone Co. of Canada or Bell Canada	340,000	2.15%	15/2/2032	271,957	0.01%
Bell Telephone Co. of Canada or Bell Canada	450,000	5.10%	11/5/2033	441,209	0.02%
Bell Telephone Co. of Canada or Bell Canada	100,000	5.20%	15/2/2034	97,804	0.00%
Bell Telephone Co. of Canada or Bell Canada	375,000	4.46%	1/4/2048	313,236	0.01%
Bell Telephone Co. of Canada or Bell Canada	80,000	4.30%	29/7/2049	64,854	0.00%
Bell Telephone Co. of Canada or Bell Canada	150,000	3.65%	17/3/2051	107,683	0.00%
Bell Telephone Co. of Canada or Bell Canada	180,000	3.20%	15/2/2052	118,399	0.00%
Bell Telephone Co. of Canada or Bell Canada	215,000	3.65%	15/8/2052	155,153	0.01%
Bell Telephone Co. of Canada or Bell Canada	350,000	5.55%	15/2/2054	339,069	0.01%
Brookfield Finance LLC/Brookfield Finance, Inc.	150,000	3.45%	15/4/2050	102,880	0.00%
Brookfield Finance, Inc.	145,000	4.25%	2/6/2026	141,775	0.00%
Brookfield Finance, Inc.	360,000	3.90%	25/1/2028	343,419	0.01%
Brookfield Finance, Inc.	330,000	4.85%	29/3/2029	324,186	0.01%
Brookfield Finance, Inc.	335,000	4.35%	15/4/2030	317,377	0.01%
Brookfield Finance, Inc.	150,000	2.72%	15/4/2031	126,963	0.00%
Brookfield Finance, Inc.	240,000	6.35%	5/1/2034	251,680	0.01%
Brookfield Finance, Inc.	170,000	5.68%	15/1/2035	168,154	0.01%
Brookfield Finance, Inc.	300,000	4.70%	20/9/2047	253,827	0.01%
Brookfield Finance, Inc.	300,000	3.50%	30/3/2051	207,722	0.01%
Brookfield Finance, Inc.	80,000	3.63%	15/2/2052	55,743	0.00%
Brookfield Finance, Inc.	290,000	5.97%	4/3/2054	286,842	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	467,000	3.95%	4/8/2025	459,162	0.02%
Canadian Imperial Bank of Commerce	277,000	0.95%	23/10/2025	261,467	0.01%
Canadian Imperial Bank of Commerce	183,000	1.25%	22/6/2026	169,433	0.01%
Canadian Imperial Bank of Commerce	145,000	5.62%	17/7/2026	145,731	0.01%
Canadian Imperial Bank of Commerce	250,000	5.93%	2/10/2026	253,196	0.01%
Canadian Imperial Bank of Commerce	310,000	3.45%	7/4/2027	296,638	0.01%
Canadian Imperial Bank of Commerce	225,000	5.24%	28/6/2027	224,661	0.01%
Canadian Imperial Bank of Commerce	365,000	5.00%	28/4/2028	362,233	0.01%
Canadian Imperial Bank of Commerce	140,000	5.26%	8/4/2029	139,723	0.00%
Canadian Imperial Bank of Commerce	495,000	3.60%	7/4/2032	437,971	0.02%
Canadian Imperial Bank of Commerce	490,000	6.09%	3/10/2033	507,458	0.02%
Canadian National Railway Co.	185,000	6.90%	15/7/2028	198,385	0.01%
Canadian National Railway Co.	275,000	3.85%	5/8/2032	253,775	0.01%
Canadian National Railway Co.	30,000	5.85%	1/11/2033	31,697	0.00%
Canadian National Railway Co.	170,000	6.25%	1/8/2034	184,925	0.01%
Canadian National Railway Co.	175,000	6.20%	1/6/2036	189,771	0.01%
Canadian National Railway Co.	110,000	6.38%	15/11/2037	120,534	0.00%
Canadian National Railway Co.	155,000	3.20%	2/8/2046	111,725	0.00%
Canadian National Railway Co.	215,000	3.65%	3/2/2048	165,606	0.01%
Canadian National Railway Co.	225,000	4.45%	20/1/2049	197,339	0.01%
Canadian National Railway Co.	175,000	2.45%	1/5/2050	104,700	0.00%
Canadian National Railway Co.	200,000	4.40%	5/8/2052	171,790	0.01%
Canadian National Railway Co.	75,000	6.13%	1/11/2053	83,062	0.00%
Canadian Natural Resources Ltd.	190,000	2.05%	15/7/2025	183,076	0.01%
Canadian Natural Resources Ltd.	475,000	3.85%	1/6/2027	456,888	0.02%
Canadian Natural Resources Ltd.	95,000	2.95%	15/7/2030	83,251	0.00%
Canadian Natural Resources Ltd.	80,000	7.20%	15/1/2032	87,736	0.00%
Canadian Natural Resources Ltd.	205,000	6.45%	30/6/2033	215,541	0.01%
Canadian Natural Resources Ltd.	100,000	5.85%	1/2/2035	99,115	0.00%
Canadian Natural Resources Ltd.	100,000	6.50%	15/2/2037	103,632	0.00%
Canadian Natural Resources Ltd.	415,000	6.25%	15/3/2038	425,265	0.02%
Canadian Natural Resources Ltd.	135,000	6.75%	1/2/2039	143,115	0.01%
Canadian Natural Resources Ltd.	350,000	4.95%	1/6/2047	304,262	0.01%
Canadian Pacific Railway Co.	280,000	1.75%	2/12/2026	258,328	0.01%
Canadian Pacific Railway Co.	225,000	4.00%	1/6/2028	217,103	0.01%
Canadian Pacific Railway Co.	110,000	2.88%	15/11/2029	98,550	0.00%
Canadian Pacific Railway Co.	150,000	2.05%	5/3/2030	128,004	0.00%
Canadian Pacific Railway Co.	80,000	7.13%	15/10/2031	88,969	0.00%
Canadian Pacific Railway Co.	435,000	2.45%	2/12/2031	395,265	0.01%
Canadian Pacific Railway Co.	53,000	4.80%	15/9/2035	50,314	0.00%
Canadian Pacific Railway Co.	120,000	5.95%	15/5/2037	124,124	0.00%
Canadian Pacific Railway Co.	475,000	3.00%	2/12/2041	410,485	0.01%
Canadian Pacific Railway Co.	185,000	4.30%	15/5/2043	157,684	0.01%
Canadian Pacific Railway Co.	190,000	4.80%	1/8/2045	170,823	0.01%
Canadian Pacific Railway Co.	120,000	4.95%	15/8/2045	109,442	0.00%
Canadian Pacific Railway Co.	190,000	4.70%	1/5/2048	164,732	0.01%
Canadian Pacific Railway Co.	320,000	3.50%	1/5/2050	230,584	0.01%
Canadian Pacific Railway Co.	640,000	3.10%	2/12/2051	425,264	0.02%
Canadian Pacific Railway Co.	125,000	4.20%	15/11/2069	95,058	0.00%
Canadian Pacific Railway Co.	305,000	6.13%	15/9/2115	310,569	0.01%
CCL Industries, Inc.	305,000	3.05%	1/6/2030	270,293	0.01%
Cenovus Energy, Inc.	225,000	4.25%	15/4/2027	218,685	0.01%
Cenovus Energy, Inc.	155,000	2.65%	15/1/2032	128,228	0.00%
Cenovus Energy, Inc.	63,000	5.25%	15/6/2037	60,011	0.00%
Cenovus Energy, Inc.	279,000	6.75%	15/11/2039	301,010	0.01%
Cenovus Energy, Inc.	234,000	5.40%	15/6/2047	215,194	0.01%
Cenovus Energy, Inc.	170,000	3.75%	15/2/2052	120,041	0.00%
CGI, Inc.	125,000	1.45%	14/9/2026	114,553	0.00%
CGI, Inc.	125,000	2.30%	14/9/2031	99,494	0.00%
CI Financial Corp.	290,000	3.20%	17/12/2030	228,690	0.01%
Constellation Software, Inc.	230,000	5.46%	16/2/2034	229,863	0.01%
Element Fleet Management Corp.	335,000	6.27%	26/6/2026	338,607	0.01%
Element Fleet Management Corp.	490,000	6.32%	4/12/2028	506,562	0.02%
Emera US Finance LP	390,000	3.55%	15/6/2026	373,859	0.01%
Emera US Finance LP	105,000	2.64%	15/6/2031	86,564	0.00%
Emera US Finance LP	560,000	4.75%	15/6/2046	460,601	0.02%
Empower Finance 2020 LP	225,000	1.36%	17/9/2027	199,485	0.01%
Empower Finance 2020 LP	255,000	1.78%	17/3/2031	202,335	0.01%
Empower Finance 2020 LP	430,000	3.08%	17/9/2051	276,384	0.01%
Enbridge, Inc.	130,000	1.60%	4/10/2026	119,672	0.00%
Enbridge, Inc.	485,000	5.90%	15/11/2026	490,528	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge, Inc.	330,000	4.25%	1/12/2026	322,169	0.01%
Enbridge, Inc.	265,000	5.25%	5/4/2027	265,045	0.01%
Enbridge, Inc.	190,000	3.70%	15/7/2027	182,035	0.01%
Enbridge, Inc.	375,000	6.00%	15/11/2028	386,147	0.01%
Enbridge, Inc.	265,000	5.30%	5/4/2029	265,432	0.01%
Enbridge, Inc.	300,000	3.13%	15/11/2029	270,959	0.01%
Enbridge, Inc.	200,000	6.20%	15/11/2030	209,987	0.01%
Enbridge, Inc.	735,000	5.70%	8/3/2033	740,927	0.03%
Enbridge, Inc.	565,000	5.63%	5/4/2034	564,135	0.02%
Enbridge, Inc.	140,000	4.50%	10/6/2044	115,700	0.00%
Enbridge, Inc.	185,000	5.50%	1/12/2046	177,849	0.01%
Enbridge, Inc.	245,000	4.00%	15/11/2049	185,332	0.01%
Enbridge, Inc.	535,000	3.40%	1/8/2051	361,668	0.01%
Enbridge, Inc.	390,000	6.70%	15/11/2053	426,048	0.02%
Enbridge, Inc.	260,000	5.95%	5/4/2054	258,033	0.01%
Enbridge, Inc.	250,000	7.20%	27/6/2054	251,560	0.01%
Enbridge, Inc.	175,000	7.38%	15/3/2055	175,415	0.01%
Fairfax Financial Holdings Ltd.	283,000	4.85%	17/4/2028	277,840	0.01%
Fairfax Financial Holdings Ltd.	150,000	4.63%	29/4/2030	142,986	0.00%
Fairfax Financial Holdings Ltd.	215,000	3.38%	3/3/2031	187,020	0.01%
Fairfax Financial Holdings Ltd.	225,000	5.63%	16/8/2032	222,307	0.01%
Fairfax Financial Holdings Ltd.	255,000	6.00%	7/12/2033	258,994	0.01%
Fairfax Financial Holdings Ltd.	400,000	6.35%	22/3/2054	400,449	0.01%
Fairfax Financial Holdings Ltd.	150,000	6.10%	15/3/2055	144,957	0.01%
Federation des Caisses Desjardins du Quebec	525,000	4.40%	23/8/2025	518,882	0.02%
Federation des Caisses Desjardins du Quebec	280,000	4.55%	23/8/2027	273,928	0.01%
Federation des Caisses Desjardins du Quebec	375,000	5.70%	14/3/2028	378,927	0.01%
Federation des Caisses Desjardins du Quebec	400,000	5.25%	26/4/2029	398,939	0.01%
Fortis, Inc.	602,000	3.06%	4/10/2026	571,147	0.02%
Great-West Lifeco Finance 2018 LP	105,000	4.58%	17/5/2048	89,099	0.00%
Great-West Lifeco Finance Delaware LP	255,000	4.15%	3/6/2047	202,390	0.01%
Intact Financial Corp.	375,000	5.46%	22/9/2032	372,723	0.01%
Kinross Gold Corp.	210,000	4.50%	15/7/2027	203,964	0.01%
Kinross Gold Corp.	290,000	6.25%	15/7/2033	302,600	0.01%
Liberty Utilities Finance GP 1	155,000	2.05%	15/9/2030	126,455	0.00%
Magna International, Inc.	355,000	4.15%	1/10/2025	349,281	0.01%
Magna International, Inc.	50,000	5.98%	21/3/2026	50,003	0.00%
Magna International, Inc.	250,000	5.05%	14/3/2029	249,631	0.01%
Magna International, Inc.	180,000	2.45%	15/6/2030	155,270	0.01%
Magna International, Inc.	305,000	5.50%	21/3/2033	310,206	0.01%
Manulife Financial Corp.	330,000	4.15%	4/3/2026	323,124	0.01%
Manulife Financial Corp.	180,000	2.48%	19/5/2027	166,763	0.01%
Manulife Financial Corp.	475,000	4.06%	24/2/2032	455,067	0.02%
Manulife Financial Corp.	165,000	3.70%	16/3/2032	150,307	0.01%
Manulife Financial Corp.	256,000	5.38%	4/3/2046	246,523	0.01%
National Bank of Canada	450,000	5.60%	18/12/2028	454,381	0.02%
Nutrien Ltd.	200,000	5.95%	7/11/2025	201,150	0.01%
Nutrien Ltd.	185,000	4.00%	15/12/2026	178,966	0.01%
Nutrien Ltd.	175,000	5.20%	21/6/2027	174,821	0.01%
Nutrien Ltd.	275,000	4.90%	27/3/2028	271,799	0.01%
Nutrien Ltd.	473,000	4.20%	1/4/2029	452,468	0.02%
Nutrien Ltd.	415,000	2.95%	13/5/2030	367,109	0.01%
Nutrien Ltd.	200,000	5.40%	21/6/2034	197,009	0.01%
Nutrien Ltd.	150,000	4.13%	15/3/2035	133,860	0.00%
Nutrien Ltd.	75,000	5.63%	1/12/2040	72,625	0.00%
Nutrien Ltd.	105,000	6.13%	15/1/2041	107,298	0.00%
Nutrien Ltd.	225,000	4.90%	1/6/2043	200,378	0.01%
Nutrien Ltd.	208,000	5.25%	15/1/2045	191,309	0.01%
Nutrien Ltd.	300,000	5.00%	1/4/2049	264,108	0.01%
Nutrien Ltd.	280,000	3.95%	13/5/2050	210,294	0.01%
Nutrien Ltd.	245,000	5.80%	27/3/2053	241,601	0.01%
Open Text Corp.	487,000	6.90%	1/12/2027	502,564	0.02%
Rio Tinto Alcan, Inc.	255,000	7.25%	15/3/2031	282,955	0.01%
Rio Tinto Alcan, Inc.	335,000	6.13%	15/12/2033	355,009	0.01%
Rio Tinto Alcan, Inc.	95,000	5.75%	1/6/2035	98,935	0.00%
Rogers Communications, Inc.	275,000	3.63%	15/12/2025	267,487	0.01%
Rogers Communications, Inc.	272,000	2.90%	15/11/2026	256,915	0.01%
Rogers Communications, Inc.	505,000	3.20%	15/3/2027	479,154	0.02%
Rogers Communications, Inc.	375,000	5.00%	15/2/2029	370,414	0.01%
Rogers Communications, Inc.	605,000	3.80%	15/3/2032	540,677	0.02%
Rogers Communications, Inc.	475,000	5.30%	15/2/2034	466,000	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rogers Communications, Inc.	100,000	7.50%	15/8/2038	116,391	0.00%
Rogers Communications, Inc.	320,000	4.50%	15/3/2042	270,764	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	83,533	0.00%
Rogers Communications, Inc.	200,000	5.45%	1/10/2043	189,373	0.01%
Rogers Communications, Inc.	390,000	5.00%	15/3/2044	348,337	0.01%
Rogers Communications, Inc.	225,000	4.30%	15/2/2048	178,016	0.01%
Rogers Communications, Inc.	410,000	4.35%	1/5/2049	326,142	0.01%
Rogers Communications, Inc.	370,000	3.70%	15/11/2049	261,449	0.01%
Rogers Communications, Inc.	610,000	4.55%	15/3/2052	497,388	0.02%
Royal Bank of Canada	363,000	4.88%	12/1/2026	360,385	0.01%
Royal Bank of Canada	373,000	0.88%	20/1/2026	348,998	0.01%
Royal Bank of Canada	560,000	4.65%	27/1/2026	552,321	0.02%
Royal Bank of Canada	460,000	1.20%	27/4/2026	427,429	0.02%
Royal Bank of Canada	275,000	1.15%	14/7/2026	253,506	0.01%
Royal Bank of Canada	395,000	5.20%	20/7/2026	394,416	0.01%
Royal Bank of Canada	330,000	1.40%	2/11/2026	302,148	0.01%
Royal Bank of Canada	215,000	2.05%	21/1/2027	199,632	0.01%
Royal Bank of Canada	485,000	3.63%	4/5/2027	465,512	0.02%
Royal Bank of Canada	335,000	4.24%	3/8/2027	326,078	0.01%
Royal Bank of Canada	426,000	6.00%	1/11/2027	436,642	0.02%
Royal Bank of Canada	450,000	4.90%	12/1/2028	446,689	0.02%
Royal Bank of Canada	175,000	5.20%	1/8/2028	176,166	0.01%
Royal Bank of Canada	320,000	4.95%	1/2/2029	318,640	0.01%
Royal Bank of Canada	475,000	2.30%	3/11/2031	393,243	0.01%
Royal Bank of Canada	501,000	3.88%	4/5/2032	458,661	0.02%
Royal Bank of Canada	550,000	5.00%	1/2/2033	542,059	0.02%
Royal Bank of Canada	250,000	5.00%	2/5/2033	246,496	0.01%
Royal Bank of Canada	545,000	5.15%	1/2/2034	541,208	0.02%
Suncor Energy, Inc.	115,000	7.15%	1/2/2032	125,763	0.00%
Suncor Energy, Inc.	265,000	5.95%	1/12/2034	270,684	0.01%
Suncor Energy, Inc.	355,000	6.80%	15/5/2038	378,846	0.01%
Suncor Energy, Inc.	405,000	6.50%	15/6/2038	424,225	0.02%
Suncor Energy, Inc.	340,000	6.85%	1/6/2039	366,179	0.01%
Suncor Energy, Inc.	195,000	4.00%	15/11/2047	146,380	0.01%
Suncor Energy, Inc.	50,000	3.75%	4/3/2051	35,886	0.00%
Teck Resources Ltd.	225,000	3.90%	15/7/2030	208,753	0.01%
Teck Resources Ltd.	175,000	6.13%	1/10/2035	178,714	0.01%
Teck Resources Ltd.	135,000	6.00%	15/8/2040	132,853	0.00%
Teck Resources Ltd.	95,000	6.25%	15/7/2041	94,943	0.00%
Teck Resources Ltd.	125,000	5.20%	1/3/2042	111,502	0.00%
Teck Resources Ltd.	135,000	5.40%	1/2/2043	122,407	0.00%
TELUS Corp.	350,000	2.80%	16/2/2027	328,846	0.01%
TELUS Corp.	296,000	3.70%	15/9/2027	282,670	0.01%
TELUS Corp.	325,000	3.40%	13/5/2032	282,158	0.01%
TELUS Corp.	230,000	4.60%	16/11/2048	192,183	0.01%
TELUS Corp.	130,000	4.30%	15/6/2049	102,551	0.00%
Thomson Reuters Corp.	230,000	3.35%	15/5/2026	221,740	0.01%
Thomson Reuters Corp.	165,000	5.50%	15/8/2035	165,923	0.01%
Thomson Reuters Corp.	135,000	5.85%	15/4/2040	138,452	0.00%
Thomson Reuters Corp.	75,000	5.65%	23/11/2043	73,711	0.00%
Toronto-Dominion Bank	255,000	0.75%	11/9/2025	241,335	0.01%
Toronto-Dominion Bank	309,000	0.75%	6/1/2026	288,839	0.01%
Toronto-Dominion Bank	205,000	5.10%	9/1/2026	204,221	0.01%
Toronto-Dominion Bank	425,000	1.20%	3/6/2026	393,648	0.01%
Toronto-Dominion Bank	505,000	5.53%	17/7/2026	506,518	0.02%
Toronto-Dominion Bank	375,000	1.25%	10/9/2026	343,971	0.01%
Toronto-Dominion Bank	190,000	5.26%	11/12/2026	189,794	0.01%
Toronto-Dominion Bank	195,000	1.95%	12/1/2027	181,006	0.01%
Toronto-Dominion Bank	475,000	2.80%	10/3/2027	446,151	0.02%
Toronto-Dominion Bank	185,000	4.98%	5/4/2027	184,059	0.01%
Toronto-Dominion Bank	400,000	4.11%	8/6/2027	388,147	0.01%
Toronto-Dominion Bank	713,000	4.69%	15/9/2027	702,522	0.03%
Toronto-Dominion Bank	468,000	5.16%	10/1/2028	467,564	0.02%
Toronto-Dominion Bank	250,000	5.52%	17/7/2028	252,970	0.01%
Toronto-Dominion Bank	260,000	4.99%	5/4/2029	257,657	0.01%
Toronto-Dominion Bank	405,000	2.00%	10/9/2031	329,699	0.01%
Toronto-Dominion Bank	440,000	3.63%	15/9/2031	418,761	0.01%
Toronto-Dominion Bank	165,000	2.45%	12/1/2032	135,820	0.00%
Toronto-Dominion Bank	420,000	3.20%	10/3/2032	363,476	0.01%
Toronto-Dominion Bank	615,000	4.46%	8/6/2032	579,555	0.02%
TransCanada PipeLines Ltd.	344,000	4.88%	15/1/2026	341,141	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TransCanada PipeLines Ltd.	150,000	6.20%	9/3/2026	150,116	0.01%
TransCanada PipeLines Ltd.	737,000	4.25%	15/5/2028	712,710	0.03%
TransCanada PipeLines Ltd.	375,000	4.10%	15/4/2030	353,778	0.01%
TransCanada PipeLines Ltd.	200,000	2.50%	12/10/2031	167,590	0.01%
TransCanada PipeLines Ltd.	385,000	4.63%	1/3/2034	361,154	0.01%
TransCanada PipeLines Ltd.	88,000	5.60%	31/3/2034	88,280	0.00%
TransCanada PipeLines Ltd.	195,000	5.85%	15/3/2036	196,096	0.01%
TransCanada PipeLines Ltd.	495,000	6.20%	15/10/2037	511,292	0.02%
TransCanada PipeLines Ltd.	190,000	4.75%	15/5/2038	173,799	0.01%
TransCanada PipeLines Ltd.	205,000	7.25%	15/8/2038	231,612	0.01%
TransCanada PipeLines Ltd.	410,000	7.63%	15/1/2039	478,050	0.02%
TransCanada PipeLines Ltd.	180,000	6.10%	1/6/2040	183,299	0.01%
TransCanada PipeLines Ltd.	200,000	5.00%	16/10/2043	179,346	0.01%
TransCanada PipeLines Ltd.	268,000	4.88%	15/5/2048	235,781	0.01%
TransCanada PipeLines Ltd.	335,000	5.10%	15/3/2049	304,470	0.01%
Waste Connections, Inc.	295,000	2.20%	15/1/2032	240,012	0.01%
Waste Connections, Inc.	60,000	3.20%	1/6/2032	52,116	0.00%
Waste Connections, Inc.	300,000	5.00%	1/3/2034	293,280	0.01%
Waste Connections, Inc.	210,000	2.95%	15/1/2052	134,298	0.00%
Yamana Gold, Inc.	250,000	2.63%	15/8/2031	207,981	0.01%
				<b>78,947,208</b>	<b>2.86%</b>
<b>Chile 0.26% (30 June 2023: 0.31%)</b>					
AES Andes SA	200,000	6.30%	15/3/2029	200,764	0.01%
Alfa Desarrollo SpA	282,988	4.55%	27/9/2051	212,684	0.01%
Antofagasta plc	215,000	5.63%	13/5/2032	213,794	0.01%
Banco de Chile	300,000	2.99%	9/12/2031	256,443	0.01%
Banco de Credito e Inversiones SA	445,000	3.50%	12/10/2027	420,559	0.02%
Banco de Credito e Inversiones SA	435,000	2.88%	14/10/2031	370,262	0.01%
Banco Santander Chile	250,000	3.18%	26/10/2031	216,551	0.01%
Celeo Redes Operacion Chile SA	116,738	5.20%	22/6/2047	102,613	0.00%
Celulosa Arauco y Constitucion SA	210,000	3.88%	2/11/2027	196,445	0.01%
Celulosa Arauco y Constitucion SA	238,000	4.25%	30/4/2029	221,424	0.01%
Celulosa Arauco y Constitucion SA	300,000	5.50%	2/11/2047	262,857	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.50%	30/4/2049	175,502	0.01%
Cencosud SA	525,000	4.38%	17/7/2027	504,294	0.02%
Cencosud SA	300,000	5.95%	28/5/2031	300,590	0.01%
Cencosud SA	50,000	6.63%	12/2/2045	50,773	0.00%
Colbun SA	200,000	3.95%	11/10/2027	190,943	0.01%
Colbun SA	100,000	3.15%	6/3/2030	87,542	0.00%
Colbun SA	280,000	3.15%	19/1/2032	234,532	0.01%
Compania Cervecerias Unidas SA	150,000	3.35%	19/1/2032	129,582	0.00%
Empresa Nacional de Telecomunicaciones SA	110,000	4.75%	1/8/2026	107,842	0.00%
Empresa Nacional de Telecomunicaciones SA	230,000	3.05%	14/9/2032	184,963	0.01%
Enel Americas SA	150,000	4.00%	25/10/2026	144,166	0.00%
Enel Chile SA	305,000	4.88%	12/6/2028	294,901	0.01%
Engie Energia Chile SA	200,000	6.38%	17/4/2034	202,278	0.01%
GNL Quintero SA	132,676	4.63%	31/7/2029	129,543	0.00%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	193,660	0.01%
Inversiones CMPC SA	100,000	3.85%	13/1/2030	91,219	0.00%
Inversiones CMPC SA	255,000	6.13%	23/6/2033	259,654	0.01%
Inversiones CMPC SA	300,000	6.13%	26/2/2034	304,958	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	6.50%	7/11/2033	208,088	0.01%
Sociedad Quimica y Minera de Chile SA	500,000	3.50%	10/9/2051	333,261	0.01%
Telefonica Moviles Chile SA	240,000	3.54%	18/11/2031	182,842	0.01%
Transec SA	100,000	3.88%	12/1/2029	94,239	0.00%
				<b>7,079,768</b>	<b>0.26%</b>
<b>China 0.83% (30 June 2023: 1.19%)</b>					
Alibaba Group Holding Ltd.	712,000	3.40%	6/12/2027	672,309	0.02%
Alibaba Group Holding Ltd.	475,000	2.13%	9/2/2031	392,976	0.01%
Alibaba Group Holding Ltd.	200,000	4.50%	28/11/2034	184,336	0.01%
Alibaba Group Holding Ltd.	435,000	4.00%	6/12/2037	369,166	0.01%
Alibaba Group Holding Ltd.	300,000	2.70%	9/2/2041	201,397	0.01%
Alibaba Group Holding Ltd.	645,000	4.20%	6/12/2047	509,711	0.02%
Alibaba Group Holding Ltd.	385,000	3.15%	9/2/2051	245,096	0.01%
Alibaba Group Holding Ltd.	355,000	4.40%	6/12/2057	279,864	0.01%
Alibaba Group Holding Ltd.	260,000	3.25%	9/2/2061	158,200	0.00%
Baidu, Inc.	155,000	4.13%	30/6/2025	152,846	0.00%
Baidu, Inc.	265,000	1.72%	9/4/2026	248,836	0.01%
Baidu, Inc.	230,000	3.63%	6/7/2027	219,785	0.01%
Baidu, Inc.	130,000	4.38%	29/3/2028	126,799	0.00%
Baidu, Inc.	265,000	4.88%	14/11/2028	262,539	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baidu, Inc.	140,000	3.43%	7/4/2030	127,758	0.00%
Baidu, Inc.	274,000	2.38%	23/8/2031	227,008	0.01%
Bank of Communications Co., Ltd.	200,000	1.20%	10/9/2025	190,319	0.01%
Bank of Communications Co., Ltd.	200,000	4.88%	28/2/2026	198,944	0.01%
BOCOM International Blossom Ltd.	200,000	1.75%	28/6/2026	185,559	0.01%
China Merchants Bank Co., Ltd.	200,000	1.20%	10/9/2025	190,213	0.01%
China Merchants Bank Co., Ltd.	200,000	1.25%	1/9/2026	184,005	0.01%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	185,125	0.01%
China Railway Xunjie Co., Ltd.	200,000	3.25%	28/7/2026	192,016	0.01%
China Railway Xunjie Co., Ltd.	200,000	4.00%	6/7/2027	193,609	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.42%	22/11/2025	199,584	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	2.00%	26/1/2026	189,921	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.49%	1/3/2026	200,429	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.44%	18/7/2026	200,333	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.01%	18/1/2027	198,557	0.01%
CMB International Leasing Management Ltd.	200,000	1.88%	12/8/2025	191,871	0.01%
CMB International Leasing Management Ltd.	200,000	2.00%	4/2/2026	189,153	0.01%
CMB International Leasing Management Ltd.	200,000	1.75%	16/9/2026	184,546	0.01%
CMB International Leasing Management Ltd.	200,000	2.88%	4/2/2031	173,645	0.00%
Contemporary Ruiding Development Ltd.	600,000	1.88%	17/9/2025	574,271	0.02%
Contemporary Ruiding Development Ltd.	200,000	1.50%	9/9/2026	183,727	0.01%
Elect Global Investments Ltd.	200,000	4.10%	Perpetual	188,581	0.01%
ENN Energy Holdings Ltd.	200,000	4.63%	17/5/2027	195,836	0.01%
ENN Energy Holdings Ltd.	300,000	2.63%	17/9/2030	260,619	0.01%
Foxconn Far East Ltd.	200,000	1.63%	28/10/2025	189,978	0.01%
Foxconn Far East Ltd.	200,000	3.00%	23/9/2026	189,460	0.01%
Foxconn Far East Ltd.	200,000	2.50%	28/10/2030	171,137	0.00%
Franshion Brilliant Ltd.	200,000	3.20%	9/4/2026	180,105	0.01%
JD.com, Inc.	160,000	3.38%	14/1/2030	145,674	0.00%
JD.com, Inc.	248,000	4.13%	14/1/2050	190,655	0.01%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	201,915	0.01%
Lenovo Group Ltd.	600,000	3.42%	2/11/2030	529,488	0.02%
Lenovo Group Ltd.	350,000	6.54%	27/7/2032	366,383	0.01%
Link Finance Cayman 2009 Ltd.	200,000	2.88%	21/7/2026	190,512	0.01%
Meituan	205,000	2.13%	28/10/2025	195,782	0.01%
Meituan	585,000	3.05%	28/10/2030	503,456	0.02%
Orient Zhisheng Ltd.	200,000	5.13%	26/10/2025	198,538	0.01%
Pioneer Reward Ltd.	200,000	5.25%	9/8/2026	199,861	0.01%
Prosus NV	325,000	3.26%	19/1/2027	303,687	0.01%
Prosus NV	200,000	4.85%	6/7/2027	193,904	0.01%
Prosus NV	775,000	3.68%	21/1/2030	685,640	0.02%
Prosus NV	546,000	3.06%	13/7/2031	451,502	0.01%
Prosus NV	300,000	4.19%	19/1/2032	264,162	0.01%
Prosus NV	210,000	4.03%	3/8/2050	141,877	0.00%
Prosus NV	555,000	3.83%	8/2/2051	362,287	0.01%
Prosus NV	375,000	4.99%	19/1/2052	292,569	0.01%
SF Holding Investment 2021 Ltd.	200,000	2.38%	17/11/2026	186,797	0.01%
SF Holding Investment 2021 Ltd.	200,000	3.13%	17/11/2031	174,772	0.00%
SF Holding Investment Ltd.	200,000	2.88%	20/2/2030	177,736	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	200,000	2.38%	13/7/2030	174,552	0.00%
Shanghai Port Group BVI Development Co., Ltd.	200,000	3.38%	18/6/2029	187,101	0.01%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	181,792	0.01%
Tencent Holdings Ltd.	280,000	1.81%	26/1/2026	265,518	0.01%
Tencent Holdings Ltd.	155,000	3.58%	11/4/2026	150,498	0.00%
Tencent Holdings Ltd.	695,000	3.60%	19/1/2028	660,036	0.02%
Tencent Holdings Ltd.	969,000	3.98%	11/4/2029	919,962	0.03%
Tencent Holdings Ltd.	675,000	2.39%	3/6/2030	579,653	0.02%
Tencent Holdings Ltd.	180,000	2.88%	22/4/2031	156,246	0.00%
Tencent Holdings Ltd.	210,000	3.93%	19/1/2038	176,352	0.00%
Tencent Holdings Ltd.	255,000	3.68%	22/4/2041	197,473	0.01%
Tencent Holdings Ltd.	285,000	4.53%	11/4/2049	236,411	0.01%
Tencent Holdings Ltd.	575,000	3.24%	3/6/2050	375,436	0.01%
Tencent Holdings Ltd.	525,000	3.84%	22/4/2051	382,165	0.01%
Tencent Holdings Ltd.	190,000	3.29%	3/6/2060	117,112	0.00%
Tencent Holdings Ltd.	390,000	3.94%	22/4/2061	277,290	0.01%
Tencent Music Entertainment Group	219,000	2.00%	3/9/2030	181,049	0.01%
Tingyi Cayman Islands Holding Corp.	200,000	1.63%	24/9/2025	190,612	0.01%
Vigorous Champion International Ltd.	200,000	4.25%	28/5/2029	187,837	0.01%
Weibo Corp.	380,000	3.38%	8/7/2030	332,194	0.01%
Xiaomi Best Time International Ltd.	200,000	3.38%	29/4/2030	177,561	0.00%
Xiaomi Best Time International Ltd.	415,000	2.88%	14/7/2031	346,426	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yunda Holding Investment Ltd.	200,000	2.25%	19/8/2025	191,432	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.13%	16/7/2025	193,190	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	190,552	0.01%
Zhongsheng Group Holdings Ltd.	200,000	3.00%	13/1/2026	190,518	0.01%
				<b>22,936,334</b>	<b>0.83%</b>
<b>Colombia 0.01% (30 June 2023: 0.01%)</b>					
Promigas SA ESP/Gases del Pacifico SAC	220,000	3.75%	16/10/2029	199,640	0.01%
				<b>199,640</b>	<b>0.01%</b>
<b>Denmark 0.11% (30 June 2023: 0.10%)</b>					
AP Moller-Maersk A/S	240,000	4.50%	20/6/2029	234,349	0.01%
AP Moller-Maersk A/S	280,000	5.88%	14/9/2033	285,118	0.01%
Danske Bank A/S	572,000	1.62%	11/9/2026	543,720	0.02%
Danske Bank A/S	605,000	6.26%	22/9/2026	609,155	0.02%
Danske Bank A/S	365,000	1.55%	10/9/2027	334,907	0.01%
Danske Bank A/S	250,000	5.43%	1/3/2028	250,035	0.01%
Danske Bank A/S	389,000	4.30%	1/4/2028	376,491	0.02%
Danske Bank A/S	325,000	5.71%	1/3/2030	325,866	0.01%
				<b>2,959,641</b>	<b>0.11%</b>
<b>Finland 0.10% (30 June 2023: 0.08%)</b>					
Nokia OYJ	225,000	4.38%	12/6/2027	219,431	0.01%
Nokia OYJ	175,000	6.63%	15/5/2039	174,599	0.01%
Nordea Bank Abp	480,000	0.75%	28/8/2025	455,225	0.02%
Nordea Bank Abp	195,000	4.75%	22/9/2025	193,540	0.01%
Nordea Bank Abp	660,000	1.50%	30/9/2026	606,034	0.02%
Nordea Bank Abp	285,000	5.00%	19/3/2027	284,268	0.01%
Nordea Bank Abp	419,000	5.38%	22/9/2027	420,687	0.01%
Nordea Bank Abp	255,000	4.63%	13/9/2033	242,188	0.01%
Stora Enso OYJ	152,000	7.25%	15/4/2036	160,331	0.00%
UPM-Kymmene OYJ	41,000	7.45%	26/11/2027	42,833	0.00%
				<b>2,799,136</b>	<b>0.10%</b>
<b>France 1.72% (30 June 2023: 1.69%)</b>					
Air Liquide Finance SA	249,000	2.50%	27/9/2026	234,892	0.01%
Air Liquide Finance SA	150,000	2.25%	10/9/2029	132,422	0.00%
Air Liquide Finance SA	245,000	3.50%	27/9/2046	186,424	0.01%
Airbus SE	547,000	3.15%	10/4/2027	521,874	0.02%
Airbus SE	250,000	3.95%	10/4/2047	202,469	0.01%
AXA SA	125,000	6.38%	Perpetual	134,562	0.00%
AXA SA	182,000	8.60%	15/12/2030	214,072	0.01%
AXA SA	200,000	5.13%	17/1/2047	195,496	0.01%
Banque Federative du Credit Mutuel SA	50,000	4.52%	13/7/2025	49,478	0.00%
Banque Federative du Credit Mutuel SA	480,000	4.94%	26/1/2026	475,903	0.02%
Banque Federative du Credit Mutuel SA	565,000	5.90%	13/7/2026	569,527	0.02%
Banque Federative du Credit Mutuel SA	480,000	1.60%	4/10/2026	441,514	0.02%
Banque Federative du Credit Mutuel SA	415,000	5.09%	23/1/2027	412,952	0.01%
Banque Federative du Credit Mutuel SA	205,000	4.75%	13/7/2027	202,037	0.01%
Banque Federative du Credit Mutuel SA	262,000	5.79%	13/7/2028	266,561	0.01%
BNP Paribas SA	370,000	4.38%	28/9/2025	363,182	0.01%
BNP Paribas SA	315,000	4.38%	12/5/2026	306,543	0.01%
BNP Paribas SA	1,000,000	1.32%	13/1/2027	933,721	0.03%
BNP Paribas SA	377,000	4.63%	13/3/2027	366,861	0.01%
BNP Paribas SA	393,000	1.68%	30/6/2027	362,955	0.01%
BNP Paribas SA	490,000	3.50%	16/11/2027	460,271	0.02%
BNP Paribas SA	514,000	2.59%	20/1/2028	477,563	0.02%
BNP Paribas SA	700,000	4.40%	14/8/2028	671,627	0.02%
BNP Paribas SA	356,000	1.90%	30/9/2028	317,725	0.01%
BNP Paribas SA	475,000	5.13%	13/1/2029	470,898	0.02%
BNP Paribas SA	425,000	5.34%	12/6/2029	424,729	0.01%
BNP Paribas SA	485,000	2.16%	15/9/2029	423,045	0.01%
BNP Paribas SA	665,000	5.18%	9/1/2030	658,007	0.02%
BNP Paribas SA	200,000	5.20%	10/1/2030	197,190	0.01%
BNP Paribas SA	555,000	5.50%	20/5/2030	552,869	0.02%
BNP Paribas SA	650,000	3.05%	13/1/2031	569,255	0.02%
BNP Paribas SA	886,000	2.87%	19/4/2032	743,513	0.03%
BNP Paribas SA	480,000	3.13%	20/1/2033	404,076	0.01%
BNP Paribas SA	525,000	4.38%	1/3/2033	495,383	0.02%
BNP Paribas SA	650,000	5.89%	5/12/2034	666,317	0.02%
BNP Paribas SA	450,000	5.74%	20/2/2035	448,054	0.02%
BNP Paribas SA	590,000	2.59%	12/8/2035	482,197	0.02%
BNP Paribas SA	285,000	2.82%	26/1/2041	193,025	0.01%
BPCE SA	550,000	1.00%	20/1/2026	513,692	0.02%
BPCE SA	230,000	4.88%	1/4/2026	225,449	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA	480,000	1.65%	6/10/2026	454,139	0.02%
BPCE SA	330,000	5.20%	18/1/2027	328,769	0.01%
BPCE SA	250,000	5.98%	18/1/2027	250,156	0.01%
BPCE SA	210,000	4.75%	19/7/2027	206,195	0.01%
BPCE SA	395,000	6.61%	19/10/2027	400,947	0.01%
BPCE SA	250,000	2.05%	19/10/2027	229,445	0.01%
BPCE SA	275,000	3.50%	23/10/2027	257,046	0.01%
BPCE SA	499,000	3.25%	11/1/2028	464,439	0.02%
BPCE SA	324,000	5.13%	18/1/2028	320,538	0.01%
BPCE SA	585,000	4.63%	12/9/2028	565,701	0.02%
BPCE SA	300,000	2.70%	1/10/2029	263,385	0.01%
BPCE SA	480,000	6.71%	19/10/2029	497,865	0.02%
BPCE SA	300,000	5.72%	18/1/2030	299,420	0.01%
BPCE SA	515,000	2.28%	20/1/2032	415,878	0.01%
BPCE SA	275,000	3.12%	19/10/2032	224,822	0.01%
BPCE SA	334,000	5.75%	19/7/2033	329,916	0.01%
BPCE SA	345,000	7.00%	19/10/2034	368,952	0.01%
BPCE SA	300,000	6.51%	18/1/2035	300,744	0.01%
BPCE SA	425,000	5.94%	30/5/2035	423,555	0.01%
BPCE SA	320,000	3.65%	14/1/2037	265,086	0.01%
BPCE SA	185,000	3.58%	19/10/2042	132,231	0.00%
Credit Agricole SA	485,000	1.91%	16/6/2026	466,882	0.02%
Credit Agricole SA	370,000	5.59%	5/7/2026	371,650	0.01%
Credit Agricole SA	40,000	4.13%	10/1/2027	38,661	0.00%
Credit Agricole SA	275,000	2.02%	11/1/2027	254,287	0.01%
Credit Agricole SA	497,000	1.25%	26/1/2027	463,448	0.02%
Credit Agricole SA	300,000	5.30%	12/7/2028	300,073	0.01%
Credit Agricole SA	760,000	6.32%	3/10/2029	780,792	0.03%
Credit Agricole SA	450,000	5.34%	10/1/2030	445,519	0.02%
Credit Agricole SA	375,000	3.25%	14/1/2030	329,126	0.01%
Credit Agricole SA	300,000	4.00%	10/1/2033	278,502	0.01%
Credit Agricole SA	625,000	5.37%	11/3/2034	616,020	0.02%
Credit Agricole SA	500,000	6.25%	10/1/2035	503,164	0.02%
Credit Agricole SA	530,000	2.81%	11/1/2041	358,023	0.01%
Danone SA	965,000	2.95%	2/11/2026	914,674	0.03%
Engie SA	275,000	5.25%	10/4/2029	274,214	0.01%
Engie SA	325,000	5.63%	10/4/2034	322,362	0.01%
Engie SA	300,000	5.88%	10/4/2054	288,919	0.01%
La Mondiale SAM	200,000	5.88%	26/1/2047	195,111	0.01%
La Mondiale SAM	200,000	4.80%	18/1/2048	185,480	0.01%
Lafarge SA	85,000	7.13%	15/7/2036	94,231	0.00%
Orange SA	700,000	9.00%	1/3/2031	835,052	0.03%
Orange SA	280,000	5.38%	13/1/2042	267,399	0.01%
Orange SA	350,000	5.50%	6/2/2044	337,851	0.01%
Pernod Ricard SA	460,000	3.25%	8/6/2026	442,356	0.02%
Pernod Ricard SA	200,000	5.50%	15/1/2042	197,779	0.01%
Sanofi SA	440,000	3.63%	19/6/2028	421,503	0.01%
Societe Generale SA	248,000	4.75%	24/11/2025	243,087	0.01%
Societe Generale SA	400,000	4.25%	19/8/2026	383,708	0.01%
Societe Generale SA	510,000	1.49%	14/12/2026	476,908	0.02%
Societe Generale SA	510,000	6.45%	12/1/2027	512,593	0.02%
Societe Generale SA	450,000	4.00%	12/1/2027	431,105	0.02%
Societe Generale SA	435,000	1.79%	9/6/2027	401,054	0.01%
Societe Generale SA	325,000	4.68%	15/6/2027	319,108	0.01%
Societe Generale SA	680,000	2.80%	19/1/2028	627,509	0.02%
Societe Generale SA	550,000	5.52%	19/1/2028	543,728	0.02%
Societe Generale SA	400,000	4.75%	14/9/2028	387,511	0.01%
Societe Generale SA	615,000	6.45%	10/1/2029	625,062	0.02%
Societe Generale SA	490,000	5.63%	19/1/2030	482,916	0.02%
Societe Generale SA	525,000	3.00%	22/1/2030	451,777	0.02%
Societe Generale SA	315,000	2.89%	9/6/2032	256,613	0.01%
Societe Generale SA	300,000	3.34%	21/1/2033	248,231	0.01%
Societe Generale SA	455,000	6.22%	15/6/2033	449,836	0.02%
Societe Generale SA	425,000	6.69%	10/1/2034	437,928	0.02%
Societe Generale SA	325,000	6.07%	19/1/2035	321,710	0.01%
Societe Generale SA	225,000	3.65%	8/7/2035	189,958	0.01%
Societe Generale SA	205,000	3.63%	1/3/2041	139,192	0.00%
Societe Generale SA	315,000	4.03%	21/1/2043	218,891	0.01%
Societe Generale SA	85,000	5.63%	24/11/2045	74,340	0.00%
Societe Generale SA	335,000	7.37%	10/1/2053	330,359	0.01%
Societe Generale SA	475,000	7.13%	19/1/2055	457,696	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sodexo, Inc.	510,000	1.63%	16/4/2026	474,719	0.02%
Sodexo, Inc.	225,000	2.72%	16/4/2031	191,938	0.01%
TotalEnergies Capital International SA	310,000	3.46%	19/2/2029	290,936	0.01%
TotalEnergies Capital International SA	435,000	2.83%	10/1/2030	390,077	0.01%
TotalEnergies Capital International SA	425,000	2.99%	29/6/2041	308,673	0.01%
TotalEnergies Capital International SA	300,000	3.46%	12/7/2049	217,943	0.01%
TotalEnergies Capital International SA	700,000	3.13%	29/5/2050	473,224	0.02%
TotalEnergies Capital International SA	230,000	3.39%	29/6/2060	154,116	0.01%
TotalEnergies Capital SA	365,000	3.88%	11/10/2028	350,357	0.01%
TotalEnergies Capital SA	435,000	5.15%	5/4/2034	435,457	0.02%
TotalEnergies Capital SA	610,000	5.49%	5/4/2054	601,904	0.02%
TotalEnergies Capital SA	460,000	5.64%	5/4/2064	456,008	0.02%
Vinci SA	200,000	3.75%	10/4/2029	189,245	0.01%
WEA Finance LLC	280,000	2.88%	15/1/2027	260,086	0.01%
WEA Finance LLC	160,000	4.13%	20/9/2028	149,004	0.01%
WEA Finance LLC	300,000	3.50%	15/6/2029	269,124	0.01%
WEA Finance LLC	100,000	4.63%	20/9/2048	75,122	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	235,000	4.75%	17/9/2044	179,935	0.01%
				<b>47,429,325</b>	<b>1.72%</b>
<b>Germany 1.22% (30 June 2023: 1.17%)</b>					
Allianz SE	325,000	6.35%	6/9/2053	335,045	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	176,352	0.01%
Bayer US Finance II LLC	718,000	4.25%	15/12/2025	702,602	0.02%
Bayer US Finance II LLC	1,055,000	4.38%	15/12/2028	1,000,280	0.04%
Bayer US Finance II LLC	175,000	4.20%	15/7/2034	149,611	0.00%
Bayer US Finance II LLC	307,000	5.50%	30/7/2035	288,556	0.01%
Bayer US Finance II LLC	25,000	5.88%	15/4/2038	23,270	0.00%
Bayer US Finance II LLC	345,000	4.63%	25/6/2038	288,733	0.01%
Bayer US Finance II LLC	290,000	4.40%	15/7/2044	220,983	0.01%
Bayer US Finance II LLC	115,000	3.95%	15/4/2045	80,432	0.00%
Bayer US Finance II LLC	545,000	4.88%	25/6/2048	437,208	0.02%
Bayer US Finance II LLC	277,000	4.70%	15/7/2064	203,731	0.01%
BMW Finance NV	350,000	2.85%	14/8/2029	316,128	0.01%
BMW US Capital LLC	275,000	5.05%	2/4/2026	274,102	0.01%
BMW US Capital LLC	350,000	2.80%	11/4/2026	335,845	0.01%
BMW US Capital LLC	178,000	1.25%	12/8/2026	163,981	0.01%
BMW US Capital LLC	255,000	4.90%	2/4/2027	253,892	0.01%
BMW US Capital LLC	135,000	3.30%	6/4/2027	128,955	0.00%
BMW US Capital LLC	80,000	3.75%	12/4/2028	76,481	0.00%
BMW US Capital LLC	218,000	5.05%	11/8/2028	218,032	0.01%
BMW US Capital LLC	150,000	3.95%	14/8/2028	144,050	0.00%
BMW US Capital LLC	250,000	4.90%	2/4/2029	248,575	0.01%
BMW US Capital LLC	200,000	3.63%	18/4/2029	188,219	0.01%
BMW US Capital LLC	275,000	4.15%	9/4/2030	263,697	0.01%
BMW US Capital LLC	235,000	2.55%	1/4/2031	200,943	0.01%
BMW US Capital LLC	250,000	5.15%	2/4/2034	246,211	0.01%
Daimler Truck Finance North America LLC	245,000	5.60%	8/8/2025	245,265	0.01%
Daimler Truck Finance North America LLC	158,000	3.65%	7/4/2027	151,285	0.00%
Daimler Truck Finance North America LLC	200,000	5.13%	25/9/2027	199,066	0.01%
Daimler Truck Finance North America LLC	155,000	5.40%	20/9/2028	156,172	0.01%
Daimler Truck Finance North America LLC	240,000	2.38%	14/12/2028	213,664	0.01%
Daimler Truck Finance North America LLC	200,000	5.13%	25/9/2029	198,592	0.01%
Daimler Truck Finance North America LLC	134,000	5.50%	20/9/2033	134,620	0.00%
Daimler Truck Finance North America LLC	200,000	5.38%	25/6/2034	197,748	0.01%
Deutsche Bank AG	253,000	4.10%	13/1/2026	247,839	0.01%
Deutsche Bank AG	255,000	1.69%	19/3/2026	239,807	0.01%
Deutsche Bank AG	450,000	6.12%	14/7/2026	450,548	0.02%
Deutsche Bank AG	250,000	5.58%	1/9/2026	244,972	0.01%
Deutsche Bank AG	526,000	2.13%	24/11/2026	499,221	0.02%
Deutsche Bank AG	385,000	7.15%	13/7/2027	394,345	0.01%
Deutsche Bank AG	165,000	5.37%	9/9/2027	165,187	0.01%
Deutsche Bank AG	668,000	2.31%	16/11/2027	616,402	0.02%
Deutsche Bank AG	515,000	2.55%	7/1/2028	476,021	0.02%
Deutsche Bank AG	235,000	5.71%	8/2/2028	234,556	0.01%
Deutsche Bank AG	250,000	5.52%	1/9/2028	253,422	0.01%
Deutsche Bank AG	660,000	6.72%	18/1/2029	680,912	0.02%
Deutsche Bank AG	490,000	6.82%	20/11/2029	509,435	0.02%
Deutsche Bank AG	170,000	5.88%	8/7/2031	166,568	0.01%
Deutsche Bank AG	465,000	3.55%	18/9/2031	408,902	0.01%
Deutsche Bank AG	415,000	3.73%	14/1/2032	350,641	0.01%
Deutsche Bank AG	210,000	3.04%	28/5/2032	176,229	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG	275,000	4.88%	1/12/2032	258,414	0.01%
Deutsche Bank AG	410,000	3.74%	7/1/2033	337,671	0.01%
Deutsche Bank AG	505,000	7.08%	10/2/2034	514,038	0.02%
Deutsche Telekom AG	449,000	3.63%	21/1/2050	329,180	0.01%
Deutsche Telekom International Finance BV	539,000	3.60%	19/1/2027	519,834	0.02%
Deutsche Telekom International Finance BV	580,000	4.38%	21/6/2028	564,469	0.02%
Deutsche Telekom International Finance BV	1,170,000	8.75%	15/6/2030	1,363,716	0.05%
Deutsche Telekom International Finance BV	125,000	9.25%	1/6/2032	154,936	0.01%
Deutsche Telekom International Finance BV	215,000	4.75%	21/6/2038	199,604	0.01%
Deutsche Telekom International Finance BV	325,000	4.88%	6/3/2042	295,886	0.01%
E.ON International Finance BV	282,000	6.65%	30/4/2038	301,454	0.01%
Fresenius Medical Care US Finance III, Inc.	338,000	1.88%	1/12/2026	307,655	0.01%
Fresenius Medical Care US Finance III, Inc.	180,000	3.75%	15/6/2029	162,785	0.01%
Fresenius Medical Care US Finance III, Inc.	457,000	2.38%	16/2/2031	360,979	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	3.00%	1/12/2031	121,426	0.00%
Mercedes-Benz Finance North America LLC	255,000	5.38%	1/8/2025	254,941	0.01%
Mercedes-Benz Finance North America LLC	405,000	3.50%	3/8/2025	396,998	0.01%
Mercedes-Benz Finance North America LLC	399,000	5.38%	26/11/2025	399,299	0.01%
Mercedes-Benz Finance North America LLC	310,000	1.45%	2/3/2026	291,201	0.01%
Mercedes-Benz Finance North America LLC	275,000	4.80%	30/3/2026	272,786	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.20%	3/8/2026	150,060	0.00%
Mercedes-Benz Finance North America LLC	267,000	3.45%	6/1/2027	256,860	0.01%
Mercedes-Benz Finance North America LLC	200,000	4.80%	11/1/2027	198,827	0.01%
Mercedes-Benz Finance North America LLC	100,000	5.25%	29/11/2027	100,559	0.00%
Mercedes-Benz Finance North America LLC	335,000	3.75%	22/2/2028	320,920	0.01%
Mercedes-Benz Finance North America LLC	185,000	4.80%	30/3/2028	183,642	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.10%	3/8/2028	175,281	0.01%
Mercedes-Benz Finance North America LLC	225,000	4.85%	11/1/2029	223,516	0.01%
Mercedes-Benz Finance North America LLC	255,000	4.30%	22/2/2029	247,864	0.01%
Mercedes-Benz Finance North America LLC	175,000	3.10%	15/8/2029	159,914	0.01%
Mercedes-Benz Finance North America LLC	150,000	2.63%	10/3/2030	132,548	0.00%
Mercedes-Benz Finance North America LLC	475,000	8.50%	18/1/2031	564,803	0.02%
Mercedes-Benz Finance North America LLC	200,000	2.45%	2/3/2031	171,578	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.05%	3/8/2033	172,218	0.01%
Mercedes-Benz Finance North America LLC	350,000	5.00%	11/1/2034	341,521	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	645,000	5.88%	23/5/2042	643,522	0.02%
Siemens Financieringsmaatschappij NV	534,000	1.20%	11/3/2026	500,473	0.02%
Siemens Financieringsmaatschappij NV	580,000	6.13%	17/8/2026	591,035	0.02%
Siemens Financieringsmaatschappij NV	810,000	2.35%	15/10/2026	762,801	0.03%
Siemens Financieringsmaatschappij NV	605,000	3.40%	16/3/2027	580,200	0.02%
Siemens Financieringsmaatschappij NV	305,000	1.70%	11/3/2028	272,340	0.01%
Siemens Financieringsmaatschappij NV	550,000	2.88%	11/3/2041	403,845	0.01%
Siemens Financieringsmaatschappij NV	725,000	4.40%	27/5/2045	635,810	0.02%
Siemens Financieringsmaatschappij NV	460,000	3.30%	15/9/2046	337,511	0.01%
Siemens Financieringsmaatschappij NV	425,000	4.20%	16/3/2047	360,148	0.01%
Volkswagen Group of America Finance LLC	205,000	5.80%	12/9/2025	205,427	0.01%
Volkswagen Group of America Finance LLC	245,000	4.63%	13/11/2025	241,990	0.01%
Volkswagen Group of America Finance LLC	510,000	1.25%	24/11/2025	480,986	0.02%
Volkswagen Group of America Finance LLC	350,000	5.40%	20/3/2026	349,131	0.01%
Volkswagen Group of America Finance LLC	280,000	5.70%	12/9/2026	281,298	0.01%
Volkswagen Group of America Finance LLC	205,000	3.20%	26/9/2026	195,278	0.01%
Volkswagen Group of America Finance LLC	355,000	5.30%	22/3/2027	355,116	0.01%
Volkswagen Group of America Finance LLC	210,000	4.75%	13/11/2028	205,396	0.01%
Volkswagen Group of America Finance LLC	350,000	5.25%	22/3/2029	347,653	0.01%
Volkswagen Group of America Finance LLC	55,000	4.60%	8/6/2029	53,267	0.00%
Volkswagen Group of America Finance LLC	250,000	5.90%	12/9/2033	254,301	0.01%
Volkswagen Group of America Finance LLC	314,000	5.60%	22/3/2034	312,237	0.01%
				<b>33,754,481</b>	<b>1.22%</b>
<b>Hong Kong 0.34% (30 June 2023: 0.36%)</b>					
AIA Group Ltd.	550,000	2.70%	Perpetual	517,056	0.02%
AIA Group Ltd.	250,000	5.63%	25/10/2027	253,759	0.01%
AIA Group Ltd.	280,000	3.90%	6/4/2028	268,855	0.01%
AIA Group Ltd.	355,000	3.60%	9/4/2029	332,757	0.01%
AIA Group Ltd.	275,000	3.38%	7/4/2030	250,336	0.01%
AIA Group Ltd.	200,000	4.95%	4/4/2033	195,588	0.01%
AIA Group Ltd.	225,000	5.38%	5/4/2034	219,504	0.01%
AIA Group Ltd.	670,000	3.20%	16/9/2040	487,372	0.02%
AIA Group Ltd.	125,000	4.88%	11/3/2044	114,753	0.00%
AIA Group Ltd.	200,000	4.50%	16/3/2046	173,710	0.01%
Bank of Communications Hong Kong Ltd.	250,000	2.30%	8/7/2031	234,614	0.01%
Bank of East Asia Ltd.	500,000	6.75%	15/3/2027	503,811	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of East Asia Ltd.	250,000	4.88%	22/4/2032	237,667	0.01%
Castle Peak Power Finance Co., Ltd.	200,000	2.13%	3/3/2031	166,945	0.00%
Champion MTN Ltd.	200,000	2.95%	15/6/2030	165,409	0.00%
China Ping An Insurance Overseas Holdings Ltd.	200,000	2.85%	12/8/2031	165,590	0.00%
CK Property Finance MTN Ltd.	200,000	1.38%	30/6/2026	184,348	0.01%
CLP Power Hong Kong Financing Ltd.	400,000	2.13%	30/6/2030	340,011	0.01%
FWD Group Holdings Ltd.	200,000	7.78%	6/12/2033	218,114	0.01%
Goodman HK Finance	200,000	3.00%	22/7/2030	171,919	0.00%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	190,639	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	182,513	0.01%
HKT Capital No 6 Ltd.	200,000	3.00%	18/1/2032	170,954	0.00%
Hongkong Electric Finance Ltd.	200,000	2.88%	3/5/2026	191,658	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	171,540	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	100,000	4.50%	7/10/2025	98,688	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.88%	27/5/2030	175,216	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	163,774	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	5.25%	14/7/2033	197,795	0.01%
HPHT Finance 21 II Ltd.	200,000	1.50%	17/9/2026	183,595	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	188,693	0.01%
Hysan MTN Ltd.	200,000	2.82%	4/9/2029	173,481	0.00%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	168,660	0.00%
Link Finance Cayman 2009 Ltd.	200,000	2.75%	19/1/2032	167,885	0.00%
Nan Fung Treasury Ltd.	200,000	5.00%	5/9/2028	193,184	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	175,971	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.88%	21/1/2030	177,353	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	175,092	0.01%
Swire Pacific Mtn Financing HK Ltd.	200,000	2.88%	30/1/2030	177,507	0.01%
Swire Properties MTN Financing Ltd.	200,000	3.50%	10/1/2028	188,952	0.01%
Wharf REIC Finance BVI Ltd.	200,000	3.50%	17/1/2028	188,669	0.01%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	176,026	0.01%
Wheelock MTN BVI Ltd.	200,000	2.38%	25/1/2026	190,131	0.01%
				<b>9,270,094</b>	<b>0.34%</b>
<b>Hungary 0.01% (30 June 2023: 0.01%)</b>					
OTP Bank Nyrt	200,000	7.50%	25/5/2027	204,802	0.01%
				<b>204,802</b>	<b>0.01%</b>
<b>India 0.18% (30 June 2023: 0.24%)</b>					
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	198,273	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	171,149	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.87%	22/7/2031	162,835	0.00%
Adani Ports & Special Economic Zone Ltd.	200,000	4.00%	30/7/2027	184,431	0.01%
Adani Ports & Special Economic Zone Ltd.	225,000	4.38%	3/7/2029	201,511	0.01%
Adani Ports & Special Economic Zone Ltd.	505,000	3.10%	2/2/2031	400,025	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	189,436	0.01%
Bharti Airtel Ltd.	280,000	3.25%	3/6/2031	246,014	0.01%
HDFC Bank Ltd.	200,000	5.69%	2/3/2026	200,494	0.01%
ICICI Bank Ltd.	410,000	4.00%	18/3/2026	400,472	0.01%
ICICI Bank Ltd.	200,000	3.80%	14/12/2027	190,449	0.01%
India Vehicle Finance	250,000	5.85%	25/3/2029	244,755	0.01%
Reliance Industries Ltd.	525,000	3.67%	30/11/2027	498,207	0.02%
Reliance Industries Ltd.	400,000	2.88%	12/1/2032	338,709	0.01%
Reliance Industries Ltd.	230,000	6.25%	19/10/2040	241,486	0.01%
Reliance Industries Ltd.	255,000	4.88%	10/2/2045	227,264	0.01%
Reliance Industries Ltd.	465,000	3.63%	12/1/2052	325,020	0.01%
Reliance Industries Ltd.	250,000	3.75%	12/1/2062	170,840	0.00%
Summit Digital Infrastructure Ltd.	220,000	2.88%	12/8/2031	182,354	0.01%
UltraTech Cement Ltd.	200,000	2.80%	16/2/2031	168,623	0.00%
				<b>4,942,347</b>	<b>0.18%</b>
<b>Indonesia 0.07% (30 June 2023: 0.10%)</b>					
Indofood CBP Sukses Makmur Tbk PT	300,000	3.40%	9/6/2031	260,995	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.54%	27/4/2032	172,327	0.00%
Indofood CBP Sukses Makmur Tbk PT	400,000	4.75%	9/6/2051	328,353	0.01%
Krakatau Posco PT	200,000	6.38%	11/6/2029	200,558	0.01%
LLPL Capital Pte Ltd.	154,840	6.88%	4/2/2039	154,996	0.00%
Minejesa Capital BV	325,430	4.63%	10/8/2030	311,290	0.01%
Minejesa Capital BV	250,000	5.63%	10/8/2037	226,490	0.01%
PT Tower Bersama Infrastructure Tbk	200,000	2.75%	20/1/2026	190,450	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	210,000	4.85%	14/10/2038	191,851	0.01%
				<b>2,037,310</b>	<b>0.07%</b>
<b>Ireland 0.65% (30 June 2023: 0.52%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	370,000	6.50%	15/7/2025	373,189	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	218,000	4.45%	1/10/2025	214,992	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	300,000	1.75%	30/1/2026	282,726	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	176,000	4.45%	3/4/2026	172,751	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,295,000	2.45%	29/10/2026	1,208,192	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	240,000	6.10%	15/1/2027	243,733	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	500,000	6.45%	15/4/2027	511,764	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	430,000	3.65%	21/7/2027	408,448	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	187,000	4.63%	15/10/2027	182,315	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	330,000	3.88%	23/1/2028	312,877	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	355,000	5.75%	6/6/2028	358,973	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,025,000	3.00%	29/10/2028	931,574	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	250,000	5.10%	19/1/2029	247,927	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	345,000	6.15%	30/9/2030	356,740	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,085,000	3.30%	30/1/2032	932,381	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	610,000	3.40%	29/10/2033	512,082	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	5.30%	19/1/2034	196,055	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	660,000	3.85%	29/10/2041	517,375	0.02%
AIB Group plc	499,000	7.58%	14/10/2026	509,856	0.02%
AIB Group plc	410,000	6.61%	13/9/2029	423,067	0.02%
AIB Group plc	275,000	5.87%	28/3/2035	273,272	0.01%
Avolon Holdings Funding Ltd.	353,000	2.13%	21/2/2026	331,866	0.01%
Avolon Holdings Funding Ltd.	335,000	4.25%	15/4/2026	325,275	0.01%
Avolon Holdings Funding Ltd.	416,000	4.38%	1/5/2026	404,563	0.01%
Avolon Holdings Funding Ltd.	338,000	3.25%	15/2/2027	316,585	0.01%
Avolon Holdings Funding Ltd.	787,000	2.53%	18/11/2027	707,551	0.03%
Avolon Holdings Funding Ltd.	225,000	2.75%	21/2/2028	202,231	0.01%
Avolon Holdings Funding Ltd.	492,000	6.38%	4/5/2028	499,868	0.02%
Avolon Holdings Funding Ltd.	620,000	5.75%	1/3/2029	616,287	0.02%
Avolon Holdings Funding Ltd.	270,000	5.75%	15/11/2029	268,696	0.01%
Bank of Ireland Group plc	800,000	6.25%	16/9/2026	803,632	0.03%
Bank of Ireland Group plc	570,000	2.03%	30/9/2027	524,969	0.02%
Bank of Ireland Group plc	290,000	5.60%	20/3/2030	288,359	0.01%
CRH America Finance, Inc.	174,000	3.40%	9/5/2027	166,197	0.01%
CRH America Finance, Inc.	295,000	3.95%	4/4/2028	282,863	0.01%
CRH America Finance, Inc.	220,000	4.50%	4/4/2048	183,397	0.01%
GPS Blue Financing DAC	200,000	5.65%	9/11/2041	190,875	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	330,000	4.90%	1/12/2032	321,898	0.01%
SMBC Aviation Capital Finance DAC	305,000	1.90%	15/10/2026	280,863	0.01%
SMBC Aviation Capital Finance DAC	268,000	5.45%	3/5/2028	268,081	0.01%
SMBC Aviation Capital Finance DAC	300,000	5.30%	3/4/2029	297,630	0.01%
SMBC Aviation Capital Finance DAC	288,000	5.70%	25/7/2033	286,603	0.01%
SMBC Aviation Capital Finance DAC	255,000	5.55%	3/4/2034	250,112	0.01%
Smurfit Kappa Treasury ULC	310,000	5.20%	15/1/2030	308,365	0.01%
Smurfit Kappa Treasury ULC	310,000	5.44%	3/4/2034	307,126	0.01%
Smurfit Kappa Treasury ULC	310,000	5.78%	3/4/2054	307,841	0.01%
				<b>17,912,022</b>	<b>0.65%</b>
<b>Israel 0.02% (30 June 2023: 0.02%)</b>					
Bank Leumi Le-Israel BM	200,000	5.13%	27/7/2027	194,046	0.01%
ICL Group Ltd.	210,000	6.38%	31/5/2038	190,950	0.00%
Israel Discount Bank Ltd.	200,000	5.38%	26/1/2028	193,565	0.01%
				<b>578,561</b>	<b>0.02%</b>
<b>Italy 0.46% (30 June 2023: 0.35%)</b>					
Enel Finance America LLC	461,000	2.88%	12/7/2041	301,382	0.01%
Enel Finance International NV	597,000	1.38%	12/7/2026	552,593	0.02%
Enel Finance International NV	530,000	3.63%	25/5/2027	506,035	0.02%
Enel Finance International NV	257,000	4.63%	15/6/2027	251,713	0.01%
Enel Finance International NV	465,000	3.50%	6/4/2028	434,934	0.02%
Enel Finance International NV	500,000	1.88%	12/7/2028	440,566	0.02%
Enel Finance International NV	235,000	4.88%	14/6/2029	231,046	0.01%
Enel Finance International NV	675,000	5.13%	26/6/2029	664,257	0.02%
Enel Finance International NV	462,000	2.25%	12/7/2031	376,031	0.01%
Enel Finance International NV	285,000	5.00%	15/6/2032	270,739	0.01%
Enel Finance International NV	500,000	5.50%	26/6/2034	487,128	0.02%
Enel Finance International NV	240,000	6.80%	15/9/2037	255,188	0.01%
Enel Finance International NV	440,000	6.00%	7/10/2039	434,232	0.02%
Enel Finance International NV	410,000	4.75%	25/5/2047	343,061	0.01%
Enel Finance International NV	275,000	5.50%	15/6/2052	248,644	0.01%
Eni SpA	415,000	4.75%	12/9/2028	406,873	0.01%
Eni SpA	281,000	4.25%	9/5/2029	270,032	0.01%
Eni SpA	360,000	5.50%	15/5/2034	356,837	0.01%
Eni SpA	130,000	5.70%	1/10/2040	124,847	0.00%
Eni SpA	415,000	5.95%	15/5/2054	407,068	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intesa Sanpaolo SpA	290,000	7.00%	21/11/2025	294,639	0.01%
Intesa Sanpaolo SpA	185,000	3.88%	14/7/2027	175,421	0.01%
Intesa Sanpaolo SpA	168,000	3.88%	12/1/2028	157,991	0.00%
Intesa Sanpaolo SpA	475,000	4.00%	23/9/2029	438,045	0.02%
Intesa Sanpaolo SpA	530,000	6.63%	20/6/2033	547,949	0.02%
Intesa Sanpaolo SpA	200,000	8.25%	21/11/2033	221,497	0.01%
Intesa Sanpaolo SpA	495,000	7.20%	28/11/2033	530,648	0.02%
Intesa Sanpaolo SpA	235,000	4.70%	23/9/2049	176,269	0.01%
Intesa Sanpaolo SpA	520,000	7.80%	28/11/2053	575,080	0.02%
Intesa Sanpaolo SpA	475,000	7.78%	20/6/2054	496,856	0.02%
UniCredit SpA	410,000	2.57%	22/9/2026	393,411	0.01%
UniCredit SpA	469,000	4.63%	12/4/2027	456,781	0.02%
UniCredit SpA	590,000	1.98%	3/6/2027	549,974	0.02%
UniCredit SpA	355,000	3.13%	3/6/2032	301,176	0.01%
				<b>12,678,943</b>	<b>0.46%</b>
<b>Japan 2.33% (30 June 2023: 2.53%)</b>					
Asahi Mutual Life Insurance Co.	200,000	6.90%	Perpetual	205,529	0.01%
Central Japan Railway Co.	235,000	4.25%	24/11/2045	197,267	0.01%
Dai-ichi Life Insurance Co., Ltd.	650,000	4.00%	Perpetual	623,831	0.02%
Fukoku Mutual Life Insurance Co.	200,000	6.80%	Perpetual	207,755	0.01%
Honda Motor Co., Ltd.	200,000	2.53%	10/3/2027	187,390	0.01%
Honda Motor Co., Ltd.	308,000	2.97%	10/3/2032	270,130	0.01%
JERA Co., Inc.	200,000	3.67%	14/4/2027	191,032	0.01%
JT International Financial Services BV	155,000	6.88%	24/10/2032	170,470	0.01%
Kubota Credit Corp. USA	200,000	4.96%	31/5/2026	198,390	0.01%
Marubeni Corp.	200,000	1.58%	17/9/2026	184,130	0.01%
Meiji Yasuda Life Insurance Co.	475,000	5.20%	20/10/2045	469,713	0.02%
Meiji Yasuda Life Insurance Co.	175,000	5.10%	26/4/2048	171,530	0.01%
Mitsubishi Corp.	550,000	1.13%	15/7/2026	506,470	0.02%
Mitsubishi Corp.	200,000	5.00%	2/7/2029	199,651	0.01%
Mitsubishi HC Capital, Inc.	290,000	5.08%	15/9/2027	288,283	0.01%
Mitsubishi HC Capital, Inc.	200,000	3.97%	13/4/2030	185,037	0.01%
Mitsubishi HC Finance America LLC	300,000	5.66%	28/2/2033	302,096	0.01%
Mitsubishi UFJ Financial Group, Inc.	585,000	1.41%	17/7/2025	560,524	0.02%
Mitsubishi UFJ Financial Group, Inc.	705,000	3.85%	1/3/2026	688,078	0.02%
Mitsubishi UFJ Financial Group, Inc.	400,000	2.76%	13/9/2026	378,996	0.01%
Mitsubishi UFJ Financial Group, Inc.	350,000	3.68%	22/2/2027	337,708	0.01%
Mitsubishi UFJ Financial Group, Inc.	761,000	1.54%	20/7/2027	704,047	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.29%	25/7/2027	189,575	0.01%
Mitsubishi UFJ Financial Group, Inc.	370,000	1.64%	13/10/2027	340,635	0.01%
Mitsubishi UFJ Financial Group, Inc.	525,000	2.34%	19/1/2028	487,845	0.02%
Mitsubishi UFJ Financial Group, Inc.	770,000	3.96%	2/3/2028	740,836	0.03%
Mitsubishi UFJ Financial Group, Inc.	350,000	4.08%	19/4/2028	338,660	0.01%
Mitsubishi UFJ Financial Group, Inc.	440,000	5.02%	20/7/2028	437,010	0.02%
Mitsubishi UFJ Financial Group, Inc.	425,000	4.05%	11/9/2028	410,007	0.01%
Mitsubishi UFJ Financial Group, Inc.	380,000	5.35%	13/9/2028	380,555	0.01%
Mitsubishi UFJ Financial Group, Inc.	375,000	5.42%	22/2/2029	377,100	0.01%
Mitsubishi UFJ Financial Group, Inc.	580,000	3.74%	7/3/2029	547,866	0.02%
Mitsubishi UFJ Financial Group, Inc.	225,000	5.24%	19/4/2029	225,112	0.01%
Mitsubishi UFJ Financial Group, Inc.	595,000	3.20%	18/7/2029	542,318	0.02%
Mitsubishi UFJ Financial Group, Inc.	355,000	2.56%	25/2/2030	309,248	0.01%
Mitsubishi UFJ Financial Group, Inc.	330,000	5.26%	17/4/2030	329,207	0.01%
Mitsubishi UFJ Financial Group, Inc.	375,000	2.05%	17/7/2030	313,068	0.01%
Mitsubishi UFJ Financial Group, Inc.	125,000	5.48%	22/2/2031	126,051	0.00%
Mitsubishi UFJ Financial Group, Inc.	585,000	2.31%	20/7/2032	480,981	0.02%
Mitsubishi UFJ Financial Group, Inc.	280,000	2.49%	13/10/2032	231,823	0.01%
Mitsubishi UFJ Financial Group, Inc.	290,000	2.85%	19/1/2033	245,025	0.01%
Mitsubishi UFJ Financial Group, Inc.	175,000	4.32%	19/4/2033	163,390	0.01%
Mitsubishi UFJ Financial Group, Inc.	340,000	5.13%	20/7/2033	334,953	0.01%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.47%	13/9/2033	201,900	0.01%
Mitsubishi UFJ Financial Group, Inc.	225,000	5.44%	22/2/2034	226,365	0.01%
Mitsubishi UFJ Financial Group, Inc.	195,000	5.41%	19/4/2034	195,864	0.01%
Mitsubishi UFJ Financial Group, Inc.	630,000	5.43%	17/4/2035	627,378	0.02%
Mitsubishi UFJ Financial Group, Inc.	100,000	4.29%	26/7/2038	90,162	0.00%
Mitsubishi UFJ Financial Group, Inc.	805,000	3.75%	18/7/2039	672,336	0.02%
Mitsui & Co., Ltd.	200,000	5.51%	10/10/2028	203,679	0.01%
Mitsui Fudosan Co., Ltd.	250,000	3.65%	20/7/2027	238,789	0.01%
Mitsui Fudosan Co., Ltd.	165,000	3.95%	24/1/2029	157,249	0.01%
Mitsui Sumitomo Insurance Co., Ltd.	130,000	4.95%	Perpetual	125,520	0.00%
Mizuho Financial Group, Inc.	610,000	4.35%	20/10/2025	598,627	0.02%
Mizuho Financial Group, Inc.	730,000	3.48%	12/4/2026	705,992	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mizuho Financial Group, Inc.	225,000	2.65%	22/5/2026	219,279	0.01%
Mizuho Financial Group, Inc.	305,000	2.23%	25/5/2026	295,641	0.01%
Mizuho Financial Group, Inc.	300,000	2.84%	13/9/2026	284,166	0.01%
Mizuho Financial Group, Inc.	180,000	3.66%	28/2/2027	172,840	0.01%
Mizuho Financial Group, Inc.	365,000	1.23%	22/5/2027	337,328	0.01%
Mizuho Financial Group, Inc.	301,000	1.55%	9/7/2027	278,513	0.01%
Mizuho Financial Group, Inc.	285,000	3.17%	11/9/2027	267,397	0.01%
Mizuho Financial Group, Inc.	370,000	4.02%	5/3/2028	355,697	0.01%
Mizuho Financial Group, Inc.	255,000	5.41%	13/9/2028	255,539	0.01%
Mizuho Financial Group, Inc.	325,000	5.67%	27/5/2029	328,341	0.01%
Mizuho Financial Group, Inc.	435,000	5.78%	6/7/2029	440,922	0.02%
Mizuho Financial Group, Inc.	325,000	4.25%	11/9/2029	311,222	0.01%
Mizuho Financial Group, Inc.	100,000	3.26%	22/5/2030	90,991	0.00%
Mizuho Financial Group, Inc.	200,000	5.38%	26/5/2030	199,733	0.01%
Mizuho Financial Group, Inc.	365,000	3.15%	16/7/2030	328,720	0.01%
Mizuho Financial Group, Inc.	170,000	2.87%	13/9/2030	150,195	0.00%
Mizuho Financial Group, Inc.	148,000	2.59%	25/5/2031	126,535	0.00%
Mizuho Financial Group, Inc.	225,000	5.74%	27/5/2031	227,999	0.01%
Mizuho Financial Group, Inc.	375,000	2.20%	10/7/2031	312,381	0.01%
Mizuho Financial Group, Inc.	300,000	1.98%	8/9/2031	245,430	0.01%
Mizuho Financial Group, Inc.	325,000	2.56%	13/9/2031	264,196	0.01%
Mizuho Financial Group, Inc.	213,000	2.17%	22/5/2032	172,392	0.01%
Mizuho Financial Group, Inc.	150,000	2.26%	9/7/2032	121,769	0.00%
Mizuho Financial Group, Inc.	225,000	5.67%	13/9/2033	226,707	0.01%
Mizuho Financial Group, Inc.	425,000	5.75%	27/5/2034	430,863	0.02%
Mizuho Financial Group, Inc.	285,000	5.75%	6/7/2034	288,954	0.01%
Mizuho Financial Group, Inc.	325,000	5.58%	26/5/2035	323,369	0.01%
MUFG Bank Ltd.	75,000	4.70%	10/3/2044	68,342	0.00%
Nippon Life Insurance Co.	330,000	4.70%	20/1/2046	322,327	0.01%
Nippon Life Insurance Co.	423,000	4.00%	19/9/2047	400,119	0.01%
Nippon Life Insurance Co.	409,000	3.40%	23/1/2050	363,020	0.01%
Nippon Life Insurance Co.	715,000	2.75%	21/1/2051	597,386	0.02%
Nippon Life Insurance Co.	175,000	2.90%	16/9/2051	144,779	0.00%
Nippon Life Insurance Co.	200,000	6.25%	13/9/2053	205,998	0.01%
Nippon Life Insurance Co.	440,000	5.95%	16/4/2054	435,034	0.02%
Nissan Motor Acceptance Co. LLC	55,000	1.85%	16/9/2026	50,330	0.00%
Nissan Motor Acceptance Co. LLC	210,000	2.45%	15/9/2028	182,002	0.01%
Nissan Motor Co., Ltd.	530,000	3.52%	17/9/2025	514,416	0.02%
Nissan Motor Co., Ltd.	835,000	4.35%	17/9/2027	797,421	0.03%
Nissan Motor Co., Ltd.	865,000	4.81%	17/9/2030	803,943	0.03%
Nomura Holdings, Inc.	373,000	5.10%	3/7/2025	370,603	0.01%
Nomura Holdings, Inc.	635,000	1.85%	16/7/2025	610,175	0.02%
Nomura Holdings, Inc.	200,000	5.71%	9/1/2026	200,103	0.01%
Nomura Holdings, Inc.	380,000	1.65%	14/7/2026	351,328	0.01%
Nomura Holdings, Inc.	450,000	2.33%	22/1/2027	415,959	0.01%
Nomura Holdings, Inc.	200,000	5.59%	2/7/2027	200,123	0.01%
Nomura Holdings, Inc.	200,000	5.84%	18/1/2028	202,487	0.01%
Nomura Holdings, Inc.	140,000	6.07%	12/7/2028	143,225	0.00%
Nomura Holdings, Inc.	250,000	2.17%	14/7/2028	220,722	0.01%
Nomura Holdings, Inc.	345,000	2.71%	22/1/2029	306,536	0.01%
Nomura Holdings, Inc.	325,000	5.61%	6/7/2029	326,460	0.01%
Nomura Holdings, Inc.	500,000	3.10%	16/1/2030	441,551	0.02%
Nomura Holdings, Inc.	400,000	2.68%	16/7/2030	339,852	0.01%
Nomura Holdings, Inc.	380,000	2.61%	14/7/2031	312,628	0.01%
Nomura Holdings, Inc.	310,000	3.00%	22/1/2032	258,849	0.01%
Nomura Holdings, Inc.	310,000	6.18%	18/1/2033	322,101	0.01%
Nomura Holdings, Inc.	200,000	5.78%	3/7/2034	199,183	0.01%
Norinchukin Bank	370,000	4.87%	14/9/2027	360,151	0.01%
Norinchukin Bank	405,000	5.43%	9/3/2028	401,626	0.01%
Norinchukin Bank	415,000	2.08%	22/9/2031	327,190	0.01%
NTT Finance Corp.	190,000	4.24%	25/7/2025	187,609	0.01%
NTT Finance Corp.	1,350,000	1.16%	3/4/2026	1,256,986	0.05%
NTT Finance Corp.	195,000	4.37%	27/7/2027	190,749	0.01%
NTT Finance Corp.	456,000	1.59%	3/4/2028	402,217	0.01%
NTT Finance Corp.	515,000	2.07%	3/4/2031	424,915	0.01%
Olympus Corp.	310,000	2.14%	8/12/2026	286,829	0.01%
ORIX Corp.	235,000	3.70%	18/7/2027	224,707	0.01%
ORIX Corp.	150,000	5.00%	13/9/2027	149,015	0.00%
ORIX Corp.	105,000	2.25%	9/3/2031	87,746	0.00%
ORIX Corp.	300,000	4.00%	13/4/2032	276,954	0.01%
ORIX Corp.	100,000	5.20%	13/9/2032	100,221	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Panasonic Holdings Corp.	160,000	3.11%	19/7/2029	146,208	0.00%
Renesas Electronics Corp.	225,000	2.17%	25/11/2026	207,822	0.01%
Sumitomo Corp.	325,000	1.55%	6/7/2026	301,693	0.01%
Sumitomo Corp.	200,000	5.55%	9/3/2028	203,238	0.01%
Sumitomo Life Insurance Co.	400,000	5.88%	Perpetual	390,330	0.01%
Sumitomo Life Insurance Co.	515,000	4.00%	14/9/2077	484,317	0.02%
Sumitomo Life Insurance Co.	427,000	3.38%	15/4/2081	367,049	0.01%
Sumitomo Mitsui Banking Corp.	105,000	3.65%	23/7/2025	103,114	0.00%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	200,000	5.35%	25/4/2028	199,993	0.01%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	200,000	5.11%	23/1/2029	197,777	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,045,000	1.47%	8/7/2025	1,003,337	0.04%
Sumitomo Mitsui Financial Group, Inc.	500,000	0.95%	12/1/2026	467,302	0.02%
Sumitomo Mitsui Financial Group, Inc.	475,000	5.46%	13/1/2026	474,948	0.02%
Sumitomo Mitsui Financial Group, Inc.	400,000	3.78%	9/3/2026	389,490	0.01%
Sumitomo Mitsui Financial Group, Inc.	225,000	5.88%	13/7/2026	227,029	0.01%
Sumitomo Mitsui Financial Group, Inc.	750,000	2.63%	14/7/2026	710,545	0.03%
Sumitomo Mitsui Financial Group, Inc.	785,000	1.40%	17/9/2026	720,791	0.03%
Sumitomo Mitsui Financial Group, Inc.	500,000	3.01%	19/10/2026	474,792	0.02%
Sumitomo Mitsui Financial Group, Inc.	320,000	3.45%	11/1/2027	306,629	0.01%
Sumitomo Mitsui Financial Group, Inc.	232,000	2.17%	14/1/2027	215,236	0.01%
Sumitomo Mitsui Financial Group, Inc.	501,000	3.36%	12/7/2027	475,264	0.02%
Sumitomo Mitsui Financial Group, Inc.	255,000	3.35%	18/10/2027	240,587	0.01%
Sumitomo Mitsui Financial Group, Inc.	635,000	5.52%	13/1/2028	641,649	0.02%
Sumitomo Mitsui Financial Group, Inc.	225,000	3.54%	17/1/2028	213,090	0.01%
Sumitomo Mitsui Financial Group, Inc.	275,000	5.80%	13/7/2028	280,664	0.01%
Sumitomo Mitsui Financial Group, Inc.	175,000	3.94%	19/7/2028	167,492	0.01%
Sumitomo Mitsui Financial Group, Inc.	480,000	5.72%	14/9/2028	489,189	0.02%
Sumitomo Mitsui Financial Group, Inc.	1,025,000	1.90%	17/9/2028	897,916	0.03%
Sumitomo Mitsui Financial Group, Inc.	350,000	4.31%	16/10/2028	341,416	0.01%
Sumitomo Mitsui Financial Group, Inc.	380,000	2.47%	14/1/2029	338,248	0.01%
Sumitomo Mitsui Financial Group, Inc.	695,000	3.04%	16/7/2029	626,603	0.02%
Sumitomo Mitsui Financial Group, Inc.	175,000	3.20%	17/9/2029	158,639	0.01%
Sumitomo Mitsui Financial Group, Inc.	425,000	5.71%	13/1/2030	433,272	0.02%
Sumitomo Mitsui Financial Group, Inc.	410,000	2.75%	15/1/2030	359,689	0.01%
Sumitomo Mitsui Financial Group, Inc.	435,000	2.13%	8/7/2030	363,630	0.01%
Sumitomo Mitsui Financial Group, Inc.	275,000	5.85%	13/7/2030	282,132	0.01%
Sumitomo Mitsui Financial Group, Inc.	455,000	2.14%	23/9/2030	378,474	0.01%
Sumitomo Mitsui Financial Group, Inc.	305,000	1.71%	12/1/2031	244,375	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.22%	17/9/2031	244,037	0.01%
Sumitomo Mitsui Financial Group, Inc.	465,000	5.77%	13/1/2033	477,833	0.02%
Sumitomo Mitsui Financial Group, Inc.	275,000	5.78%	13/7/2033	282,909	0.01%
Sumitomo Mitsui Financial Group, Inc.	375,000	5.81%	14/9/2033	388,840	0.01%
Sumitomo Mitsui Financial Group, Inc.	125,000	2.30%	12/1/2041	83,387	0.00%
Sumitomo Mitsui Financial Group, Inc.	145,000	2.93%	17/9/2041	105,983	0.00%
Sumitomo Mitsui Financial Group, Inc.	125,000	3.05%	14/1/2042	93,494	0.00%
Sumitomo Mitsui Financial Group, Inc.	240,000	6.18%	13/7/2043	261,859	0.01%
Sumitomo Mitsui Trust Bank Ltd.	415,000	1.05%	12/9/2025	393,847	0.01%
Sumitomo Mitsui Trust Bank Ltd.	580,000	5.65%	9/3/2026	583,061	0.02%
Sumitomo Mitsui Trust Bank Ltd.	424,000	5.65%	14/9/2026	426,634	0.02%
Sumitomo Mitsui Trust Bank Ltd.	406,000	1.35%	16/9/2026	372,512	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	2.80%	10/3/2027	188,156	0.01%
Sumitomo Mitsui Trust Bank Ltd.	250,000	4.95%	15/9/2027	248,401	0.01%
Sumitomo Mitsui Trust Bank Ltd.	250,000	5.55%	14/9/2028	254,469	0.01%
Sumitomo Mitsui Trust Bank Ltd.	250,000	5.35%	7/3/2034	251,004	0.01%
Suntory Holdings Ltd.	200,000	5.12%	11/6/2029	200,420	0.01%
Takeda Pharmaceutical Co., Ltd.	650,000	5.00%	26/11/2028	645,144	0.02%
Takeda Pharmaceutical Co., Ltd.	600,000	2.05%	31/3/2030	506,268	0.02%
Takeda Pharmaceutical Co., Ltd.	625,000	3.03%	9/7/2040	452,490	0.02%
Takeda Pharmaceutical Co., Ltd.	615,000	3.18%	9/7/2050	406,971	0.01%
Takeda Pharmaceutical Co., Ltd.	325,000	3.38%	9/7/2060	207,613	0.01%
Toyota Industries Corp.	164,000	3.57%	16/3/2028	155,462	0.01%
Toyota Motor Corp.	250,000	1.34%	25/3/2026	234,344	0.01%
Toyota Motor Corp.	160,000	5.28%	13/7/2026	160,518	0.01%
Toyota Motor Corp.	535,000	5.12%	13/7/2028	538,795	0.02%
Toyota Motor Corp.	570,000	2.76%	2/7/2029	521,498	0.02%
Toyota Motor Corp.	380,000	2.36%	25/3/2031	327,687	0.01%
Toyota Motor Corp.	135,000	5.12%	13/7/2033	140,609	0.00%
				<b>64,342,433</b>	<b>2.33%</b>
<b>Jordan 0.01% (30 June 2023: 0.01%)</b>					
Hikma Finance USA LLC	200,000	3.25%	9/7/2025	193,884	0.01%
				<b>193,884</b>	<b>0.01%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Kuwait 0.05% (30 June 2023: 0.03%)</b>					
Boubyan Sukuk Ltd.	200,000	3.39%	29/3/2027	189,620	0.01%
Burgan Bank SAK	200,000	2.75%	15/12/2031	177,322	0.00%
KFH Sukuk Co.	300,000	5.01%	17/1/2029	295,730	0.01%
NBK SPC Ltd.	200,000	1.63%	15/9/2027	183,845	0.01%
NBK SPC Ltd.	200,000	5.50%	6/6/2030	201,389	0.01%
NBK Tier 1 Financing 2 Ltd.	200,000	4.50%	Perpetual	192,852	0.01%
				<b>1,240,758</b>	<b>0.05%</b>
<b>Luxembourg 0.08% (30 June 2023: 0.06%)</b>					
ArcelorMittal SA	105,000	4.55%	11/3/2026	103,087	0.00%
ArcelorMittal SA	475,000	6.55%	29/11/2027	489,920	0.02%
ArcelorMittal SA	255,000	4.25%	16/7/2029	244,017	0.01%
ArcelorMittal SA	386,000	6.80%	29/11/2032	407,222	0.01%
ArcelorMittal SA	200,000	6.00%	17/6/2034	199,882	0.01%
ArcelorMittal SA	175,000	7.00%	15/10/2039	188,062	0.01%
ArcelorMittal SA	170,000	6.75%	1/3/2041	173,898	0.01%
ArcelorMittal SA	200,000	6.35%	17/6/2054	194,420	0.01%
SES GLOBAL Americas Holdings, Inc.	205,000	5.30%	25/3/2044	151,051	0.00%
				<b>2,151,559</b>	<b>0.08%</b>
<b>Macau 0.09% (30 June 2023: 0.00%)</b>					
Sands China Ltd.	375,000	5.13%	8/8/2025	371,945	0.01%
Sands China Ltd.	475,000	4.05%	8/1/2026	459,679	0.02%
Sands China Ltd.	225,000	2.30%	8/3/2027	205,124	0.01%
Sands China Ltd.	1,080,000	5.40%	8/8/2028	1,057,403	0.04%
Sands China Ltd.	200,000	2.85%	8/3/2029	175,048	0.00%
Sands China Ltd.	250,000	4.38%	18/6/2030	230,164	0.01%
				<b>2,499,363</b>	<b>0.09%</b>
<b>Malaysia 0.03% (30 June 2023: 0.02%)</b>					
GENM Capital Labuan Ltd.	370,000	3.88%	19/4/2031	323,185	0.01%
Gohl Capital Ltd.	400,000	4.25%	24/1/2027	384,314	0.01%
RHB Bank Bhd	200,000	1.66%	29/6/2026	185,445	0.01%
				<b>892,944</b>	<b>0.03%</b>
<b>Mexico 0.57% (30 June 2023: 0.61%)</b>					
Alfa SAB de CV	105,000	6.88%	25/3/2044	107,496	0.00%
Alpek SAB de CV	200,000	4.25%	18/9/2029	183,763	0.01%
Alpek SAB de CV	195,000	3.25%	25/2/2031	163,731	0.01%
America Movil SAB de CV	630,000	3.63%	22/4/2029	588,262	0.02%
America Movil SAB de CV	625,000	2.88%	7/5/2030	550,549	0.02%
America Movil SAB de CV	315,000	4.70%	21/7/2032	302,618	0.01%
America Movil SAB de CV	300,000	6.38%	1/3/2035	321,105	0.01%
America Movil SAB de CV	110,000	6.13%	15/11/2037	115,804	0.00%
America Movil SAB de CV	705,000	6.13%	30/3/2040	730,800	0.03%
America Movil SAB de CV	492,000	4.38%	16/7/2042	417,553	0.01%
America Movil SAB de CV	300,000	4.38%	22/4/2049	248,158	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	205,000	4.38%	11/4/2027	198,446	0.01%
BBVA Bancomer SA	525,000	1.88%	18/9/2025	500,688	0.02%
Becle SAB de CV	425,000	2.50%	14/10/2031	335,813	0.01%
Bimbo Bakeries USA, Inc.	200,000	6.40%	15/1/2034	211,046	0.01%
Bimbo Bakeries USA, Inc.	200,000	5.38%	9/1/2036	194,477	0.01%
Bimbo Bakeries USA, Inc.	210,000	4.00%	17/5/2051	158,002	0.01%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	350,000	7.88%	15/2/2039	363,038	0.01%
Cemex SAB de CV	350,000	5.45%	19/11/2029	343,590	0.01%
Cemex SAB de CV	400,000	3.88%	11/7/2031	350,676	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	150,000	4.96%	18/7/2029	141,509	0.00%
Coca-Cola Femsa SAB de CV	245,000	2.75%	22/1/2030	217,299	0.01%
Coca-Cola Femsa SAB de CV	600,000	1.85%	1/9/2032	464,801	0.02%
Coca-Cola Femsa SAB de CV	60,000	5.25%	26/11/2043	58,814	0.00%
Cometa Energia SA de CV	136,675	6.38%	24/4/2035	132,458	0.00%
El Puerto de Liverpool SAB de CV	100,000	3.88%	6/10/2026	96,714	0.00%
Fermaca Enterprises S de RL de CV	187,419	6.38%	30/3/2038	183,948	0.01%
Fomento Economico Mexicano SAB de CV	1,000	3.50%	16/1/2050	716	0.00%
Fresnillo plc	250,000	4.25%	2/10/2050	183,948	0.01%
GCC SAB de CV	200,000	3.61%	20/4/2032	170,396	0.01%
Grupo Bimbo SAB de CV	200,000	4.88%	27/6/2044	178,448	0.01%
Grupo Bimbo SAB de CV	221,000	4.70%	10/11/2047	187,755	0.01%
Grupo Bimbo SAB de CV	300,000	4.00%	6/9/2049	228,338	0.01%
Grupo Televisa SAB	307,000	8.50%	11/3/2032	349,171	0.01%
Grupo Televisa SAB	385,000	6.63%	15/1/2040	379,732	0.01%
Grupo Televisa SAB	357,000	5.00%	13/5/2045	296,212	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Grupo Televisa SAB	240,000	6.13%	31/1/2046	230,910	0.01%
Grupo Televisa SAB	81,000	5.25%	24/5/2049	69,971	0.00%
Industrias Penoles SAB de CV	200,000	4.15%	12/9/2029	185,000	0.01%
Industrias Penoles SAB de CV	75,000	5.65%	12/9/2049	65,586	0.00%
Industrias Penoles SAB de CV	185,000	4.75%	6/8/2050	141,257	0.00%
Infraestructura Energetica Nova SAPI de CV	125,000	3.75%	14/1/2028	116,349	0.00%
Infraestructura Energetica Nova SAPI de CV	75,000	4.88%	14/1/2048	56,069	0.00%
Infraestructura Energetica Nova SAPI de CV	255,000	4.75%	15/1/2051	183,400	0.01%
Kimberly-Clark de Mexico SAB de CV	210,000	2.43%	1/7/2031	177,915	0.01%
Mexico Generadora de Energia S de rl	120,968	5.50%	6/12/2032	117,858	0.00%
Minera Mexico SA de CV	350,000	4.50%	26/1/2050	268,755	0.01%
Orbia Advance Corp. SAB de CV	250,000	1.88%	11/5/2026	232,802	0.01%
Orbia Advance Corp. SAB de CV	200,000	4.00%	4/10/2027	189,124	0.01%
Orbia Advance Corp. SAB de CV	375,000	2.88%	11/5/2031	308,914	0.01%
Orbia Advance Corp. SAB de CV	285,000	5.88%	17/9/2044	252,881	0.01%
Orbia Advance Corp. SAB de CV	70,000	5.50%	15/1/2048	58,597	0.00%
Sitios Latinoamerica SAB de CV	320,000	5.38%	4/4/2032	296,319	0.01%
Southern Copper Corp.	370,000	7.50%	27/7/2035	428,878	0.01%
Southern Copper Corp.	375,000	6.75%	16/4/2040	407,750	0.01%
Southern Copper Corp.	635,000	5.25%	8/11/2042	591,191	0.02%
Southern Copper Corp.	445,000	5.88%	23/4/2045	438,986	0.02%
Tierra Mojada Luxembourg II Sarl	298,071	5.75%	1/12/2040	268,391	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	194,861	0.01%
Trust Fibra Uno	315,000	4.87%	15/1/2030	276,013	0.01%
Trust Fibra Uno	200,000	7.38%	13/2/2034	197,082	0.01%
Trust Fibra Uno	200,000	6.95%	30/1/2044	174,843	0.01%
Trust Fibra Uno	325,000	6.39%	15/1/2050	254,193	0.01%
				<b>15,839,769</b>	<b>0.57%</b>
<b>Netherlands 1.07% (30 June 2023: 1.15%)</b>					
ABN AMRO Bank NV	490,000	4.75%	28/7/2025	483,353	0.02%
ABN AMRO Bank NV	345,000	4.80%	18/4/2026	338,286	0.01%
ABN AMRO Bank NV	325,000	1.54%	16/6/2027	299,585	0.01%
ABN AMRO Bank NV	678,000	6.34%	18/9/2027	686,510	0.02%
ABN AMRO Bank NV	425,000	2.47%	13/12/2029	373,764	0.01%
ABN AMRO Bank NV	280,000	3.32%	13/3/2037	230,168	0.01%
Aegon Ltd.	231,000	5.50%	11/4/2048	222,409	0.01%
Ahold Finance USA LLC	180,000	6.88%	1/5/2029	192,664	0.01%
Cooperatieve Rabobank UA	475,000	5.50%	18/7/2025	475,633	0.02%
Cooperatieve Rabobank UA	589,000	4.38%	4/8/2025	579,883	0.02%
Cooperatieve Rabobank UA	225,000	4.85%	9/1/2026	223,731	0.01%
Cooperatieve Rabobank UA	255,000	1.34%	24/6/2026	244,325	0.01%
Cooperatieve Rabobank UA	325,000	3.75%	21/7/2026	312,914	0.01%
Cooperatieve Rabobank UA	525,000	1.00%	24/9/2026	496,242	0.02%
Cooperatieve Rabobank UA	290,000	1.11%	24/2/2027	269,226	0.01%
Cooperatieve Rabobank UA	485,000	1.98%	15/12/2027	444,531	0.02%
Cooperatieve Rabobank UA	386,000	3.65%	6/4/2028	368,132	0.01%
Cooperatieve Rabobank UA	370,000	4.66%	22/8/2028	360,965	0.01%
Cooperatieve Rabobank UA	275,000	4.80%	9/1/2029	272,470	0.01%
Cooperatieve Rabobank UA	250,000	5.56%	28/2/2029	251,024	0.01%
Cooperatieve Rabobank UA	250,000	5.45%	5/3/2030	249,907	0.01%
Cooperatieve Rabobank UA	365,000	3.76%	6/4/2033	323,309	0.01%
Cooperatieve Rabobank UA	581,000	5.25%	24/5/2041	574,179	0.02%
Cooperatieve Rabobank UA	390,000	5.75%	1/12/2043	384,370	0.01%
Cooperatieve Rabobank UA	315,000	5.25%	4/8/2045	298,433	0.01%
Enel Finance International NV	408,000	6.80%	14/10/2025	414,527	0.02%
Enel Finance International NV	470,000	7.50%	14/10/2032	519,987	0.02%
Enel Finance International NV	280,000	7.75%	14/10/2052	328,610	0.01%
Heineken NV	360,000	3.50%	29/1/2028	342,971	0.01%
Heineken NV	125,000	4.00%	1/10/2042	103,155	0.00%
Heineken NV	220,000	4.35%	29/3/2047	187,401	0.01%
ING Groep NV	25,000	4.63%	6/1/2026	24,723	0.00%
ING Groep NV	540,000	1.40%	1/7/2026	517,228	0.02%
ING Groep NV	440,000	3.95%	29/3/2027	425,106	0.02%
ING Groep NV	440,000	1.73%	1/4/2027	411,579	0.01%
ING Groep NV	530,000	6.08%	11/9/2027	535,696	0.02%
ING Groep NV	430,000	4.02%	28/3/2028	414,623	0.02%
ING Groep NV	355,000	4.55%	2/10/2028	345,662	0.01%
ING Groep NV	390,000	4.05%	9/4/2029	370,430	0.01%
ING Groep NV	200,000	5.34%	19/3/2030	199,239	0.01%
ING Groep NV	200,000	2.73%	1/4/2032	168,790	0.01%
ING Groep NV	300,000	4.25%	28/3/2033	276,991	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV	530,000	6.11%	11/9/2034	546,186	0.02%
ING Groep NV	825,000	5.55%	19/3/2035	815,190	0.03%
JAB Holdings BV	185,000	3.75%	28/5/2051	118,838	0.00%
JAB Holdings BV	100,000	4.50%	8/4/2052	73,195	0.00%
JDE Peet's NV	200,000	1.38%	15/1/2027	180,929	0.01%
JDE Peet's NV	140,000	2.25%	24/9/2031	112,806	0.00%
JT International Financial Services BV	200,000	3.88%	28/9/2028	190,518	0.01%
JT International Financial Services BV	200,000	2.25%	14/9/2031	164,260	0.01%
Koninklijke Ahold Delhaize NV	125,000	5.70%	1/10/2040	125,494	0.00%
Koninklijke KPN NV	360,000	8.38%	1/10/2030	415,464	0.02%
Koninklijke Philips NV	175,000	6.88%	11/3/2038	191,716	0.01%
Koninklijke Philips NV	100,000	5.00%	15/3/2042	90,987	0.00%
LYB Finance Co. BV	55,000	8.10%	15/3/2027	58,141	0.00%
NXP BV/NXP Funding LLC	213,000	5.35%	1/3/2026	212,531	0.01%
NXP BV/NXP Funding LLC	188,000	5.55%	1/12/2028	190,414	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	285,000	3.88%	18/6/2026	276,767	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	155,000	3.15%	1/5/2027	146,566	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	161,000	4.40%	1/6/2027	157,445	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	335,000	4.30%	18/6/2029	321,476	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	230,000	3.40%	1/5/2030	208,224	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	395,000	2.50%	11/5/2031	330,870	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	330,000	2.65%	15/2/2032	274,358	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	375,000	5.00%	15/1/2033	365,819	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	240,000	3.25%	11/5/2041	175,114	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	210,000	3.13%	15/2/2042	148,186	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	125,000	3.25%	30/11/2051	82,306	0.00%
OCI NV	230,000	6.70%	16/3/2033	227,030	0.01%
Shell International Finance BV	446,000	2.88%	10/5/2026	428,495	0.02%
Shell International Finance BV	335,000	2.50%	12/9/2026	317,195	0.01%
Shell International Finance BV	490,000	3.88%	13/11/2028	470,165	0.02%
Shell International Finance BV	355,000	2.38%	7/11/2029	313,150	0.01%
Shell International Finance BV	710,000	2.75%	6/4/2030	633,304	0.02%
Shell International Finance BV	625,000	4.13%	11/5/2035	572,889	0.02%
Shell International Finance BV	773,000	6.38%	15/12/2038	851,845	0.03%
Shell International Finance BV	325,000	5.50%	25/3/2040	327,076	0.01%
Shell International Finance BV	325,000	2.88%	26/11/2041	231,188	0.01%
Shell International Finance BV	270,000	3.63%	21/8/2042	212,344	0.01%
Shell International Finance BV	375,000	4.55%	12/8/2043	333,877	0.01%
Shell International Finance BV	775,000	4.38%	11/5/2045	661,757	0.02%
Shell International Finance BV	977,000	4.00%	10/5/2046	786,448	0.03%
Shell International Finance BV	530,000	3.75%	12/9/2046	409,975	0.01%
Shell International Finance BV	475,000	3.13%	7/11/2049	322,699	0.01%
Shell International Finance BV	565,000	3.25%	6/4/2050	392,682	0.01%
Shell International Finance BV	420,000	3.00%	26/11/2051	274,866	0.01%
Siemens Financieringsmaatschappij NV	453,000	2.15%	11/3/2031	380,902	0.01%
Sigma Finance Netherlands BV	200,000	4.88%	27/3/2028	195,991	0.01%
Viterra Finance BV	245,000	2.00%	21/4/2026	228,899	0.01%
Viterra Finance BV	375,000	3.20%	21/4/2031	323,653	0.01%
				<b>29,412,961</b>	<b>1.07%</b>
<b>New Zealand 0.16% (30 June 2023: 0.12%)</b>					
ANZ Bank New Zealand Ltd.	300,000	5.55%	11/8/2032	299,236	0.01%
ANZ New Zealand Int'l Ltd.	390,000	3.45%	21/1/2028	369,085	0.01%
ANZ New Zealand Int'l Ltd.	280,000	5.36%	14/8/2028	282,756	0.01%
ANZ New Zealand Int'l Ltd.	257,000	2.55%	13/2/2030	224,809	0.01%
ASB Bank Ltd.	245,000	5.35%	15/6/2026	244,902	0.01%
ASB Bank Ltd.	330,000	1.63%	22/10/2026	303,508	0.01%
ASB Bank Ltd.	235,000	5.40%	29/11/2027	235,883	0.01%
ASB Bank Ltd.	300,000	5.28%	17/6/2032	295,572	0.01%
Bank of New Zealand	50,000	1.00%	3/3/2026	46,591	0.00%
Bank of New Zealand	415,000	2.29%	27/1/2027	385,437	0.01%
Bank of New Zealand	472,000	4.85%	7/2/2028	467,557	0.02%
Bank of New Zealand	375,000	5.08%	30/1/2029	373,618	0.01%
Westpac New Zealand Ltd.	440,000	5.13%	26/2/2027	439,018	0.02%
Westpac New Zealand Ltd.	255,000	4.90%	15/2/2028	252,832	0.01%
Westpac New Zealand Ltd.	320,000	5.20%	28/2/2029	319,755	0.01%
				<b>4,540,559</b>	<b>0.16%</b>
<b>Norway 0.15% (30 June 2023: 0.19%)</b>					
Aker BP A.S.A	200,000	5.60%	13/6/2028	201,691	0.01%
Aker BP A.S.A	344,000	3.75%	15/1/2030	315,120	0.01%
Aker BP A.S.A	215,000	4.00%	15/1/2031	195,279	0.01%
Aker BP A.S.A	300,000	3.10%	15/7/2031	255,133	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aker BP A.S.A	305,000	6.00%	13/6/2033	307,995	0.01%
DNB Bank A.S.A	90,000	1.13%	16/9/2026	85,200	0.00%
DNB Bank A.S.A	715,000	5.90%	9/10/2026	717,292	0.03%
DNB Bank A.S.A	310,000	1.54%	25/5/2027	287,315	0.01%
DNB Bank A.S.A	125,000	1.61%	30/3/2028	112,589	0.00%
Variable Energi A.S.A	335,000	7.50%	15/1/2028	352,068	0.01%
Variable Energi A.S.A	405,000	8.00%	15/11/2032	451,941	0.02%
Yara International A.S.A	150,000	3.80%	6/6/2026	144,834	0.00%
Yara International A.S.A	225,000	4.75%	1/6/2028	219,541	0.01%
Yara International A.S.A	250,000	3.15%	4/6/2030	217,795	0.01%
Yara International A.S.A	275,000	7.38%	14/11/2032	298,649	0.01%
				<b>4,162,442</b>	<b>0.15%</b>
<b>Panama 0.02% (30 June 2023: 0.03%)</b>					
Banco General SA	375,000	4.13%	7/8/2027	356,948	0.01%
ENA Master Trust	180,000	4.00%	19/5/2048	126,491	0.01%
				<b>483,439</b>	<b>0.02%</b>
<b>Peru 0.07% (30 June 2023: 0.10%)</b>					
Atlantica Transmision Sur SA	182,880	6.88%	30/4/2043	190,813	0.01%
Banco de Credito del Peru SA	450,000	5.85%	11/1/2029	455,699	0.02%
Banco Internacional del Peru SAA Interbank	155,000	3.25%	4/10/2026	146,878	0.00%
InRetail Consumer	190,000	3.25%	22/3/2028	171,661	0.00%
Intercorp Peru Ltd.	60,000	3.88%	15/8/2029	53,330	0.00%
Kallpa Generacion SA	215,000	4.13%	16/8/2027	204,810	0.01%
Lima Metro Line 2 Finance Ltd.	233,894	5.88%	5/7/2034	230,191	0.01%
Lima Metro Line 2 Finance Ltd.	129,365	4.35%	5/4/2036	117,780	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	200,000	6.24%	3/7/2036	199,464	0.01%
Transportadora de Gas del Peru SA	240,000	4.25%	30/4/2028	231,402	0.01%
				<b>2,002,028</b>	<b>0.07%</b>
<b>Philippines 0.03% (30 June 2023: 0.05%)</b>					
Bank of the Philippine Islands	200,000	5.25%	26/3/2029	199,738	0.01%
BDO Unibank, Inc.	200,000	2.13%	13/1/2026	189,901	0.01%
Metropolitan Bank & Trust Co.	200,000	5.50%	6/3/2034	198,418	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	167,345	0.00%
				<b>755,402</b>	<b>0.03%</b>
<b>Portugal 0.01% (30 June 2023: 0.03%)</b>					
EDP Finance BV	420,000	1.71%	24/1/2028	371,379	0.01%
				<b>371,379</b>	<b>0.01%</b>
<b>Qatar 0.09% (30 June 2023: 0.04%)</b>					
ABQ Finance Ltd.	200,000	1.88%	8/9/2025	190,812	0.01%
ABQ Finance Ltd.	200,000	2.00%	6/7/2026	186,068	0.00%
CBQ Finance Ltd.	200,000	2.00%	15/9/2025	190,952	0.01%
CBQ Finance Ltd.	200,000	2.00%	12/5/2026	186,965	0.00%
CBQ Finance Ltd.	200,000	5.38%	28/3/2029	199,023	0.01%
Commercial Bank PSQC	200,000	4.50%	Perpetual	188,664	0.00%
Doha Finance Ltd.	200,000	2.38%	31/3/2026	188,908	0.01%
Doha Finance Ltd.	200,000	5.25%	12/3/2029	197,416	0.01%
MAR Sukuk Ltd.	200,000	2.21%	2/9/2025	191,577	0.01%
QIB Sukuk Ltd.	200,000	1.95%	27/10/2025	190,026	0.01%
QIB Sukuk Ltd.	275,000	5.58%	22/11/2028	279,044	0.01%
QIIB Senior Oryx Ltd.	200,000	5.25%	24/1/2029	200,509	0.01%
				<b>2,389,964</b>	<b>0.09%</b>
<b>Saudi Arabia 0.17% (30 June 2023: 0.15%)</b>					
Acwa Power Management & Investments One Ltd.	193,212	5.95%	15/12/2039	185,708	0.01%
Al Rajhi Bank	335,000	6.38%	Perpetual	340,064	0.01%
Al Rajhi Sukuk, Ltd.	400,000	4.75%	5/4/2028	392,861	0.01%
Al Rajhi Sukuk, Ltd.	200,000	5.05%	12/3/2029	198,166	0.01%
Almarai Co. JSC	200,000	5.23%	25/7/2033	198,757	0.01%
ANB Sukuk Ltd.	200,000	3.33%	28/10/2030	192,069	0.01%
Banque Saudi Fransi	200,000	4.75%	31/5/2028	196,054	0.01%
BSF Finance	400,000	5.50%	23/11/2027	400,863	0.01%
BSF Sukuk Ltd.	200,000	5.00%	25/1/2029	197,427	0.01%
EIG Pearl Holdings Sarl	400,000	3.55%	31/8/2036	342,843	0.01%
EIG Pearl Holdings Sarl	400,000	4.39%	30/11/2046	315,979	0.01%
Greensaif Pipelines Bidco Sarl	650,000	6.13%	23/2/2038	663,420	0.02%
Greensaif Pipelines Bidco Sarl	450,000	6.51%	23/2/2042	470,935	0.02%
SNB Funding Ltd.	200,000	2.90%	29/1/2027	188,655	0.01%
TMS Issuer Sarl	450,000	5.78%	23/8/2032	457,327	0.01%
				<b>4,741,128</b>	<b>0.17%</b>
<b>Singapore 0.10% (30 June 2023: 0.10%)</b>					
DBS Group Holdings Ltd.	275,000	5.48%	12/9/2025	275,975	0.01%
DBS Group Holdings Ltd.	225,000	1.19%	15/3/2027	203,476	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DBS Group Holdings Ltd.	200,000	1.82%	10/3/2031	187,935	0.01%
Flex Ltd.	176,000	6.00%	15/1/2028	178,296	0.00%
Oversea-Chinese Banking Corp., Ltd.	710,000	1.83%	10/9/2030	678,763	0.02%
Oversea-Chinese Banking Corp., Ltd.	200,000	4.60%	15/6/2032	195,764	0.01%
Sats Treasury Pte Ltd.	200,000	4.83%	23/1/2029	197,545	0.01%
United Overseas Bank Ltd.	175,000	1.25%	14/4/2026	163,577	0.00%
United Overseas Bank Ltd.	200,000	1.75%	16/3/2031	187,644	0.01%
United Overseas Bank Ltd.	285,000	2.00%	14/10/2031	263,119	0.01%
United Overseas Bank Ltd.	380,000	3.86%	7/10/2032	361,346	0.01%
				<b>2,893,440</b>	<b>0.10%</b>
<b>South Africa 0.12% (30 June 2023: 0.10%)</b>					
Anglo American Capital plc	447,000	4.75%	10/4/2027	438,825	0.02%
Anglo American Capital plc	392,000	4.00%	11/9/2027	375,510	0.01%
Anglo American Capital plc	325,000	4.50%	15/3/2028	314,819	0.01%
Anglo American Capital plc	205,000	3.88%	16/3/2029	192,018	0.01%
Anglo American Capital plc	482,000	5.63%	1/4/2030	484,931	0.02%
Anglo American Capital plc	350,000	2.63%	10/9/2030	298,395	0.01%
Anglo American Capital plc	250,000	5.50%	2/5/2033	244,855	0.01%
Anglo American Capital plc	200,000	3.95%	10/9/2050	147,220	0.00%
Anglo American Capital plc	330,000	4.75%	16/3/2052	272,651	0.01%
Anglo American Capital plc	315,000	6.00%	5/4/2054	311,648	0.01%
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	202,269	0.01%
				<b>3,283,141</b>	<b>0.12%</b>
<b>South Korea 0.78% (30 June 2023: 0.71%)</b>					
Doosan Enerbility Co., Ltd.	200,000	5.50%	17/7/2026	200,416	0.01%
GS Caltex Corp.	200,000	1.63%	27/7/2025	191,856	0.01%
Hanwha Life Insurance Co., Ltd.	200,000	3.38%	4/2/2032	187,532	0.01%
Hanwha Totalenergies Petrochemical Co., Ltd.	200,000	5.50%	18/7/2029	199,807	0.01%
HD Hyundai Heavy Industries Co., Ltd.	200,000	3.18%	28/3/2027	188,668	0.01%
Hyundai Capital America	290,000	1.80%	15/10/2025	276,310	0.01%
Hyundai Capital America	380,000	6.25%	3/11/2025	382,855	0.01%
Hyundai Capital America	483,000	1.30%	8/1/2026	453,130	0.01%
Hyundai Capital America	352,000	5.50%	30/3/2026	351,642	0.01%
Hyundai Capital America	360,000	1.50%	15/6/2026	333,447	0.01%
Hyundai Capital America	330,000	5.65%	26/6/2026	330,723	0.01%
Hyundai Capital America	461,000	1.65%	17/9/2026	424,315	0.01%
Hyundai Capital America	175,000	5.95%	21/9/2026	176,424	0.00%
Hyundai Capital America	153,000	2.75%	27/9/2026	144,173	0.00%
Hyundai Capital America	262,000	3.50%	2/11/2026	250,443	0.01%
Hyundai Capital America	625,000	5.25%	8/1/2027	622,351	0.02%
Hyundai Capital America	162,000	3.00%	10/2/2027	152,672	0.00%
Hyundai Capital America	200,000	2.38%	15/10/2027	182,076	0.01%
Hyundai Capital America	300,000	1.80%	10/1/2028	265,878	0.01%
Hyundai Capital America	215,000	5.60%	30/3/2028	216,464	0.01%
Hyundai Capital America	578,000	2.00%	15/6/2028	509,398	0.02%
Hyundai Capital America	491,000	5.68%	26/6/2028	496,196	0.02%
Hyundai Capital America	160,000	2.10%	15/9/2028	140,531	0.00%
Hyundai Capital America	358,000	6.10%	21/9/2028	367,511	0.01%
Hyundai Capital America	555,000	5.30%	8/1/2029	553,296	0.02%
Hyundai Capital America	205,000	6.50%	16/1/2029	213,973	0.01%
Hyundai Capital America	150,000	5.80%	1/4/2030	152,520	0.00%
Hyundai Capital America	100,000	6.38%	8/4/2030	104,314	0.00%
Hyundai Capital America	120,000	5.70%	26/6/2030	121,479	0.00%
Hyundai Capital America	150,000	6.20%	21/9/2030	155,774	0.00%
Hyundai Capital America	400,000	5.40%	8/1/2031	397,311	0.01%
Hyundai Capital Services, Inc.	225,000	1.25%	8/2/2026	210,073	0.01%
Hyundai Capital Services, Inc.	300,000	5.13%	5/2/2029	297,960	0.01%
KEB Hana Bank	200,000	1.25%	16/12/2026	182,309	0.01%
KEB Hana Bank	495,000	3.25%	30/3/2027	471,299	0.02%
KEB Hana Bank	360,000	5.75%	24/10/2028	371,176	0.01%
Kia Corp.	200,000	1.75%	16/10/2026	184,256	0.01%
Kia Corp.	200,000	2.75%	14/2/2027	187,124	0.01%
Kookmin Bank	25,000	2.13%	15/2/2025	24,489	0.00%
Kookmin Bank	10,000	1.38%	6/5/2026	9,329	0.00%
Kookmin Bank	125,000	2.38%	15/2/2027	116,545	0.00%
Kookmin Bank	125,000	4.63%	21/4/2028	123,383	0.00%
Kookmin Bank	265,000	2.50%	4/11/2030	221,978	0.01%
Korea Investment & Securities Co., Ltd.	200,000	2.13%	19/7/2026	185,604	0.01%
Korea Investment & Securities Co., Ltd.	200,000	6.88%	6/11/2026	204,315	0.01%
KT Corp.	275,000	4.00%	8/8/2025	270,798	0.01%
KT Corp.	165,000	2.50%	18/7/2026	155,967	0.00%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kyobo Life Insurance Co., Ltd.	200,000	5.90%	15/6/2052	199,378	0.01%
LG Chem Ltd.	275,000	1.38%	7/7/2026	253,403	0.01%
LG Chem Ltd.	250,000	3.63%	15/4/2029	232,392	0.01%
LG Energy Solution Ltd.	200,000	5.63%	25/9/2026	200,024	0.01%
LG Energy Solution Ltd.	200,000	5.38%	2/7/2027	198,971	0.01%
LG Energy Solution Ltd.	200,000	5.75%	25/9/2028	202,328	0.01%
LG Energy Solution Ltd.	200,000	5.38%	2/7/2029	198,465	0.01%
LG Energy Solution Ltd.	200,000	5.50%	2/7/2034	195,318	0.01%
Mirae Asset Securities Co., Ltd.	200,000	6.88%	26/7/2026	203,665	0.01%
NAVER Corp.	200,000	1.50%	29/3/2026	187,056	0.01%
NH Investment & Securities Co., Ltd.	200,000	1.88%	7/10/2026	184,280	0.01%
POSCO	200,000	4.38%	4/8/2025	197,301	0.01%
POSCO	325,000	5.63%	17/1/2026	325,482	0.01%
POSCO	200,000	4.88%	23/1/2027	197,314	0.01%
POSCO	305,000	5.75%	17/1/2028	309,085	0.01%
Shinhan Bank Co., Ltd.	175,000	3.88%	24/3/2026	169,842	0.00%
Shinhan Bank Co., Ltd.	200,000	1.38%	21/10/2026	183,439	0.01%
Shinhan Bank Co., Ltd.	155,000	3.75%	20/9/2027	146,635	0.00%
Shinhan Bank Co., Ltd.	485,000	4.50%	12/4/2028	476,686	0.02%
Shinhan Bank Co., Ltd.	215,000	4.38%	13/4/2032	197,606	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	186,061	0.01%
Shinhan Financial Group Co., Ltd.	500,000	2.88%	Perpetual	470,448	0.02%
Shinhan Financial Group Co., Ltd.	300,000	1.35%	10/1/2026	281,860	0.01%
Shinhan Financial Group Co., Ltd.	200,000	5.00%	24/7/2028	197,837	0.01%
SK Battery America, Inc.	200,000	2.13%	26/1/2026	187,728	0.01%
SK Battery America, Inc.	200,000	4.88%	23/1/2027	197,632	0.01%
SK Hynix, Inc.	525,000	1.50%	19/1/2026	493,137	0.02%
SK Hynix, Inc.	205,000	5.50%	16/1/2027	204,706	0.01%
SK Hynix, Inc.	400,000	6.38%	17/1/2028	411,116	0.01%
SK Hynix, Inc.	300,000	5.50%	16/1/2029	299,760	0.01%
SK Hynix, Inc.	320,000	2.38%	19/1/2031	263,383	0.01%
SK Hynix, Inc.	400,000	6.50%	17/1/2033	421,153	0.01%
SK On Co., Ltd.	200,000	5.38%	11/5/2026	199,698	0.01%
Woori Bank	315,000	2.00%	20/1/2027	291,405	0.01%
Woori Bank	475,000	4.75%	24/1/2027	470,490	0.02%
Woori Bank	315,000	4.88%	26/1/2028	313,848	0.01%
Woori Bank	325,000	4.75%	24/1/2029	322,306	0.01%
				<b>21,631,328</b>	<b>0.78%</b>
<b>Spain 0.59% (30 June 2023: 0.43%)</b>					
Banco Bilbao Vizcaya Argentaria SA	620,000	5.86%	14/9/2026	620,201	0.02%
Banco Bilbao Vizcaya Argentaria SA	235,000	6.14%	14/9/2028	239,934	0.01%
Banco Bilbao Vizcaya Argentaria SA	250,000	7.88%	15/11/2034	272,536	0.01%
Banco Bilbao Vizcaya Argentaria SA	625,000	6.03%	13/3/2035	623,246	0.02%
Banco Santander SA	510,000	5.15%	18/8/2025	506,201	0.02%
Banco Santander SA	430,000	1.85%	25/3/2026	403,136	0.01%
Banco Santander SA	431,000	4.25%	11/4/2027	416,988	0.01%
Banco Santander SA	520,000	5.29%	18/8/2027	516,509	0.02%
Banco Santander SA	500,000	1.72%	14/9/2027	458,435	0.02%
Banco Santander SA	415,000	6.53%	7/11/2027	424,581	0.02%
Banco Santander SA	335,000	3.80%	23/2/2028	315,793	0.01%
Banco Santander SA	505,000	4.18%	24/3/2028	486,629	0.02%
Banco Santander SA	440,000	4.38%	12/4/2028	424,065	0.02%
Banco Santander SA	450,000	5.59%	8/8/2028	454,511	0.02%
Banco Santander SA	385,000	6.61%	7/11/2028	404,131	0.01%
Banco Santander SA	465,000	3.31%	27/6/2029	425,462	0.02%
Banco Santander SA	435,000	3.49%	28/5/2030	389,642	0.01%
Banco Santander SA	425,000	2.75%	3/12/2030	353,786	0.01%
Banco Santander SA	290,000	2.96%	25/3/2031	247,659	0.01%
Banco Santander SA	255,000	3.23%	22/11/2032	212,835	0.01%
Banco Santander SA	625,000	6.92%	8/8/2033	653,273	0.02%
Banco Santander SA	635,000	6.94%	7/11/2033	693,476	0.02%
Banco Santander SA	650,000	6.35%	14/3/2034	651,766	0.02%
CaixaBank SA	488,000	6.68%	13/9/2027	496,952	0.02%
CaixaBank SA	575,000	6.21%	18/1/2029	584,042	0.02%
CaixaBank SA	615,000	5.67%	15/3/2030	612,561	0.02%
CaixaBank SA	250,000	6.84%	13/9/2034	264,086	0.01%
CaixaBank SA	490,000	6.04%	15/6/2035	491,632	0.02%
Cellnex Finance Co. SA	200,000	3.88%	7/7/2041	158,631	0.01%
Iberdrola International BV	150,000	6.75%	15/7/2036	168,133	0.01%
Telefonica Emisiones SA	470,000	4.10%	8/3/2027	456,322	0.02%
Telefonica Emisiones SA	635,000	7.05%	20/6/2036	691,695	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telefonica Emisiones SA	260,000	4.67%	6/3/2038	228,995	0.01%
Telefonica Emisiones SA	695,000	5.21%	8/3/2047	615,727	0.02%
Telefonica Emisiones SA	390,000	4.90%	6/3/2048	329,898	0.01%
Telefonica Emisiones SA	456,000	5.52%	1/3/2049	422,015	0.02%
Telefonica Europe BV	587,000	8.25%	15/9/2030	662,915	0.02%
				<b>16,378,399</b>	<b>0.59%</b>
<b>Supranational 0.01% (30 June 2023: 0.05%)</b>					
Concentrix Corp.	225,000	6.65%	2/8/2026	227,367	0.01%
				<b>227,367</b>	<b>0.01%</b>
<b>Sweden 0.13% (30 June 2023: 0.18%)</b>					
Skandinaviska Enskilda Banken AB	295,000	1.40%	19/11/2025	279,655	0.01%
Skandinaviska Enskilda Banken AB	555,000	1.20%	9/9/2026	508,646	0.02%
Svenska Handelsbanken AB	270,000	5.25%	15/6/2026	270,195	0.01%
Svenska Handelsbanken AB	205,000	3.95%	10/6/2027	198,717	0.01%
Svenska Handelsbanken AB	360,000	1.42%	11/6/2027	331,739	0.01%
Svenska Handelsbanken AB	300,000	5.50%	15/6/2028	301,800	0.01%
Swedbank AB	495,000	5.47%	15/6/2026	496,231	0.02%
Swedbank AB	455,000	6.14%	12/9/2026	460,613	0.01%
Swedbank AB	663,000	1.54%	16/11/2026	608,102	0.02%
Swedbank AB	270,000	5.34%	20/9/2027	269,235	0.01%
				<b>3,724,933</b>	<b>0.13%</b>
<b>Switzerland 1.28% (30 June 2023: 1.42%)</b>					
ABB Finance USA, Inc.	100,000	3.80%	3/4/2028	97,329	0.00%
ABB Finance USA, Inc.	125,000	4.38%	8/5/2042	110,908	0.00%
Alcon Finance Corp.	280,000	2.75%	23/9/2026	264,785	0.01%
Alcon Finance Corp.	152,000	3.00%	23/9/2029	137,598	0.00%
Alcon Finance Corp.	165,000	2.60%	27/5/2030	143,788	0.00%
Alcon Finance Corp.	300,000	5.38%	6/12/2032	300,510	0.01%
Alcon Finance Corp.	225,000	5.75%	6/12/2052	227,648	0.01%
Argentum Netherlands BV for Swiss Re Ltd.	200,000	5.75%	15/8/2050	198,149	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	200,000	5.13%	1/6/2048	194,303	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	200,000	5.63%	24/6/2046	197,810	0.01%
Credit Suisse USA LLC	385,000	7.13%	15/7/2032	423,079	0.02%
Glencore Finance Canada Ltd.	280,000	6.90%	15/11/2037	300,466	0.01%
Glencore Finance Canada Ltd.	80,000	6.00%	15/11/2041	78,398	0.00%
Glencore Finance Canada Ltd.	100,000	5.55%	25/10/2042	93,109	0.00%
Glencore Funding LLC	350,000	4.88%	12/3/2029	345,020	0.01%
Holcim Finance US LLC	453,000	3.50%	22/9/2026	434,899	0.02%
Holcim Finance US LLC	115,000	4.75%	22/9/2046	99,100	0.00%
Nestle Holdings, Inc.	380,000	3.50%	24/9/2025	372,358	0.01%
Novartis Capital Corp.	524,000	3.00%	20/11/2025	509,795	0.02%
Novartis Capital Corp.	540,000	2.00%	14/2/2027	502,964	0.02%
Novartis Capital Corp.	275,000	3.10%	17/5/2027	262,649	0.01%
Novartis Capital Corp.	465,000	2.20%	14/8/2030	402,684	0.01%
Novartis Capital Corp.	135,000	3.70%	21/9/2042	110,183	0.00%
Novartis Capital Corp.	620,000	4.40%	6/5/2044	552,469	0.02%
Novartis Capital Corp.	455,000	4.00%	20/11/2045	380,157	0.01%
Novartis Capital Corp.	365,000	2.75%	14/8/2050	236,639	0.01%
Roche Holdings, Inc.	150,000	3.00%	10/11/2025	145,978	0.01%
Roche Holdings, Inc.	357,000	0.99%	5/3/2026	333,934	0.01%
Roche Holdings, Inc.	305,000	2.63%	15/5/2026	291,959	0.01%
Roche Holdings, Inc.	465,000	2.38%	28/1/2027	435,837	0.02%
Roche Holdings, Inc.	330,000	3.63%	17/9/2028	314,235	0.01%
Roche Holdings, Inc.	905,000	1.93%	13/12/2028	798,652	0.03%
Roche Holdings, Inc.	595,000	2.08%	13/12/2031	485,932	0.02%
Roche Holdings, Inc.	285,000	7.00%	1/3/2039	334,975	0.01%
Roche Holdings, Inc.	330,000	4.00%	28/11/2044	274,374	0.01%
Roche Holdings, Inc.	615,000	2.61%	13/12/2051	376,069	0.01%
Swiss Re Finance Luxembourg SA	285,000	5.00%	2/4/2049	274,527	0.01%
Tyco Electronics Group SA	304,000	3.70%	15/2/2026	296,796	0.01%
Tyco Electronics Group SA	135,000	3.13%	15/8/2027	127,645	0.00%
Tyco Electronics Group SA	130,000	7.13%	1/10/2037	150,034	0.01%
UBS AG	350,000	5.80%	11/9/2025	351,185	0.01%
UBS AG	455,000	1.25%	1/6/2026	420,982	0.01%
UBS AG	270,000	1.25%	7/8/2026	248,063	0.01%
UBS AG	480,000	5.00%	9/7/2027	476,101	0.02%
UBS AG	705,000	7.50%	15/2/2028	754,299	0.03%
UBS AG	425,000	5.65%	11/9/2028	432,574	0.02%
UBS AG	435,000	4.50%	26/6/2048	381,386	0.01%
UBS Group AG	720,000	4.13%	24/9/2025	706,102	0.03%
UBS Group AG	545,000	4.13%	15/4/2026	531,187	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG	545,000	4.55%	17/4/2026	535,671	0.02%
UBS Group AG	350,000	4.49%	12/5/2026	345,902	0.01%
UBS Group AG	638,000	2.19%	5/6/2026	616,839	0.02%
UBS Group AG	530,000	6.37%	15/7/2026	532,683	0.02%
UBS Group AG	520,000	5.71%	12/1/2027	520,339	0.02%
UBS Group AG	371,000	1.36%	30/1/2027	346,339	0.01%
UBS Group AG	794,000	1.31%	2/2/2027	740,008	0.03%
UBS Group AG	220,000	4.70%	5/8/2027	215,946	0.01%
UBS Group AG	555,000	1.49%	10/8/2027	509,113	0.02%
UBS Group AG	818,000	6.33%	22/12/2027	830,914	0.03%
UBS Group AG	820,000	4.28%	9/1/2028	786,439	0.03%
UBS Group AG	557,000	4.25%	23/3/2028	533,339	0.02%
UBS Group AG	377,000	4.75%	12/5/2028	368,927	0.01%
UBS Group AG	475,000	6.44%	11/8/2028	487,068	0.02%
UBS Group AG	720,000	3.87%	12/1/2029	679,088	0.02%
UBS Group AG	450,000	6.25%	22/9/2029	462,683	0.02%
UBS Group AG	725,000	5.43%	8/2/2030	722,692	0.03%
UBS Group AG	520,000	3.13%	13/8/2030	466,017	0.02%
UBS Group AG	550,000	5.62%	13/9/2030	552,905	0.02%
UBS Group AG	1,135,000	4.19%	1/4/2031	1,058,744	0.04%
UBS Group AG	658,000	2.10%	11/2/2032	528,835	0.02%
UBS Group AG	1,050,000	3.09%	14/5/2032	896,048	0.03%
UBS Group AG	650,000	2.75%	11/2/2033	531,438	0.02%
UBS Group AG	535,000	4.99%	5/8/2033	510,311	0.02%
UBS Group AG	825,000	6.54%	12/8/2033	866,111	0.03%
UBS Group AG	643,000	9.02%	15/11/2033	775,415	0.03%
UBS Group AG	700,000	5.96%	12/1/2034	710,372	0.03%
UBS Group AG	650,000	6.30%	22/9/2034	674,926	0.02%
UBS Group AG	775,000	5.70%	8/2/2035	774,199	0.03%
UBS Group AG	770,000	3.18%	11/2/2043	548,368	0.02%
UBS Group AG	595,000	4.88%	15/5/2045	534,175	0.02%
Zurich Finance Ireland Designated Activity Co.	600,000	3.00%	19/4/2051	494,749	0.02%
Zurich Finance Ireland Designated Activity Co.	200,000	3.50%	2/5/2052	166,165	0.01%
				<b>35,242,391</b>	<b>1.28%</b>
<b>Taiwan 0.19% (30 June 2023: 0.19%)</b>					
TSMC Arizona Corp.	465,000	1.75%	25/10/2026	430,413	0.01%
TSMC Arizona Corp.	600,000	3.88%	22/4/2027	580,073	0.02%
TSMC Arizona Corp.	200,000	4.13%	22/4/2029	193,756	0.01%
TSMC Arizona Corp.	520,000	2.50%	25/10/2031	440,102	0.01%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	192,817	0.00%
TSMC Arizona Corp.	310,000	3.13%	25/10/2041	240,253	0.01%
TSMC Arizona Corp.	385,000	3.25%	25/10/2051	283,093	0.01%
TSMC Arizona Corp.	250,000	4.50%	22/4/2052	231,447	0.01%
TSMC Global Ltd.	553,000	0.75%	28/9/2025	522,501	0.02%
TSMC Global Ltd.	575,000	1.25%	23/4/2026	535,817	0.02%
TSMC Global Ltd.	200,000	4.38%	22/7/2027	195,912	0.01%
TSMC Global Ltd.	220,000	1.00%	28/9/2027	193,453	0.01%
TSMC Global Ltd.	235,000	1.75%	23/4/2028	209,284	0.01%
TSMC Global Ltd.	250,000	1.38%	28/9/2030	202,013	0.01%
TSMC Global Ltd.	580,000	2.25%	23/4/2031	488,399	0.02%
TSMC Global Ltd.	275,000	4.63%	22/7/2032	271,926	0.01%
				<b>5,211,259</b>	<b>0.19%</b>
<b>Tanzania 0.01% (30 June 2023: 0.01%)</b>					
AngloGold Ashanti Holdings plc	255,000	3.38%	1/11/2028	228,772	0.01%
AngloGold Ashanti Holdings plc	81,000	3.75%	1/10/2030	70,799	0.00%
				<b>299,571</b>	<b>0.01%</b>
<b>Thailand 0.14% (30 June 2023: 0.14%)</b>					
Bangkok Bank PCL	305,000	4.30%	15/6/2027	296,013	0.01%
Bangkok Bank PCL	350,000	4.45%	19/9/2028	338,766	0.01%
Bangkok Bank PCL	205,000	5.30%	21/9/2028	204,629	0.01%
Bangkok Bank PCL	325,000	5.50%	21/9/2033	322,279	0.01%
Bangkok Bank PCL	200,000	5.65%	5/7/2034	199,461	0.01%
Bangkok Bank PCL	480,000	3.47%	23/9/2036	399,444	0.01%
GC Treasury Center Co., Ltd.	40,000	2.98%	18/3/2031	33,830	0.00%
GC Treasury Center Co., Ltd.	380,000	4.40%	30/3/2032	347,974	0.01%
GC Treasury Center Co., Ltd.	245,000	4.30%	18/3/2051	188,088	0.00%
Kasikornbank PCL	200,000	5.46%	7/3/2028	200,958	0.01%
Minor International PCL	200,000	2.70%	Perpetual	188,752	0.01%
Muang Thai Life Assurance PCL	200,000	3.55%	27/1/2037	188,559	0.01%
Siam Commercial Bank PCL	200,000	4.40%	11/2/2029	192,498	0.01%
Thaioil Treasury Center Co., Ltd.	50,000	2.50%	18/6/2030	42,239	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thaioil Treasury Center Co., Ltd.	390,000	5.38%	20/11/2048	354,073	0.01%
Thaioil Treasury Center Co., Ltd.	325,000	3.50%	17/10/2049	216,676	0.01%
Thaioil Treasury Center Co., Ltd.	290,000	3.75%	18/6/2050	201,906	0.01%
				<b>3,916,145</b>	<b>0.14%</b>
<b>United Arab Emirates 0.26% (30 June 2023: 0.27%)</b>					
Adib Sukuk Co. II Ltd.	200,000	5.70%	15/11/2028	203,131	0.01%
Aldar Investment Properties Sukuk Ltd.	200,000	4.88%	24/5/2033	192,121	0.01%
Aldar Investment Properties Sukuk Ltd.	200,000	5.50%	16/5/2034	200,435	0.01%
Aldar Sukuk No 2 Ltd.	200,000	3.88%	22/10/2029	186,267	0.01%
BOS Funding Ltd.	200,000	7.00%	14/3/2028	206,800	0.01%
Commercial Bank of Dubai PSC	200,000	5.32%	14/6/2028	199,028	0.01%
DIB Sukuk Ltd.	400,000	2.95%	16/1/2026	384,140	0.01%
DIB Sukuk Ltd.	200,000	1.96%	22/6/2026	186,410	0.01%
DIB Sukuk Ltd.	200,000	2.74%	16/2/2027	186,833	0.01%
DIB Sukuk Ltd.	200,000	5.49%	30/11/2027	201,444	0.01%
DIB Sukuk Ltd.	400,000	4.80%	16/8/2028	393,759	0.01%
DIB Sukuk Ltd.	325,000	5.24%	4/3/2029	322,747	0.01%
Emaar Sukuk Ltd.	200,000	3.64%	15/9/2026	191,693	0.01%
Emaar Sukuk Ltd.	200,000	3.88%	17/9/2029	186,265	0.01%
Emaar Sukuk Ltd.	200,000	3.70%	6/7/2031	180,275	0.00%
Esic Sukuk Ltd.	225,000	5.83%	14/2/2029	224,455	0.01%
Galaxy Pipeline Assets Bidco Ltd.	112,240	1.75%	30/9/2027	105,323	0.00%
Galaxy Pipeline Assets Bidco Ltd.	324,160	2.16%	31/3/2034	277,797	0.01%
Galaxy Pipeline Assets Bidco Ltd.	500,000	2.63%	31/3/2036	407,091	0.01%
Galaxy Pipeline Assets Bidco Ltd.	824,202	2.94%	30/9/2040	659,659	0.02%
Galaxy Pipeline Assets Bidco Ltd.	400,000	3.25%	30/9/2040	304,541	0.01%
MAF Sukuk Ltd.	200,000	4.50%	3/11/2025	197,172	0.01%
MAF Sukuk Ltd.	200,000	4.64%	14/5/2029	193,445	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	185,379	0.00%
MAF Sukuk Ltd.	200,000	5.00%	1/6/2033	194,164	0.01%
Mashreqbank PSC	200,000	7.88%	24/2/2033	211,251	0.01%
National Central Cooling Co. PJSC	200,000	2.50%	21/10/2027	180,883	0.00%
NBK Tier 1 Ltd.	200,000	3.63%	Perpetual	185,134	0.00%
SIB Sukuk Co. III Ltd.	200,000	5.25%	3/7/2029	198,647	0.01%
Tabreed Sukuk Spc Ltd.	200,000	5.50%	31/10/2025	200,205	0.01%
				<b>7,146,494</b>	<b>0.26%</b>
<b>United Kingdom 4.56% (30 June 2023: 4.44%)</b>					
abrdn plc	400,000	4.25%	30/6/2028	367,808	0.01%
ANZ New Zealand Int'l Ltd.	428,000	1.25%	22/6/2026	395,838	0.01%
Ashtead Capital, Inc.	235,000	1.50%	12/8/2026	214,276	0.01%
Ashtead Capital, Inc.	75,000	4.38%	15/8/2027	72,206	0.00%
Ashtead Capital, Inc.	100,000	4.00%	1/5/2028	94,576	0.00%
Ashtead Capital, Inc.	360,000	4.25%	1/11/2029	336,620	0.01%
Ashtead Capital, Inc.	225,000	2.45%	12/8/2031	181,588	0.01%
Ashtead Capital, Inc.	275,000	5.95%	15/10/2033	275,490	0.01%
Astrazeneca Finance LLC	330,000	1.20%	28/5/2026	306,383	0.01%
Astrazeneca Finance LLC	450,000	4.80%	26/2/2027	447,427	0.02%
Astrazeneca Finance LLC	485,000	1.75%	28/5/2028	430,022	0.02%
Astrazeneca Finance LLC	400,000	4.85%	26/2/2029	399,204	0.01%
Astrazeneca Finance LLC	525,000	4.90%	26/2/2031	523,254	0.02%
Astrazeneca Finance LLC	161,000	2.25%	28/5/2031	135,877	0.01%
Astrazeneca Finance LLC	275,000	4.88%	3/3/2033	272,075	0.01%
Astrazeneca Finance LLC	700,000	5.00%	26/2/2034	695,956	0.03%
AstraZeneca plc	543,000	3.38%	16/11/2025	529,583	0.02%
AstraZeneca plc	335,000	0.70%	8/4/2026	310,260	0.01%
AstraZeneca plc	330,000	3.13%	12/6/2027	313,755	0.01%
AstraZeneca plc	320,000	4.00%	17/1/2029	308,257	0.01%
AstraZeneca plc	350,000	1.38%	6/8/2030	285,986	0.01%
AstraZeneca plc	805,000	6.45%	15/9/2037	895,788	0.03%
AstraZeneca plc	300,000	4.00%	18/9/2042	252,045	0.01%
AstraZeneca plc	255,000	4.38%	16/11/2045	221,472	0.01%
AstraZeneca plc	210,000	4.38%	17/8/2048	180,626	0.01%
AstraZeneca plc	400,000	2.13%	6/8/2050	223,830	0.01%
AstraZeneca plc	470,000	3.00%	28/5/2051	314,418	0.01%
BAE Systems Holdings, Inc.	282,000	3.85%	15/12/2025	274,948	0.01%
BAE Systems Holdings, Inc.	185,000	4.75%	7/10/2044	163,982	0.01%
BAE Systems plc	350,000	5.00%	26/3/2027	347,320	0.01%
BAE Systems plc	575,000	5.13%	26/3/2029	572,374	0.02%
BAE Systems plc	425,000	3.40%	15/4/2030	384,796	0.01%
BAE Systems plc	205,000	1.90%	15/2/2031	166,493	0.01%
BAE Systems plc	375,000	5.25%	26/3/2031	373,940	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAE Systems plc	600,000	5.30%	26/3/2034	593,701	0.02%
BAE Systems plc	190,000	5.80%	11/10/2041	191,808	0.01%
BAE Systems plc	250,000	3.00%	15/9/2050	161,505	0.01%
BAE Systems plc	225,000	5.50%	26/3/2054	219,796	0.01%
Barclays plc	725,000	4.38%	12/1/2026	713,073	0.03%
Barclays plc	315,000	2.85%	7/5/2026	307,097	0.01%
Barclays plc	557,000	5.20%	12/5/2026	550,531	0.02%
Barclays plc	363,000	5.30%	9/8/2026	360,610	0.01%
Barclays plc	359,000	7.33%	2/11/2026	365,395	0.01%
Barclays plc	555,000	5.83%	9/5/2027	555,575	0.02%
Barclays plc	350,000	6.50%	13/9/2027	355,783	0.01%
Barclays plc	695,000	2.28%	24/11/2027	642,804	0.02%
Barclays plc	500,000	4.34%	10/1/2028	480,851	0.02%
Barclays plc	450,000	5.67%	12/3/2028	450,609	0.02%
Barclays plc	825,000	4.84%	9/5/2028	796,093	0.03%
Barclays plc	507,000	5.50%	9/8/2028	505,783	0.02%
Barclays plc	613,000	7.39%	2/11/2028	645,225	0.02%
Barclays plc	681,000	4.97%	16/5/2029	666,396	0.02%
Barclays plc	405,000	6.49%	13/9/2029	419,026	0.02%
Barclays plc	1,400,000	5.69%	12/3/2030	1,404,026	0.05%
Barclays plc	405,000	5.09%	20/6/2030	387,391	0.01%
Barclays plc	560,000	2.65%	24/6/2031	475,378	0.02%
Barclays plc	455,000	2.67%	10/3/2032	377,724	0.01%
Barclays plc	414,000	2.89%	24/11/2032	342,605	0.01%
Barclays plc	300,000	5.75%	9/8/2033	299,328	0.01%
Barclays plc	695,000	7.44%	2/11/2033	764,456	0.03%
Barclays plc	590,000	6.22%	9/5/2034	604,711	0.02%
Barclays plc	815,000	7.12%	27/6/2034	866,341	0.03%
Barclays plc	400,000	6.69%	13/9/2034	423,938	0.02%
Barclays plc	150,000	3.56%	23/9/2035	128,895	0.00%
Barclays plc	270,000	3.81%	10/3/2042	208,277	0.01%
Barclays plc	425,000	3.33%	24/11/2042	304,615	0.01%
Barclays plc	435,000	5.25%	17/8/2045	409,566	0.01%
Barclays plc	485,000	4.95%	10/1/2047	432,526	0.02%
Barclays plc	200,000	6.04%	12/3/2055	202,679	0.01%
BAT Capital Corp.	300,000	3.22%	6/9/2026	286,327	0.01%
BAT Capital Corp.	225,000	4.70%	2/4/2027	221,497	0.01%
BAT Capital Corp.	985,000	3.56%	15/8/2027	935,320	0.03%
BAT Capital Corp.	380,000	2.26%	25/3/2028	340,409	0.01%
BAT Capital Corp.	85,000	3.46%	6/9/2029	77,448	0.00%
BAT Capital Corp.	275,000	4.91%	2/4/2030	268,052	0.01%
BAT Capital Corp.	265,000	6.34%	2/8/2030	276,741	0.01%
BAT Capital Corp.	375,000	5.83%	20/2/2031	380,121	0.01%
BAT Capital Corp.	595,000	2.73%	25/3/2031	502,322	0.02%
BAT Capital Corp.	325,000	7.75%	19/10/2032	365,270	0.01%
BAT Capital Corp.	615,000	6.42%	2/8/2033	642,489	0.02%
BAT Capital Corp.	325,000	6.00%	20/2/2034	328,522	0.01%
BAT Capital Corp.	795,000	4.39%	15/8/2037	670,732	0.02%
BAT Capital Corp.	250,000	7.08%	2/8/2043	263,957	0.01%
BAT Capital Corp.	510,000	4.54%	15/8/2047	391,835	0.01%
BAT Capital Corp.	345,000	4.76%	6/9/2049	271,558	0.01%
BAT Capital Corp.	135,000	5.28%	2/4/2050	114,053	0.00%
BAT Capital Corp.	200,000	5.65%	16/3/2052	178,641	0.01%
BAT Capital Corp.	395,000	7.08%	2/8/2053	420,407	0.02%
BAT International Finance plc	175,000	1.67%	25/3/2026	164,014	0.01%
BAT International Finance plc	350,000	4.45%	16/3/2028	338,793	0.01%
BAT International Finance plc	290,000	5.93%	2/2/2029	296,789	0.01%
BG Energy Capital plc	305,000	5.13%	15/10/2041	282,506	0.01%
BP Capital Markets plc	300,000	6.45%	Perpetual	308,511	0.01%
BP Capital Markets plc	975,000	3.28%	19/9/2027	924,532	0.03%
BP Capital Markets plc	455,000	3.72%	28/11/2028	432,427	0.02%
British Airways 2019-1 Class AA Pass Through Trust	255,425	3.30%	15/12/2032	229,539	0.01%
British Airways 2020-1 Class A Pass Through Trust	175,828	4.25%	15/11/2032	164,382	0.01%
British Telecommunications plc	350,000	5.13%	4/12/2028	348,858	0.01%
British Telecommunications plc	505,000	3.25%	8/11/2029	459,844	0.02%
British Telecommunications plc	755,000	9.63%	15/12/2030	921,876	0.03%
British Telecommunications plc	80,000	4.25%	8/11/2049	63,912	0.00%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	180,000	2.34%	30/1/2032	144,349	0.01%
Centrica plc	155,000	5.38%	16/10/2043	134,392	0.00%
CK Hutchison International 16 Ltd.	205,000	2.75%	3/10/2026	194,307	0.01%
CK Hutchison International 17 II Ltd.	414,000	3.25%	29/9/2027	390,501	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CK Hutchison International 17 Ltd.	350,000	3.50%	5/4/2027	335,008	0.01%
CK Hutchison International 19 II Ltd.	230,000	2.75%	6/9/2029	205,077	0.01%
CK Hutchison International 19 II Ltd.	340,000	3.38%	6/9/2049	241,955	0.01%
CK Hutchison International 19 Ltd.	250,000	3.63%	11/4/2029	234,155	0.01%
CK Hutchison International 20 Ltd.	275,000	2.50%	8/5/2030	237,749	0.01%
CK Hutchison International 20 Ltd.	100,000	3.38%	8/5/2050	70,719	0.00%
CK Hutchison International 21 Ltd.	435,000	1.50%	15/4/2026	407,435	0.01%
CK Hutchison International 21 Ltd.	375,000	2.50%	15/4/2031	315,564	0.01%
CK Hutchison International 21 Ltd.	125,000	3.13%	15/4/2041	92,276	0.00%
CK Hutchison International 23 Ltd.	400,000	4.88%	21/4/2033	386,418	0.01%
CK Hutchison International 24 Ltd.	525,000	5.38%	26/4/2029	529,361	0.02%
CNH Industrial NV	100,000	3.85%	15/11/2027	95,755	0.00%
CSL Finance plc	444,000	4.05%	27/4/2029	424,268	0.02%
CSL Finance plc	100,000	4.63%	27/4/2042	89,178	0.00%
Diageo Capital plc	420,000	1.38%	29/9/2025	399,759	0.01%
Diageo Capital plc	250,000	5.38%	5/10/2026	251,330	0.01%
Diageo Capital plc	325,000	5.30%	24/10/2027	327,804	0.01%
Diageo Capital plc	255,000	2.38%	24/10/2029	225,278	0.01%
Diageo Capital plc	380,000	2.00%	29/4/2030	323,951	0.01%
Diageo Capital plc	360,000	2.13%	29/4/2032	292,035	0.01%
Diageo Capital plc	355,000	5.50%	24/1/2033	364,729	0.01%
Diageo Capital plc	325,000	5.63%	5/10/2033	337,419	0.01%
Diageo Capital plc	161,000	5.88%	30/9/2036	169,407	0.01%
Diageo Capital plc	185,000	3.88%	29/4/2043	151,631	0.01%
Diageo Investment Corp.	127,000	7.45%	15/4/2035	148,392	0.01%
Diageo Investment Corp.	140,000	4.25%	11/5/2042	122,153	0.00%
Experian Finance plc	225,000	4.25%	1/2/2029	216,362	0.01%
Experian Finance plc	150,000	2.75%	8/3/2030	132,751	0.00%
Ferguson Finance plc	150,000	3.25%	2/6/2030	135,104	0.00%
GlaxoSmithKline Capital plc	525,000	3.38%	1/6/2029	491,635	0.02%
GlaxoSmithKline Capital, Inc.	490,000	3.88%	15/5/2028	473,128	0.02%
GlaxoSmithKline Capital, Inc.	300,000	5.38%	15/4/2034	310,420	0.01%
GlaxoSmithKline Capital, Inc.	875,000	6.38%	15/5/2038	965,132	0.04%
GlaxoSmithKline Capital, Inc.	297,000	4.20%	18/3/2043	253,504	0.01%
HSBC Holdings plc	600,000	4.25%	18/8/2025	589,249	0.02%
HSBC Holdings plc	642,000	4.30%	8/3/2026	631,043	0.02%
HSBC Holdings plc	507,000	3.90%	25/5/2026	493,242	0.02%
HSBC Holdings plc	625,000	2.10%	4/6/2026	604,258	0.02%
HSBC Holdings plc	800,000	4.29%	12/9/2026	785,899	0.03%
HSBC Holdings plc	605,000	7.34%	3/11/2026	618,074	0.02%
HSBC Holdings plc	755,000	4.38%	23/11/2026	735,728	0.03%
HSBC Holdings plc	510,000	1.59%	24/5/2027	475,181	0.02%
HSBC Holdings plc	700,000	5.89%	14/8/2027	704,873	0.03%
HSBC Holdings plc	525,000	2.25%	22/11/2027	486,612	0.02%
HSBC Holdings plc	725,000	4.04%	13/3/2028	698,510	0.03%
HSBC Holdings plc	800,000	4.76%	9/6/2028	786,906	0.03%
HSBC Holdings plc	652,000	5.21%	11/8/2028	647,441	0.02%
HSBC Holdings plc	675,000	2.01%	22/9/2028	606,142	0.02%
HSBC Holdings plc	830,000	7.39%	3/11/2028	877,809	0.03%
HSBC Holdings plc	715,000	6.16%	9/3/2029	731,261	0.03%
HSBC Holdings plc	930,000	4.58%	19/6/2029	898,895	0.03%
HSBC Holdings plc	825,000	2.21%	17/8/2029	725,086	0.03%
HSBC Holdings plc	475,000	5.55%	4/3/2030	475,885	0.02%
HSBC Holdings plc	1,100,000	4.95%	31/3/2030	1,081,018	0.04%
HSBC Holdings plc	938,000	3.97%	22/5/2030	876,158	0.03%
HSBC Holdings plc	640,000	2.85%	4/6/2031	552,728	0.02%
HSBC Holdings plc	735,000	2.36%	18/8/2031	613,890	0.02%
HSBC Holdings plc	475,000	5.73%	17/5/2032	476,209	0.02%
HSBC Holdings plc	955,000	2.80%	24/5/2032	799,698	0.03%
HSBC Holdings plc	625,000	2.87%	22/11/2032	519,987	0.02%
HSBC Holdings plc	760,000	4.76%	29/3/2033	702,114	0.03%
HSBC Holdings plc	775,000	5.40%	11/8/2033	765,328	0.03%
HSBC Holdings plc	1,025,000	8.11%	3/11/2033	1,158,660	0.04%
HSBC Holdings plc	600,000	6.25%	9/3/2034	624,757	0.02%
HSBC Holdings plc	375,000	6.55%	20/6/2034	387,146	0.01%
HSBC Holdings plc	870,000	7.40%	13/11/2034	943,758	0.03%
HSBC Holdings plc	400,000	5.72%	4/3/2035	402,160	0.01%
HSBC Holdings plc	825,000	6.50%	2/5/2036	857,829	0.03%
HSBC Holdings plc	890,000	6.50%	15/9/2037	919,039	0.03%
HSBC Holdings plc	405,000	6.80%	1/6/2038	439,249	0.02%
HSBC Holdings plc	265,000	6.10%	14/1/2042	281,886	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	940,000	6.33%	9/3/2044	982,731	0.04%
HSBC Holdings plc	425,000	5.25%	14/3/2044	394,052	0.01%
Hutchison Whampoa International 03/33 Ltd.	460,000	7.45%	24/11/2033	525,218	0.02%
Imperial Brands Finance plc	510,000	4.25%	21/7/2025	502,199	0.02%
Imperial Brands Finance plc	210,000	3.50%	26/7/2026	201,388	0.01%
Imperial Brands Finance plc	425,000	6.13%	27/7/2027	432,121	0.02%
Imperial Brands Finance plc	475,000	3.88%	26/7/2029	440,248	0.02%
Imperial Brands Finance plc	250,000	5.50%	1/2/2030	247,626	0.01%
Imperial Brands Finance plc	250,000	5.88%	1/7/2034	245,115	0.01%
Legal & General Group plc	200,000	5.25%	21/3/2047	193,621	0.01%
Lloyds Banking Group plc	455,000	4.65%	24/3/2026	446,508	0.02%
Lloyds Banking Group plc	385,000	4.72%	11/8/2026	380,640	0.01%
Lloyds Banking Group plc	415,000	3.75%	11/1/2027	399,201	0.01%
Lloyds Banking Group plc	435,000	1.63%	11/5/2027	404,014	0.01%
Lloyds Banking Group plc	300,000	5.99%	7/8/2027	301,715	0.01%
Lloyds Banking Group plc	200,000	5.46%	5/1/2028	199,622	0.01%
Lloyds Banking Group plc	370,000	3.75%	18/3/2028	353,847	0.01%
Lloyds Banking Group plc	400,000	4.38%	22/3/2028	387,338	0.01%
Lloyds Banking Group plc	405,000	4.55%	16/8/2028	393,228	0.01%
Lloyds Banking Group plc	655,000	3.57%	7/11/2028	616,167	0.02%
Lloyds Banking Group plc	355,000	5.87%	6/3/2029	359,749	0.01%
Lloyds Banking Group plc	540,000	5.72%	5/6/2030	544,328	0.02%
Lloyds Banking Group plc	400,000	4.98%	11/8/2033	382,078	0.01%
Lloyds Banking Group plc	310,000	7.95%	15/11/2033	348,160	0.01%
Lloyds Banking Group plc	625,000	5.68%	5/1/2035	622,237	0.02%
Lloyds Banking Group plc	400,000	5.30%	1/12/2045	364,608	0.01%
Lloyds Banking Group plc	512,000	3.37%	14/12/2046	356,158	0.01%
Lloyds Banking Group plc	460,000	4.34%	9/1/2048	359,003	0.01%
Lseg US Finance Corp.	100,000	4.88%	28/3/2027	99,109	0.00%
Lseg US Finance Corp.	230,000	5.30%	28/3/2034	229,244	0.01%
LSEGA Financing plc	369,000	1.38%	6/4/2026	344,228	0.01%
LSEGA Financing plc	240,000	2.00%	6/4/2028	215,163	0.01%
LSEGA Financing plc	550,000	2.50%	6/4/2031	463,707	0.02%
LSEGA Financing plc	275,000	3.20%	6/4/2041	206,270	0.01%
M&G plc	200,000	6.50%	20/10/2048	202,190	0.01%
Mead Johnson Nutrition Co.	520,000	4.13%	15/11/2025	511,085	0.02%
Mead Johnson Nutrition Co.	100,000	5.90%	1/11/2039	102,110	0.00%
Mead Johnson Nutrition Co.	215,000	4.60%	1/6/2044	186,072	0.01%
Narragansett Electric Co.	150,000	3.92%	1/8/2028	143,581	0.01%
Narragansett Electric Co.	50,000	5.64%	15/3/2040	48,779	0.00%
National Grid plc	290,000	5.60%	12/6/2028	292,678	0.01%
National Grid plc	215,000	5.81%	12/6/2033	216,035	0.01%
National Grid plc	175,000	5.42%	11/1/2034	171,230	0.01%
Nationwide Building Society	365,000	3.90%	21/7/2025	359,007	0.01%
Nationwide Building Society	26,000	1.00%	28/8/2025	24,739	0.00%
Nationwide Building Society	280,000	4.00%	14/9/2026	268,879	0.01%
Nationwide Building Society	500,000	1.50%	13/10/2026	459,358	0.02%
Nationwide Building Society	310,000	4.85%	27/7/2027	306,031	0.01%
Nationwide Building Society	325,000	6.56%	18/10/2027	331,634	0.01%
Nationwide Building Society	379,000	2.97%	16/2/2028	355,116	0.01%
Nationwide Building Society	275,000	4.30%	8/3/2029	263,257	0.01%
Nationwide Building Society	430,000	3.96%	18/7/2030	397,873	0.01%
Nationwide Building Society	125,000	4.13%	18/10/2032	116,696	0.00%
NatWest Group plc	485,000	4.80%	5/4/2026	479,011	0.02%
NatWest Group plc	465,000	7.47%	10/11/2026	475,279	0.02%
NatWest Group plc	325,000	5.85%	2/3/2027	325,759	0.01%
NatWest Group plc	460,000	1.64%	14/6/2027	425,931	0.02%
NatWest Group plc	300,000	5.58%	1/3/2028	300,342	0.01%
NatWest Group plc	300,000	3.07%	22/5/2028	280,689	0.01%
NatWest Group plc	255,000	5.52%	30/9/2028	255,001	0.01%
NatWest Group plc	500,000	4.89%	18/5/2029	488,927	0.02%
NatWest Group plc	595,000	5.81%	13/9/2029	602,580	0.02%
NatWest Group plc	525,000	5.08%	27/1/2030	516,046	0.02%
NatWest Group plc	376,000	4.45%	8/5/2030	359,431	0.01%
NatWest Group plc	375,000	6.02%	2/3/2034	383,872	0.01%
NatWest Group plc	650,000	5.78%	1/3/2035	652,650	0.02%
NatWest Group plc	505,000	3.03%	28/11/2035	422,967	0.02%
NatWest Markets plc	755,000	1.60%	29/9/2026	693,494	0.03%
New England Power Co.	200,000	3.80%	5/12/2047	148,840	0.01%
New England Power Co.	75,000	2.81%	6/10/2050	45,309	0.00%
Niagara Mohawk Power Corp.	200,000	4.12%	28/11/2042	158,937	0.01%

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nVent Finance Sarl	40,000	4.55%	15/4/2028	38,880	0.00%
nVent Finance Sarl	130,000	2.75%	15/11/2031	107,105	0.00%
nVent Finance Sarl	130,000	5.65%	15/5/2033	129,573	0.00%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	194,641	0.01%
Prudential Funding Asia plc	175,000	3.13%	14/4/2030	156,861	0.01%
Prudential Funding Asia plc	380,000	3.63%	24/3/2032	339,398	0.01%
Prudential Funding Asia plc	200,000	2.95%	3/11/2033	177,466	0.01%
Reckitt Benckiser Treasury Services plc	845,000	3.00%	26/6/2027	795,930	0.03%
RELX Capital, Inc.	385,000	4.00%	18/3/2029	369,975	0.01%
RELX Capital, Inc.	260,000	3.00%	22/5/2030	233,270	0.01%
RELX Capital, Inc.	215,000	4.75%	20/5/2032	208,168	0.01%
Reynolds American, Inc.	225,000	5.70%	15/8/2035	219,764	0.01%
Reynolds American, Inc.	250,000	7.25%	15/6/2037	269,776	0.01%
Reynolds American, Inc.	245,000	6.15%	15/9/2043	236,029	0.01%
Reynolds American, Inc.	727,000	5.85%	15/8/2045	672,288	0.02%
Rolls-Royce plc	550,000	3.63%	14/10/2025	534,010	0.02%
Royalty Pharma plc	195,000	2.15%	2/9/2031	156,634	0.01%
Royalty Pharma plc	330,000	3.35%	2/9/2051	210,966	0.01%
Royalty Pharma plc	175,000	5.90%	2/9/2054	168,469	0.01%
Santander UK Group Holdings plc	250,000	4.75%	15/9/2025	245,929	0.01%
Santander UK Group Holdings plc	595,000	1.53%	21/8/2026	566,308	0.02%
Santander UK Group Holdings plc	525,000	6.83%	21/11/2026	531,781	0.02%
Santander UK Group Holdings plc	263,000	1.67%	14/6/2027	243,073	0.01%
Santander UK Group Holdings plc	430,000	2.47%	11/1/2028	396,848	0.01%
Santander UK Group Holdings plc	367,000	3.82%	3/11/2028	346,662	0.01%
Santander UK Group Holdings plc	325,000	6.53%	10/1/2029	333,705	0.01%
Santander UK Group Holdings plc	130,000	2.90%	15/3/2032	109,345	0.00%
Sky Group Finance Ltd.	202,000	6.50%	15/10/2035	219,509	0.01%
Smith & Nephew plc	175,000	5.15%	20/3/2027	174,395	0.01%
Smith & Nephew plc	265,000	2.03%	14/10/2030	218,900	0.01%
Smith & Nephew plc	175,000	5.40%	20/3/2034	172,342	0.01%
Standard Chartered Bank	50,000	8.00%	30/5/2031	54,331	0.00%
Standard Chartered plc	705,000	4.05%	12/4/2026	687,602	0.03%
Standard Chartered plc	375,000	6.17%	9/1/2027	377,296	0.01%
Standard Chartered plc	625,000	1.46%	14/1/2027	585,003	0.02%
Standard Chartered plc	520,000	4.30%	19/2/2027	503,877	0.02%
Standard Chartered plc	405,000	6.19%	6/7/2027	408,486	0.01%
Standard Chartered plc	650,000	2.61%	12/1/2028	602,310	0.02%
Standard Chartered plc	200,000	6.75%	8/2/2028	205,261	0.01%
Standard Chartered plc	425,000	5.69%	14/5/2028	424,899	0.02%
Standard Chartered plc	450,000	7.77%	16/11/2028	478,737	0.02%
Standard Chartered plc	310,000	6.30%	9/1/2029	316,264	0.01%
Standard Chartered plc	200,000	7.02%	8/2/2030	210,891	0.01%
Standard Chartered plc	165,000	4.31%	21/5/2030	156,295	0.01%
Standard Chartered plc	905,000	4.64%	1/4/2031	860,454	0.03%
Standard Chartered plc	475,000	2.68%	29/6/2032	388,195	0.01%
Standard Chartered plc	425,000	3.60%	12/1/2033	357,673	0.01%
Standard Chartered plc	210,000	4.87%	15/3/2033	200,917	0.01%
Standard Chartered plc	125,000	6.30%	6/7/2034	128,703	0.00%
Standard Chartered plc	600,000	6.10%	11/1/2035	607,856	0.02%
Standard Chartered plc	450,000	3.27%	18/2/2036	380,066	0.01%
Standard Chartered plc	220,000	5.30%	9/1/2043	201,699	0.01%
Standard Chartered plc	790,000	5.70%	26/3/2044	758,573	0.03%
Tesco plc	80,000	6.15%	15/11/2037	80,094	0.00%
Unilever Capital Corp.	225,000	3.10%	30/7/2025	220,259	0.01%
Unilever Capital Corp.	172,000	2.00%	28/7/2026	161,664	0.01%
Unilever Capital Corp.	339,000	2.90%	5/5/2027	321,377	0.01%
Unilever Capital Corp.	360,000	3.50%	22/3/2028	343,493	0.01%
Unilever Capital Corp.	355,000	2.13%	6/9/2029	311,891	0.01%
Unilever Capital Corp.	125,000	1.38%	14/9/2030	101,823	0.00%
Unilever Capital Corp.	229,000	1.75%	12/8/2031	185,945	0.01%
Unilever Capital Corp.	465,000	5.90%	15/11/2032	494,022	0.02%
Unilever Capital Corp.	225,000	5.00%	8/12/2033	225,056	0.01%
Unilever Capital Corp.	225,000	2.63%	12/8/2051	143,175	0.01%
United Utilities plc	241,000	6.88%	15/8/2028	252,908	0.01%
Vodafone Group plc	785,000	4.38%	30/5/2028	768,489	0.03%
Vodafone Group plc	200,000	7.88%	15/2/2030	225,664	0.01%
Vodafone Group plc	180,000	6.25%	30/11/2032	190,516	0.01%
Vodafone Group plc	575,000	6.15%	27/2/2037	609,731	0.02%
Vodafone Group plc	200,000	5.00%	30/5/2038	191,382	0.01%
Vodafone Group plc	400,000	4.38%	19/2/2043	348,811	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone Group plc	495,000	5.25%	30/5/2048	456,825	0.02%
Vodafone Group plc	515,000	4.88%	19/6/2049	445,695	0.02%
Vodafone Group plc	730,000	4.25%	17/9/2050	569,535	0.02%
Vodafone Group plc	250,000	5.63%	10/2/2053	239,394	0.01%
Vodafone Group plc	510,000	5.75%	28/6/2054	493,814	0.02%
Vodafone Group plc	165,000	5.13%	19/6/2059	143,175	0.01%
Vodafone Group plc	110,000	5.75%	10/2/2063	104,265	0.00%
Vodafone Group plc	340,000	5.88%	28/6/2064	326,757	0.01%
Weir Group plc	225,000	2.20%	13/5/2026	211,056	0.01%
				<b>125,900,633</b>	<b>4.56%</b>
<b>United States 74.27% (30 June 2023: 73.68%)</b>					
3M Co.	125,000	3.00%	7/8/2025	121,750	0.00%
3M Co.	246,000	2.25%	19/9/2026	230,779	0.01%
3M Co.	494,000	2.88%	15/10/2027	460,908	0.02%
3M Co.	165,000	3.63%	14/9/2028	156,125	0.01%
3M Co.	262,000	3.38%	1/3/2029	243,094	0.01%
3M Co.	225,000	2.38%	26/8/2029	196,615	0.01%
3M Co.	395,000	3.05%	15/4/2030	354,409	0.01%
3M Co.	170,000	5.70%	15/3/2037	176,365	0.01%
3M Co.	30,000	3.88%	15/6/2044	23,139	0.00%
3M Co.	140,000	3.13%	19/9/2046	94,187	0.00%
3M Co.	230,000	3.63%	15/10/2047	166,383	0.01%
3M Co.	295,000	4.00%	14/9/2048	234,295	0.01%
3M Co.	400,000	3.25%	26/8/2049	271,141	0.01%
3M Co.	240,000	3.70%	15/4/2050	174,441	0.01%
7-Eleven, Inc.	620,000	0.95%	10/2/2026	577,410	0.02%
7-Eleven, Inc.	470,000	1.30%	10/2/2028	409,809	0.01%
7-Eleven, Inc.	425,000	1.80%	10/2/2031	340,431	0.01%
7-Eleven, Inc.	241,000	2.50%	10/2/2041	157,413	0.01%
7-Eleven, Inc.	375,000	2.80%	10/2/2051	223,479	0.01%
Abbott Laboratories	200,000	3.88%	15/9/2025	197,268	0.01%
Abbott Laboratories	699,000	3.75%	30/11/2026	681,807	0.02%
Abbott Laboratories	220,000	1.15%	30/1/2028	194,998	0.01%
Abbott Laboratories	185,000	1.40%	30/6/2030	153,726	0.01%
Abbott Laboratories	461,000	4.75%	30/11/2036	447,268	0.02%
Abbott Laboratories	215,000	6.15%	30/11/2037	234,485	0.01%
Abbott Laboratories	175,000	6.00%	1/4/2039	189,957	0.01%
Abbott Laboratories	175,000	5.30%	27/5/2040	176,221	0.01%
Abbott Laboratories	200,000	4.75%	15/4/2043	187,665	0.01%
Abbott Laboratories	930,000	4.90%	30/11/2046	875,806	0.03%
AbbVie, Inc.	850,000	3.20%	14/5/2026	821,017	0.03%
AbbVie, Inc. <sup>1</sup>	825,000	2.95%	21/11/2026	786,134	0.03%
AbbVie, Inc.	1,400,000	4.80%	15/3/2027	1,393,706	0.05%
AbbVie, Inc.	600,000	4.25%	14/11/2028	585,596	0.02%
AbbVie, Inc.	950,000	4.80%	15/3/2029	944,465	0.03%
AbbVie, Inc.	1,775,000	3.20%	21/11/2029	1,629,149	0.06%
AbbVie, Inc.	825,000	4.95%	15/3/2031	822,831	0.03%
AbbVie, Inc.	975,000	5.05%	15/3/2034	971,984	0.04%
AbbVie, Inc.	585,000	4.55%	15/3/2035	554,847	0.02%
AbbVie, Inc. <sup>1</sup>	990,000	4.50%	14/5/2035	933,634	0.03%
AbbVie, Inc.	650,000	4.30%	14/5/2036	597,567	0.02%
AbbVie, Inc.	1,340,000	4.05%	21/11/2039	1,162,822	0.04%
AbbVie, Inc.	137,000	4.63%	1/10/2042	123,400	0.00%
AbbVie, Inc.	920,000	4.40%	6/11/2042	808,082	0.03%
AbbVie, Inc.	25,000	5.35%	15/3/2044	24,710	0.00%
AbbVie, Inc.	480,000	4.85%	15/6/2044	444,509	0.02%
AbbVie, Inc.	515,000	4.75%	15/3/2045	467,987	0.02%
AbbVie, Inc.	695,000	4.70%	14/5/2045	627,768	0.02%
AbbVie, Inc.	590,000	4.45%	14/5/2046	511,876	0.02%
AbbVie, Inc.	645,000	4.88%	14/11/2048	592,371	0.02%
AbbVie, Inc.	1,885,000	4.25%	21/11/2049	1,568,725	0.06%
AbbVie, Inc.	1,050,000	5.40%	15/3/2054	1,038,916	0.04%
AbbVie, Inc.	625,000	5.50%	15/3/2064	616,799	0.02%
Accident Fund Insurance Co. of America	50,000	8.50%	1/8/2032	48,865	0.00%
ACE Capital Trust II	100,000	9.70%	1/4/2030	118,807	0.00%
Acuity Brands Lighting, Inc.	150,000	2.15%	15/12/2030	124,405	0.00%
Adobe, Inc.	748,000	2.15%	1/2/2027	697,430	0.03%
Adobe, Inc.	361,000	4.85%	4/4/2027	360,923	0.01%
Adobe, Inc.	160,000	4.80%	4/4/2029	160,275	0.01%
Adobe, Inc.	495,000	2.30%	1/2/2030	433,657	0.02%
Advanced Micro Devices, Inc.	175,000	3.92%	1/6/2032	162,202	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Advanced Micro Devices, Inc.	210,000	4.39%	1/6/2052	177,232	0.01%
AdventHealth Obligated Group	110,000	2.80%	15/11/2051	71,097	0.00%
Adventist Health System	85,000	2.95%	1/3/2029	76,223	0.00%
Adventist Health System	200,000	5.76%	1/12/2034	199,697	0.01%
Adventist Health System	130,000	3.63%	1/3/2049	92,828	0.00%
Advocate Health & Hospitals Corp.	27,000	2.21%	15/6/2030	23,237	0.00%
Advocate Health & Hospitals Corp.	100,000	4.27%	15/8/2048	86,152	0.00%
Advocate Health & Hospitals Corp.	310,000	3.39%	15/10/2049	226,296	0.01%
Advocate Health & Hospitals Corp.	100,000	3.01%	15/6/2050	67,685	0.00%
AEP Texas, Inc.	170,000	3.95%	1/6/2028	161,459	0.01%
AEP Texas, Inc.	125,000	5.45%	15/5/2029	125,669	0.00%
AEP Texas, Inc.	35,000	2.10%	1/7/2030	29,135	0.00%
AEP Texas, Inc.	180,000	4.70%	15/5/2032	169,718	0.01%
AEP Texas, Inc.	210,000	5.40%	1/6/2033	204,362	0.01%
AEP Texas, Inc.	100,000	5.70%	15/5/2034	99,307	0.00%
AEP Texas, Inc.	215,000	3.80%	1/10/2047	153,976	0.01%
AEP Texas, Inc.	140,000	4.15%	1/5/2049	104,722	0.00%
AEP Texas, Inc.	100,000	3.45%	15/1/2050	66,063	0.00%
AEP Texas, Inc.	110,000	3.45%	15/5/2051	72,391	0.00%
AEP Texas, Inc.	125,000	5.25%	15/5/2052	111,639	0.00%
AEP Transmission Co. LLC	200,000	3.10%	1/12/2026	190,374	0.01%
AEP Transmission Co. LLC	150,000	5.15%	1/4/2034	146,733	0.01%
AEP Transmission Co. LLC	130,000	4.00%	1/12/2046	103,126	0.00%
AEP Transmission Co. LLC	270,000	3.75%	1/12/2047	199,877	0.01%
AEP Transmission Co. LLC	205,000	4.25%	15/9/2048	164,543	0.01%
AEP Transmission Co. LLC	100,000	3.80%	15/6/2049	73,738	0.00%
AEP Transmission Co. LLC	110,000	3.15%	15/9/2049	72,142	0.00%
AEP Transmission Co. LLC	135,000	3.65%	1/4/2050	97,323	0.00%
AEP Transmission Co. LLC	50,000	2.75%	15/8/2051	29,934	0.00%
AEP Transmission Co. LLC	195,000	4.50%	15/6/2052	161,886	0.01%
AEP Transmission Co. LLC	255,000	5.40%	15/3/2053	244,085	0.01%
AES Corp.	290,000	3.30%	15/7/2025	282,539	0.01%
AES Corp.	408,000	1.38%	15/1/2026	382,245	0.01%
AES Corp.	310,000	5.45%	1/6/2028	309,415	0.01%
AES Corp.	180,000	3.95%	15/7/2030	164,625	0.01%
AES Corp.	475,000	2.45%	15/1/2031	391,077	0.01%
Aetna, Inc.	200,000	6.63%	15/6/2036	211,955	0.01%
Aetna, Inc.	210,000	6.75%	15/12/2037	224,337	0.01%
Aetna, Inc.	133,000	4.50%	15/5/2042	111,105	0.00%
Aetna, Inc.	195,000	4.13%	15/11/2042	153,083	0.01%
Aetna, Inc.	205,000	4.75%	15/3/2044	172,390	0.01%
Aetna, Inc.	315,000	3.88%	15/8/2047	228,436	0.01%
Affiliated Managers Group, Inc.	330,000	3.50%	1/8/2025	322,709	0.01%
Affiliated Managers Group, Inc.	200,000	3.30%	15/6/2030	178,458	0.01%
Aflac, Inc.	235,000	1.13%	15/3/2026	219,493	0.01%
Aflac, Inc.	163,000	2.88%	15/10/2026	154,922	0.01%
Aflac, Inc.	260,000	3.60%	1/4/2030	241,609	0.01%
Aflac, Inc.	50,000	4.00%	15/10/2046	39,347	0.00%
Aflac, Inc.	285,000	4.75%	15/1/2049	252,791	0.01%
AGCO Corp.	95,000	5.45%	21/3/2027	95,208	0.00%
AGCO Corp.	245,000	5.80%	21/3/2034	243,933	0.01%
Agilent Technologies, Inc.	180,000	2.75%	15/9/2029	160,598	0.01%
Agilent Technologies, Inc.	200,000	2.10%	4/6/2030	168,600	0.01%
Agilent Technologies, Inc.	350,000	2.30%	12/3/2031	291,513	0.01%
Agree LP	155,000	2.00%	15/6/2028	136,913	0.00%
Agree LP	40,000	2.90%	1/10/2030	34,512	0.00%
Agree LP	80,000	4.80%	1/10/2032	75,015	0.00%
Agree LP	110,000	2.60%	15/6/2033	86,398	0.00%
Agree LP	150,000	5.63%	15/6/2034	148,509	0.01%
AHS Hospital Corp.	170,000	5.02%	1/7/2045	161,508	0.01%
AHS Hospital Corp.	150,000	2.78%	1/7/2051	95,191	0.00%
AIG SunAmerica Global Financing X	280,000	6.90%	15/3/2032	303,237	0.01%
Air Lease Corp.	415,000	2.88%	15/1/2026	398,151	0.01%
Air Lease Corp.	215,000	3.75%	1/6/2026	207,691	0.01%
Air Lease Corp.	150,000	5.30%	25/6/2026	149,513	0.01%
Air Lease Corp.	368,000	1.88%	15/8/2026	341,266	0.01%
Air Lease Corp.	271,000	2.20%	15/1/2027	250,285	0.01%
Air Lease Corp.	128,000	3.63%	1/4/2027	122,259	0.00%
Air Lease Corp.	145,000	3.63%	1/12/2027	136,795	0.00%
Air Lease Corp.	215,000	5.85%	15/12/2027	217,649	0.01%
Air Lease Corp.	320,000	5.30%	1/2/2028	319,304	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Air Lease Corp.	140,000	2.10%	1/9/2028	122,947	0.00%
Air Lease Corp.	213,000	4.63%	1/10/2028	206,575	0.01%
Air Lease Corp.	50,000	5.10%	1/3/2029	49,472	0.00%
Air Lease Corp.	146,000	3.25%	1/10/2029	132,146	0.00%
Air Lease Corp.	202,000	3.00%	1/2/2030	178,862	0.01%
Air Lease Corp.	415,000	3.13%	1/12/2030	362,756	0.01%
Air Lease Corp.	335,000	2.88%	15/1/2032	280,308	0.01%
Air Products & Chemicals, Inc.	205,000	1.50%	15/10/2025	195,266	0.01%
Air Products & Chemicals, Inc.	425,000	1.85%	15/5/2027	390,252	0.01%
Air Products & Chemicals, Inc.	200,000	2.05%	15/5/2030	171,355	0.01%
Air Products & Chemicals, Inc.	170,000	4.80%	3/3/2033	167,412	0.01%
Air Products & Chemicals, Inc.	375,000	4.85%	8/2/2034	368,068	0.01%
Air Products & Chemicals, Inc.	330,000	2.70%	15/5/2040	235,712	0.01%
Air Products & Chemicals, Inc.	395,000	2.80%	15/5/2050	253,595	0.01%
Aircastle Ltd.	185,000	5.25%	11/8/2025	183,562	0.01%
Aircastle Ltd.	225,000	4.25%	15/6/2026	219,320	0.01%
Aircastle Ltd.	50,000	2.85%	26/1/2028	45,201	0.00%
Aircastle Ltd.	255,000	6.50%	18/7/2028	259,625	0.01%
Aircastle Ltd.	200,000	5.95%	15/2/2029	199,818	0.01%
Alabama Power Co.	95,000	3.75%	1/9/2027	91,566	0.00%
Alabama Power Co.	210,000	1.45%	15/9/2030	171,015	0.01%
Alabama Power Co.	262,000	3.05%	15/3/2032	226,772	0.01%
Alabama Power Co.	143,000	3.94%	1/9/2032	131,397	0.00%
Alabama Power Co.	80,000	5.85%	15/11/2033	83,264	0.00%
Alabama Power Co.	175,000	6.13%	15/5/2038	184,136	0.01%
Alabama Power Co.	160,000	6.00%	1/3/2039	166,353	0.01%
Alabama Power Co.	150,000	3.85%	1/12/2042	119,767	0.00%
Alabama Power Co.	155,000	4.15%	15/8/2044	127,273	0.00%
Alabama Power Co.	210,000	3.75%	1/3/2045	160,865	0.01%
Alabama Power Co.	90,000	4.30%	2/1/2046	74,608	0.00%
Alabama Power Co.	255,000	3.70%	1/12/2047	189,818	0.01%
Alabama Power Co.	210,000	4.30%	15/7/2048	171,867	0.01%
Alabama Power Co.	220,000	3.45%	1/10/2049	156,119	0.01%
Alabama Power Co.	180,000	3.13%	15/7/2051	119,189	0.00%
Alabama Power Co.	160,000	3.00%	15/3/2052	103,820	0.00%
Alaska Airlines 2020-1 Class A Pass Through Trust	399,103	4.80%	15/8/2027	390,730	0.01%
Albemarle Corp.	230,000	4.65%	1/6/2027	226,241	0.01%
Albemarle Corp.	180,000	5.45%	1/12/2044	163,296	0.01%
Albemarle Corp.	220,000	5.65%	1/6/2052	195,107	0.01%
Alcon Finance Corp.	310,000	3.80%	23/9/2049	233,799	0.01%
Alexander Funding Trust II	340,000	7.47%	31/7/2028	359,408	0.01%
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	49,177	0.00%
Alexandria Real Estate Equities, Inc.	112,000	3.80%	15/4/2026	108,892	0.00%
Alexandria Real Estate Equities, Inc.	270,000	3.95%	15/1/2027	260,974	0.01%
Alexandria Real Estate Equities, Inc.	190,000	3.95%	15/1/2028	181,813	0.01%
Alexandria Real Estate Equities, Inc.	25,000	4.50%	30/7/2029	24,105	0.00%
Alexandria Real Estate Equities, Inc.	50,000	2.75%	15/12/2029	43,878	0.00%
Alexandria Real Estate Equities, Inc.	225,000	4.70%	1/7/2030	217,372	0.01%
Alexandria Real Estate Equities, Inc.	250,000	4.90%	15/12/2030	244,491	0.01%
Alexandria Real Estate Equities, Inc.	150,000	3.38%	15/8/2031	132,157	0.00%
Alexandria Real Estate Equities, Inc.	340,000	2.00%	18/5/2032	266,262	0.01%
Alexandria Real Estate Equities, Inc.	350,000	1.88%	1/2/2033	263,384	0.01%
Alexandria Real Estate Equities, Inc.	260,000	2.95%	15/3/2034	210,271	0.01%
Alexandria Real Estate Equities, Inc.	225,000	4.75%	15/4/2035	208,742	0.01%
Alexandria Real Estate Equities, Inc.	115,000	4.85%	15/4/2049	97,273	0.00%
Alexandria Real Estate Equities, Inc.	185,000	4.00%	1/2/2050	137,157	0.00%
Alexandria Real Estate Equities, Inc.	285,000	3.00%	18/5/2051	171,564	0.01%
Alexandria Real Estate Equities, Inc.	425,000	3.55%	15/3/2052	285,086	0.01%
Alexandria Real Estate Equities, Inc.	225,000	5.15%	15/4/2053	197,698	0.01%
Alexandria Real Estate Equities, Inc.	205,000	5.63%	15/5/2054	192,292	0.01%
Alleghany Corp.	200,000	3.63%	15/5/2030	186,066	0.01%
Alleghany Corp.	146,000	4.90%	15/9/2044	135,806	0.00%
Alleghany Corp.	290,000	3.25%	15/8/2051	195,478	0.01%
Allegion plc	100,000	3.50%	1/10/2029	92,213	0.00%
Allegion US Holding Co., Inc.	203,000	3.55%	1/10/2027	192,055	0.01%
Allegion US Holding Co., Inc.	195,000	5.41%	1/7/2032	194,651	0.01%
Allegion US Holding Co., Inc.	160,000	5.60%	29/5/2034	160,076	0.01%
Alliant Energy Finance LLC	200,000	5.40%	6/6/2027	200,454	0.01%
Alliant Energy Finance LLC	180,000	4.25%	15/6/2028	172,445	0.01%
Alliant Energy Finance LLC	93,000	3.60%	1/3/2032	80,816	0.00%
Allied World Assurance Co. Holdings Ltd.	225,000	4.35%	29/10/2025	224,801	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Allina Health System	242,000	3.89%	15/4/2049	191,043	0.01%
Allina Health System	125,000	2.90%	15/11/2051	81,380	0.00%
Allstate Corp.	300,000	0.75%	15/12/2025	280,535	0.01%
Allstate Corp.	275,000	3.28%	15/12/2026	263,094	0.01%
Allstate Corp.	170,000	5.05%	24/6/2029	169,257	0.01%
Allstate Corp.	255,000	1.45%	15/12/2030	203,617	0.01%
Allstate Corp.	165,000	5.25%	30/3/2033	164,338	0.01%
Allstate Corp.	125,000	5.35%	1/6/2033	125,417	0.00%
Allstate Corp.	150,000	5.55%	9/5/2035	151,941	0.01%
Allstate Corp.	100,000	5.95%	1/4/2036	104,875	0.00%
Allstate Corp.	155,000	4.50%	15/6/2043	132,565	0.00%
Allstate Corp.	260,000	4.20%	15/12/2046	209,910	0.01%
Allstate Corp.	190,000	3.85%	10/8/2049	143,588	0.01%
Allstate Corp.	75,000	8.52%	15/8/2053	74,995	0.00%
Allstate Corp.	140,000	6.50%	15/5/2057	140,931	0.01%
Ally Financial, Inc.	411,000	4.75%	9/6/2027	400,942	0.01%
Ally Financial, Inc.	265,000	7.10%	15/11/2027	275,987	0.01%
Ally Financial, Inc.	240,000	6.99%	13/6/2029	249,235	0.01%
Ally Financial, Inc.	400,000	6.85%	3/1/2030	411,338	0.01%
Ally Financial, Inc.	680,000	8.00%	1/11/2031	751,121	0.03%
Alphabet, Inc.	5,000	0.45%	15/8/2025	4,760	0.00%
Alphabet, Inc.	650,000	2.00%	15/8/2026	612,029	0.02%
Alphabet, Inc.	510,000	0.80%	15/8/2027	454,439	0.02%
Alphabet, Inc.	700,000	1.10%	15/8/2030	571,679	0.02%
Alphabet, Inc.	150,000	1.90%	15/8/2040	97,701	0.00%
Alphabet, Inc.	695,000	2.05%	15/8/2050	394,630	0.01%
Alphabet, Inc.	585,000	2.25%	15/8/2060	323,365	0.01%
Altria Group, Inc.	375,000	4.40%	14/2/2026	368,934	0.01%
Altria Group, Inc.	180,000	2.63%	16/9/2026	169,610	0.01%
Altria Group, Inc.	75,000	6.20%	1/11/2028	77,741	0.00%
Altria Group, Inc.	730,000	4.80%	14/2/2029	717,981	0.03%
Altria Group, Inc.	210,000	3.40%	6/5/2030	189,869	0.01%
Altria Group, Inc.	455,000	2.45%	4/2/2032	367,722	0.01%
Altria Group, Inc.	100,000	6.88%	1/11/2033	107,963	0.00%
Altria Group, Inc.	655,000	5.80%	14/2/2039	654,513	0.02%
Altria Group, Inc.	525,000	3.40%	4/2/2041	377,918	0.01%
Altria Group, Inc.	310,000	4.25%	9/8/2042	246,447	0.01%
Altria Group, Inc.	275,000	4.50%	2/5/2043	225,950	0.01%
Altria Group, Inc.	546,000	5.38%	31/1/2044	511,642	0.02%
Altria Group, Inc.	425,000	3.88%	16/9/2046	306,167	0.01%
Altria Group, Inc.	910,000	5.95%	14/2/2049	892,599	0.03%
Altria Group, Inc.	225,000	4.45%	6/5/2050	172,695	0.01%
Altria Group, Inc.	425,000	3.70%	4/2/2051	286,255	0.01%
Altria Group, Inc.	450,000	4.00%	4/2/2061	311,728	0.01%
Amazon.com, Inc.	445,000	4.60%	1/12/2025	442,095	0.02%
Amazon.com, Inc.	275,000	5.20%	3/12/2025	275,467	0.01%
Amazon.com, Inc.	630,000	1.00%	12/5/2026	585,985	0.02%
Amazon.com, Inc.	529,000	3.30%	13/4/2027	507,358	0.02%
Amazon.com, Inc.	300,000	1.20%	3/6/2027	270,902	0.01%
Amazon.com, Inc.	735,000	3.15%	22/8/2027	698,169	0.03%
Amazon.com, Inc.	680,000	4.55%	1/12/2027	675,018	0.02%
Amazon.com, Inc.	665,000	1.65%	12/5/2028	592,233	0.02%
Amazon.com, Inc.	475,000	3.45%	13/4/2029	450,635	0.02%
Amazon.com, Inc.	435,000	4.65%	1/12/2029	433,248	0.02%
Amazon.com, Inc.	890,000	1.50%	3/6/2030	741,489	0.03%
Amazon.com, Inc.	920,000	2.10%	12/5/2031	775,179	0.03%
Amazon.com, Inc.	840,000	3.60%	13/4/2032	771,783	0.03%
Amazon.com, Inc.	770,000	4.70%	1/12/2032	763,184	0.03%
Amazon.com, Inc.	425,000	4.80%	5/12/2034	421,979	0.02%
Amazon.com, Inc.	1,155,000	3.88%	22/8/2037	1,019,897	0.04%
Amazon.com, Inc.	815,000	2.88%	12/5/2041	598,366	0.02%
Amazon.com, Inc.	585,000	4.95%	5/12/2044	565,358	0.02%
Amazon.com, Inc.	1,200,000	4.05%	22/8/2047	999,778	0.04%
Amazon.com, Inc.	825,000	2.50%	3/6/2050	504,605	0.02%
Amazon.com, Inc.	1,040,000	3.10%	12/5/2051	714,627	0.03%
Amazon.com, Inc.	831,000	3.95%	13/4/2052	668,981	0.02%
Amazon.com, Inc.	765,000	4.25%	22/8/2057	640,788	0.02%
Amazon.com, Inc.	980,000	2.70%	3/6/2060	576,756	0.02%
Amazon.com, Inc.	550,000	3.25%	12/5/2061	366,843	0.01%
Amazon.com, Inc.	440,000	4.10%	13/4/2062	351,831	0.01%
Amcor Finance USA, Inc.	150,000	4.50%	15/5/2028	145,614	0.01%

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Amcors Finance USA, Inc.	150,000	5.63%	26/5/2033	151,608	0.01%
Amcors Flexibles North America, Inc.	145,000	2.63%	19/6/2030	124,319	0.00%
Amcors Flexibles North America, Inc.	310,000	2.69%	25/5/2031	260,622	0.01%
Amcors Group Finance plc	185,000	5.45%	23/5/2029	185,681	0.01%
Amdocs Ltd.	314,000	2.54%	15/6/2030	267,492	0.01%
Ameren Corp.	139,000	3.65%	15/2/2026	134,781	0.00%
Ameren Corp.	390,000	5.70%	1/12/2026	392,987	0.01%
Ameren Corp.	180,000	1.95%	15/3/2027	165,297	0.01%
Ameren Corp.	110,000	1.75%	15/3/2028	97,040	0.00%
Ameren Corp.	195,000	5.00%	15/1/2029	193,008	0.01%
Ameren Corp.	299,000	3.50%	15/1/2031	269,460	0.01%
Ameren Illinois Co.	80,000	3.80%	15/5/2028	76,712	0.00%
Ameren Illinois Co.	140,000	1.55%	15/11/2030	113,267	0.00%
Ameren Illinois Co.	270,000	3.85%	1/9/2032	244,977	0.01%
Ameren Illinois Co.	100,000	4.95%	1/6/2033	97,616	0.00%
Ameren Illinois Co.	215,000	4.15%	15/3/2046	175,592	0.01%
Ameren Illinois Co.	275,000	3.70%	1/12/2047	205,273	0.01%
Ameren Illinois Co.	150,000	3.25%	15/3/2050	102,100	0.00%
Ameren Illinois Co.	100,000	2.90%	15/6/2051	62,558	0.00%
Ameren Illinois Co.	100,000	5.90%	1/12/2052	103,124	0.00%
Ameren Illinois Co.	200,000	5.55%	1/7/2054	196,242	0.01%
American Airlines 2014-1 Class A Pass Through Trust	101,025	3.70%	1/10/2026	96,446	0.00%
American Airlines 2015-1 Class A Pass Through Trust	140,231	3.38%	1/5/2027	131,951	0.00%
American Airlines 2015-2 Class AA Pass Through Trust	46,575	3.60%	22/9/2027	44,017	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	115,767	3.58%	15/1/2028	109,024	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	205,380	3.20%	15/6/2028	189,988	0.01%
American Airlines 2016-3 Class AA Pass Through Trust	74,472	3.00%	15/10/2028	68,090	0.00%
American Airlines 2017-1 Class AA Pass Through Trust	132,500	3.65%	15/2/2029	124,024	0.00%
American Airlines 2017-2 Class AA Pass Through Trust	174,219	3.35%	15/10/2029	160,037	0.01%
American Airlines 2019-1 Class AA Pass Through Trust	63,423	3.15%	15/2/2032	56,404	0.00%
American Airlines 2021-1 Class A Pass Through Trust	341,159	2.88%	11/7/2034	291,096	0.01%
American Assets Trust LP	180,000	3.38%	1/2/2031	147,451	0.01%
American Electric Power Co., Inc.	225,000	5.70%	15/8/2025	225,112	0.01%
American Electric Power Co., Inc.	175,000	1.00%	1/11/2025	164,509	0.01%
American Electric Power Co., Inc.	110,000	5.75%	1/11/2027	111,842	0.00%
American Electric Power Co., Inc.	80,000	3.20%	13/11/2027	74,942	0.00%
American Electric Power Co., Inc.	85,000	4.30%	1/12/2028	81,590	0.00%
American Electric Power Co., Inc.	310,000	5.20%	15/1/2029	308,448	0.01%
American Electric Power Co., Inc.	55,000	2.30%	1/3/2030	46,828	0.00%
American Electric Power Co., Inc.	285,000	5.95%	1/11/2032	291,856	0.01%
American Electric Power Co., Inc.	405,000	5.63%	1/3/2033	404,070	0.01%
American Electric Power Co., Inc.	105,000	3.25%	1/3/2050	68,894	0.00%
American Electric Power Co., Inc.	250,000	6.95%	15/12/2054	249,098	0.01%
American Electric Power Co., Inc.	200,000	7.05%	15/12/2054	199,264	0.01%
American Electric Power Co., Inc.	270,000	3.88%	15/2/2062	247,398	0.01%
American Express Co.	715,000	3.95%	1/8/2025	703,170	0.03%
American Express Co.	225,000	4.20%	6/11/2025	221,730	0.01%
American Express Co.	425,000	4.90%	13/2/2026	422,288	0.02%
American Express Co.	271,000	3.13%	20/5/2026	260,774	0.01%
American Express Co.	450,000	6.34%	30/10/2026	454,352	0.02%
American Express Co.	320,000	1.65%	4/11/2026	294,486	0.01%
American Express Co.	735,000	2.55%	4/3/2027	687,026	0.02%
American Express Co.	330,000	5.65%	23/4/2027	331,249	0.01%
American Express Co.	300,000	3.30%	3/5/2027	285,469	0.01%
American Express Co.	355,000	5.39%	28/7/2027	355,404	0.01%
American Express Co.	625,000	5.85%	5/11/2027	640,077	0.02%
American Express Co.	675,000	5.10%	16/2/2028	672,082	0.02%
American Express Co.	666,000	4.05%	3/5/2029	642,683	0.02%
American Express Co.	405,000	5.28%	27/7/2029	405,653	0.01%
American Express Co.	440,000	6.49%	30/10/2031	468,899	0.02%
American Express Co.	350,000	4.99%	26/5/2033	337,862	0.01%
American Express Co.	425,000	4.42%	3/8/2033	401,079	0.01%
American Express Co.	275,000	5.04%	1/5/2034	268,920	0.01%
American Express Co.	110,000	5.63%	28/7/2034	110,233	0.00%
American Express Co.	200,000	5.92%	25/4/2035	203,573	0.01%
American Express Co.	380,000	4.05%	3/12/2042	316,055	0.01%
American Financial Group, Inc.	85,000	5.25%	2/4/2030	84,414	0.00%
American Financial Group, Inc.	135,000	4.50%	15/6/2047	115,275	0.00%
American Homes 4 Rent LP	165,000	4.25%	15/2/2028	158,018	0.01%
American Homes 4 Rent LP	145,000	4.90%	15/2/2029	141,682	0.01%
American Homes 4 Rent LP	193,000	2.38%	15/7/2031	156,754	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Homes 4 Rent LP	150,000	3.63%	15/4/2032	131,009	0.00%
American Homes 4 Rent LP	300,000	5.50%	1/2/2034	295,321	0.01%
American Homes 4 Rent LP	170,000	5.50%	15/7/2034	167,001	0.01%
American Homes 4 Rent LP	100,000	3.38%	15/7/2051	65,368	0.00%
American Homes 4 Rent LP	50,000	4.30%	15/4/2052	38,689	0.00%
American Honda Finance Corp.	345,000	1.20%	8/7/2025	330,567	0.01%
American Honda Finance Corp.	235,000	1.00%	10/9/2025	223,014	0.01%
American Honda Finance Corp.	300,000	5.80%	3/10/2025	301,524	0.01%
American Honda Finance Corp.	300,000	4.95%	9/1/2026	298,495	0.01%
American Honda Finance Corp.	195,000	4.75%	12/1/2026	193,457	0.01%
American Honda Finance Corp.	240,000	5.25%	7/7/2026	240,492	0.01%
American Honda Finance Corp.	245,000	2.30%	9/9/2026	230,544	0.01%
American Honda Finance Corp.	175,000	1.30%	9/9/2026	161,149	0.01%
American Honda Finance Corp.	105,000	2.35%	8/1/2027	98,186	0.00%
American Honda Finance Corp.	175,000	4.90%	12/3/2027	174,374	0.01%
American Honda Finance Corp.	340,000	4.70%	12/1/2028	336,790	0.01%
American Honda Finance Corp.	100,000	3.50%	15/2/2028	95,084	0.00%
American Honda Finance Corp.	197,000	2.00%	24/3/2028	177,156	0.01%
American Honda Finance Corp.	210,000	5.13%	7/7/2028	210,973	0.01%
American Honda Finance Corp.	200,000	5.65%	15/11/2028	204,905	0.01%
American Honda Finance Corp.	195,000	2.25%	12/1/2029	173,350	0.01%
American Honda Finance Corp.	225,000	4.90%	13/3/2029	224,066	0.01%
American Honda Finance Corp.	230,000	4.60%	17/4/2030	225,359	0.01%
American Honda Finance Corp.	150,000	5.85%	4/10/2030	156,481	0.01%
American Honda Finance Corp.	125,000	1.80%	13/1/2031	102,422	0.00%
American Honda Finance Corp.	350,000	4.90%	10/1/2034	339,609	0.01%
American International Group, Inc.	270,000	4.20%	1/4/2028	261,027	0.01%
American International Group, Inc.	153,000	3.40%	30/6/2030	139,206	0.01%
American International Group, Inc.	200,000	5.13%	27/3/2033	197,125	0.01%
American International Group, Inc.	143,000	3.88%	15/1/2035	127,213	0.00%
American International Group, Inc.	100,000	6.25%	1/5/2036	105,682	0.00%
American International Group, Inc.	263,000	4.50%	16/7/2044	227,356	0.01%
American International Group, Inc.	259,000	4.80%	10/7/2045	231,095	0.01%
American International Group, Inc.	375,000	4.75%	1/4/2048	330,878	0.01%
American International Group, Inc.	140,000	5.75%	1/4/2048	136,985	0.00%
American International Group, Inc.	260,000	4.38%	30/6/2050	215,143	0.01%
American National Group LLC	125,000	6.14%	13/6/2032	119,787	0.00%
American National Group, Inc.	265,000	5.00%	15/6/2027	259,182	0.01%
American Tower Corp.	190,000	1.30%	15/9/2025	180,591	0.01%
American Tower Corp.	255,000	4.40%	15/2/2026	250,514	0.01%
American Tower Corp.	125,000	1.60%	15/4/2026	116,693	0.00%
American Tower Corp.	215,000	1.45%	15/9/2026	197,189	0.01%
American Tower Corp.	272,000	3.38%	15/10/2026	259,887	0.01%
American Tower Corp.	230,000	2.75%	15/1/2027	215,826	0.01%
American Tower Corp.	173,000	3.13%	15/1/2027	163,965	0.01%
American Tower Corp.	225,000	3.65%	15/3/2027	215,466	0.01%
American Tower Corp.	369,000	3.55%	15/7/2027	350,234	0.01%
American Tower Corp.	435,000	3.60%	15/1/2028	410,531	0.01%
American Tower Corp.	255,000	1.50%	31/1/2028	223,397	0.01%
American Tower Corp.	235,000	5.50%	15/3/2028	236,321	0.01%
American Tower Corp.	290,000	5.25%	15/7/2028	289,545	0.01%
American Tower Corp.	215,000	5.80%	15/11/2028	219,278	0.01%
American Tower Corp.	315,000	5.20%	15/2/2029	313,826	0.01%
American Tower Corp.	219,000	3.95%	15/3/2029	206,783	0.01%
American Tower Corp.	494,000	3.80%	15/8/2029	459,186	0.02%
American Tower Corp.	365,000	2.90%	15/1/2030	321,859	0.01%
American Tower Corp.	202,000	2.10%	15/6/2030	169,207	0.01%
American Tower Corp.	235,000	1.88%	15/10/2030	191,282	0.01%
American Tower Corp.	183,000	2.70%	15/4/2031	154,611	0.01%
American Tower Corp.	285,000	2.30%	15/9/2031	232,451	0.01%
American Tower Corp.	180,000	4.05%	15/3/2032	164,583	0.01%
American Tower Corp.	225,000	5.65%	15/3/2033	226,297	0.01%
American Tower Corp.	255,000	5.55%	15/7/2033	254,653	0.01%
American Tower Corp.	250,000	5.90%	15/11/2033	255,967	0.01%
American Tower Corp.	260,000	5.45%	15/2/2034	257,803	0.01%
American Tower Corp.	205,000	3.70%	15/10/2049	148,356	0.01%
American Tower Corp.	460,000	3.10%	15/6/2050	296,866	0.01%
American Tower Corp.	512,000	2.95%	15/1/2051	320,246	0.01%
American Transmission Systems, Inc.	157,000	2.65%	15/1/2032	130,508	0.00%
American Transmission Systems, Inc.	75,000	5.00%	1/9/2044	67,165	0.00%
American University	260,000	3.67%	1/4/2049	202,928	0.01%

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American Water Capital Corp.	250,000	2.95%	1/9/2027	234,025	0.01%
American Water Capital Corp.	285,000	3.75%	1/9/2028	271,534	0.01%
American Water Capital Corp.	435,000	3.45%	1/6/2029	404,974	0.01%
American Water Capital Corp.	405,000	2.80%	1/5/2030	356,061	0.01%
American Water Capital Corp.	390,000	2.30%	1/6/2031	322,816	0.01%
American Water Capital Corp.	330,000	4.45%	1/6/2032	314,352	0.01%
American Water Capital Corp.	300,000	5.15%	1/3/2034	297,243	0.01%
American Water Capital Corp.	180,000	6.59%	15/10/2037	200,028	0.01%
American Water Capital Corp.	75,000	4.30%	1/12/2042	63,581	0.00%
American Water Capital Corp.	140,000	4.30%	1/9/2045	117,470	0.00%
American Water Capital Corp.	85,000	4.00%	1/12/2046	66,924	0.00%
American Water Capital Corp.	135,000	3.75%	1/9/2047	102,221	0.00%
American Water Capital Corp.	175,000	4.20%	1/9/2048	141,948	0.01%
American Water Capital Corp.	240,000	4.15%	1/6/2049	192,481	0.01%
American Water Capital Corp.	225,000	3.45%	1/5/2050	158,753	0.01%
American Water Capital Corp.	135,000	3.25%	1/6/2051	91,609	0.00%
American Water Capital Corp.	225,000	5.45%	1/3/2054	217,301	0.01%
Americo Life, Inc.	109,000	3.45%	15/4/2031	87,000	0.00%
Ameriprise Financial, Inc.	273,000	2.88%	15/9/2026	259,906	0.01%
Ameriprise Financial, Inc.	205,000	5.70%	15/12/2028	209,835	0.01%
Ameriprise Financial, Inc.	180,000	4.50%	13/5/2032	173,267	0.01%
Ameriprise Financial, Inc.	235,000	5.15%	15/5/2033	235,262	0.01%
AmFam Holdings, Inc.	265,000	2.81%	11/3/2031	203,544	0.01%
AmFam Holdings, Inc.	155,000	3.83%	11/3/2051	92,132	0.00%
Amgen, Inc.	425,000	5.51%	2/3/2026	424,989	0.02%
Amgen, Inc.	447,000	2.60%	19/8/2026	423,526	0.02%
Amgen, Inc.	645,000	2.20%	21/2/2027	598,395	0.02%
Amgen, Inc.	225,000	3.20%	2/11/2027	212,055	0.01%
Amgen, Inc.	1,055,000	5.15%	2/3/2028	1,054,912	0.04%
Amgen, Inc.	570,000	1.65%	15/8/2028	498,620	0.02%
Amgen, Inc.	197,000	3.00%	22/2/2029	181,116	0.01%
Amgen, Inc.	404,000	4.05%	18/8/2029	386,409	0.01%
Amgen, Inc.	620,000	2.45%	21/2/2030	540,744	0.02%
Amgen, Inc.	854,000	5.25%	2/3/2030	860,286	0.03%
Amgen, Inc.	350,000	2.30%	25/2/2031	294,174	0.01%
Amgen, Inc.	360,000	2.00%	15/1/2032	289,883	0.01%
Amgen, Inc.	385,000	3.35%	22/2/2032	341,573	0.01%
Amgen, Inc.	435,000	4.20%	1/3/2033	402,936	0.01%
Amgen, Inc.	1,280,000	5.25%	2/3/2033	1,276,222	0.05%
Amgen, Inc.	75,000	6.38%	1/6/2037	80,254	0.00%
Amgen, Inc.	300,000	6.40%	1/2/2039	321,293	0.01%
Amgen, Inc.	600,000	3.15%	21/2/2040	448,426	0.02%
Amgen, Inc.	575,000	2.80%	15/8/2041	403,734	0.01%
Amgen, Inc.	275,000	4.95%	1/10/2041	252,122	0.01%
Amgen, Inc.	399,000	5.15%	15/11/2041	372,109	0.01%
Amgen, Inc.	175,000	5.65%	15/6/2042	173,150	0.01%
Amgen, Inc.	870,000	5.60%	2/3/2043	857,270	0.03%
Amgen, Inc.	689,000	4.40%	1/5/2045	579,499	0.02%
Amgen, Inc.	430,000	4.56%	15/6/2048	363,588	0.01%
Amgen, Inc.	615,000	3.38%	21/2/2050	432,025	0.02%
Amgen, Inc.	1,000,000	4.66%	15/6/2051	853,281	0.03%
Amgen, Inc.	445,000	3.00%	15/1/2052	290,647	0.01%
Amgen, Inc.	325,000	4.20%	22/2/2052	256,802	0.01%
Amgen, Inc.	365,000	4.88%	1/3/2053	321,483	0.01%
Amgen, Inc.	1,530,000	5.65%	2/3/2053	1,507,618	0.05%
Amgen, Inc.	30,000	2.77%	1/9/2053	17,928	0.00%
Amgen, Inc.	425,000	4.40%	22/2/2062	337,757	0.01%
Amgen, Inc.	974,000	5.75%	2/3/2063	954,934	0.03%
Amphenol Corp.	25,000	4.75%	30/3/2026	24,790	0.00%
Amphenol Corp.	150,000	5.05%	5/4/2027	149,897	0.01%
Amphenol Corp.	150,000	5.05%	5/4/2029	150,458	0.01%
Amphenol Corp.	210,000	4.35%	1/6/2029	203,632	0.01%
Amphenol Corp.	450,000	2.80%	15/2/2030	400,634	0.01%
Amphenol Corp.	200,000	2.20%	15/9/2031	164,205	0.01%
Amphenol Corp.	300,000	5.25%	5/4/2034	299,173	0.01%
Analog Devices, Inc.	380,000	3.50%	5/12/2026	366,612	0.01%
Analog Devices, Inc.	275,000	3.45%	15/6/2027	263,858	0.01%
Analog Devices, Inc.	515,000	1.70%	1/10/2028	453,771	0.02%
Analog Devices, Inc.	350,000	2.10%	1/10/2031	289,517	0.01%
Analog Devices, Inc.	200,000	5.05%	1/4/2034	199,137	0.01%
Analog Devices, Inc.	110,000	2.80%	1/10/2041	77,511	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Analog Devices, Inc.	75,000	5.30%	15/12/2045	72,697	0.00%
Analog Devices, Inc.	365,000	2.95%	1/10/2051	238,194	0.01%
Analog Devices, Inc.	200,000	5.30%	1/4/2054	195,446	0.01%
Antero Resources Corp.	240,000	5.38%	1/3/2030	232,510	0.01%
Aon Corp.	100,000	8.21%	1/1/2027	105,722	0.00%
Aon Corp.	150,000	4.50%	15/12/2028	145,898	0.01%
Aon Corp.	365,000	3.75%	2/5/2029	342,591	0.01%
Aon Corp.	566,000	2.80%	15/5/2030	496,335	0.02%
Aon Corp.	125,000	6.25%	30/9/2040	131,920	0.00%
Aon Corp./Aon Global Holdings plc	245,000	2.85%	28/5/2027	229,871	0.01%
Aon Corp./Aon Global Holdings plc	90,000	2.05%	23/8/2031	72,642	0.00%
Aon Corp./Aon Global Holdings plc	169,000	2.60%	2/12/2031	140,824	0.01%
Aon Corp./Aon Global Holdings plc	237,000	5.00%	12/9/2032	230,753	0.01%
Aon Corp./Aon Global Holdings plc	270,000	5.35%	28/2/2033	268,216	0.01%
Aon Corp./Aon Global Holdings plc	200,000	2.90%	23/8/2051	122,101	0.00%
Aon Corp./Aon Global Holdings plc	200,000	3.90%	28/2/2052	147,870	0.01%
Aon Global Ltd.	405,000	3.88%	15/12/2025	395,791	0.01%
Aon Global Ltd.	155,000	4.60%	14/6/2044	132,136	0.00%
Aon Global Ltd.	210,000	4.75%	15/5/2045	181,917	0.01%
Aon North America, Inc.	160,000	5.13%	1/3/2027	159,792	0.01%
Aon North America, Inc.	315,000	5.15%	1/3/2029	314,156	0.01%
Aon North America, Inc.	260,000	5.30%	1/3/2031	259,127	0.01%
Aon North America, Inc.	640,000	5.45%	1/3/2034	637,151	0.02%
Aon North America, Inc.	755,000	5.75%	1/3/2054	737,745	0.03%
Apache Corp.	145,000	4.38%	15/10/2028	137,626	0.00%
Apache Corp.	75,000	4.25%	15/1/2030	69,603	0.00%
Apache Corp.	160,000	6.00%	15/1/2037	158,128	0.01%
Apache Corp.	505,000	5.10%	1/9/2040	431,016	0.02%
Apache Corp.	135,000	5.25%	1/2/2042	116,352	0.00%
Apache Corp.	155,000	4.75%	15/4/2043	123,440	0.00%
Apache Corp.	100,000	5.35%	1/7/2049	83,772	0.00%
Apollo Debt Solutions BDC	255,000	6.90%	13/4/2029	256,368	0.01%
Apollo Global Management, Inc.	155,000	6.38%	15/11/2033	163,770	0.01%
Apollo Global Management, Inc.	250,000	5.80%	21/5/2054	246,220	0.01%
Apollo Management Holdings LP	440,000	4.87%	15/2/2029	434,143	0.02%
Apollo Management Holdings LP	155,000	2.65%	5/6/2030	135,299	0.00%
Apollo Management Holdings LP	60,000	5.00%	15/3/2048	55,760	0.00%
Apollo Management Holdings LP	75,000	4.95%	14/1/2050	73,196	0.00%
Appalachian Power Co.	131,000	3.30%	1/6/2027	123,803	0.00%
Appalachian Power Co.	170,000	2.70%	1/4/2031	142,728	0.01%
Appalachian Power Co.	85,000	4.50%	1/8/2032	78,526	0.00%
Appalachian Power Co.	150,000	5.65%	1/4/2034	148,595	0.01%
Appalachian Power Co.	270,000	7.00%	1/4/2038	296,048	0.01%
Appalachian Power Co.	180,000	4.40%	15/5/2044	143,472	0.01%
Appalachian Power Co.	80,000	4.45%	1/6/2045	64,256	0.00%
Appalachian Power Co.	130,000	4.50%	1/3/2049	102,727	0.00%
Appalachian Power Co.	180,000	3.70%	1/5/2050	124,362	0.00%
Apple, Inc.	365,000	0.55%	20/8/2025	346,581	0.01%
Apple, Inc.	700,000	0.70%	8/2/2026	653,923	0.02%
Apple, Inc.	953,000	3.25%	23/2/2026	926,807	0.03%
Apple, Inc.	175,000	4.42%	8/5/2026	173,941	0.01%
Apple, Inc.	770,000	2.45%	4/8/2026	731,383	0.03%
Apple, Inc.	525,000	2.05%	11/9/2026	493,616	0.02%
Apple, Inc.	450,000	3.35%	9/2/2027	433,994	0.02%
Apple, Inc.	545,000	3.20%	11/5/2027	522,417	0.02%
Apple, Inc.	320,000	3.00%	20/6/2027	304,745	0.01%
Apple, Inc.	660,000	2.90%	12/9/2027	623,499	0.02%
Apple, Inc.	775,000	3.00%	13/11/2027	734,198	0.03%
Apple, Inc.	625,000	1.20%	8/2/2028	552,744	0.02%
Apple, Inc.	440,000	4.00%	10/5/2028	430,830	0.02%
Apple, Inc.	625,000	1.40%	5/8/2028	550,148	0.02%
Apple, Inc.	285,000	3.25%	8/8/2029	266,835	0.01%
Apple, Inc.	750,000	2.20%	11/9/2029	665,247	0.02%
Apple, Inc.	686,000	1.65%	11/5/2030	577,849	0.02%
Apple, Inc.	650,000	1.25%	20/8/2030	532,270	0.02%
Apple, Inc.	900,000	1.65%	8/2/2031	744,267	0.03%
Apple, Inc.	360,000	1.70%	5/8/2031	294,406	0.01%
Apple, Inc.	710,000	3.35%	8/8/2032	644,054	0.02%
Apple, Inc.	475,000	4.30%	10/5/2033	468,505	0.02%
Apple, Inc.	500,000	4.50%	23/2/2036	488,209	0.02%
Apple, Inc.	500,000	2.38%	8/2/2041	345,644	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc. <sup>1</sup>	855,000	3.85%	4/5/2043	715,682	0.03%
Apple, Inc.	250,000	4.45%	6/5/2044	230,977	0.01%
Apple, Inc.	815,000	3.45%	9/2/2045	632,483	0.02%
Apple, Inc.	585,000	4.38%	13/5/2045	520,408	0.02%
Apple, Inc.	1,188,000	4.65%	23/2/2046	1,096,279	0.04%
Apple, Inc. <sup>1</sup>	725,000	3.85%	4/8/2046	591,711	0.02%
Apple, Inc.	255,000	4.25%	9/2/2047	222,945	0.01%
Apple, Inc.	545,000	3.75%	12/9/2047	434,814	0.02%
Apple, Inc.	369,000	3.75%	13/11/2047	293,575	0.01%
Apple, Inc.	650,000	2.95%	11/9/2049	443,939	0.02%
Apple, Inc.	575,000	2.65%	11/5/2050	367,182	0.01%
Apple, Inc.	550,000	2.40%	20/8/2050	332,785	0.01%
Apple, Inc.	975,000	2.65%	8/2/2051	616,096	0.02%
Apple, Inc.	675,000	2.70%	5/8/2051	428,339	0.02%
Apple, Inc.	700,000	3.95%	8/8/2052	568,245	0.02%
Apple, Inc.	350,000	4.85%	10/5/2053	339,224	0.01%
Apple, Inc.	845,000	2.55%	20/8/2060	513,470	0.02%
Apple, Inc.	660,000	2.80%	8/2/2061	403,054	0.01%
Apple, Inc.	420,000	2.85%	5/8/2061	258,261	0.01%
Apple, Inc.	400,000	4.10%	8/8/2062	323,535	0.01%
Applied Materials, Inc.	225,000	3.90%	1/10/2025	221,748	0.01%
Applied Materials, Inc.	425,000	3.30%	1/4/2027	408,268	0.01%
Applied Materials, Inc.	300,000	1.75%	1/6/2030	252,594	0.01%
Applied Materials, Inc.	275,000	5.10%	1/10/2035	278,368	0.01%
Applied Materials, Inc.	205,000	5.85%	15/6/2041	216,664	0.01%
Applied Materials, Inc.	325,000	4.35%	1/4/2047	283,734	0.01%
Applied Materials, Inc.	120,000	2.75%	1/6/2050	78,455	0.00%
AptarGroup, Inc.	125,000	3.60%	15/3/2032	109,065	0.00%
Aptiv plc	25,000	4.35%	15/3/2029	24,130	0.00%
Aptiv plc	75,000	4.40%	1/10/2046	58,532	0.00%
Aptiv plc	100,000	5.40%	15/3/2049	89,513	0.00%
Aptiv plc	455,000	3.10%	1/12/2051	277,628	0.01%
Aptiv plc/Aptiv Corp.	395,000	3.25%	1/3/2032	342,237	0.01%
Aptiv plc/Aptiv Corp.	350,000	4.15%	1/5/2052	260,428	0.01%
Arch Capital Finance LLC	110,000	5.03%	15/12/2046	99,660	0.00%
Arch Capital Group Ltd.	125,000	7.35%	1/5/2034	141,264	0.01%
Arch Capital Group Ltd.	285,000	3.64%	30/6/2050	205,418	0.01%
Arch Capital Group US, Inc.	180,000	5.14%	1/11/2043	165,062	0.01%
Archer-Daniels-Midland Co.	540,000	2.50%	11/8/2026	511,775	0.02%
Archer-Daniels-Midland Co.	370,000	3.25%	27/3/2030	336,929	0.01%
Archer-Daniels-Midland Co.	455,000	2.90%	1/3/2032	389,125	0.01%
Archer-Daniels-Midland Co.	160,000	5.38%	15/9/2035	161,810	0.01%
Archer-Daniels-Midland Co.	80,000	4.54%	26/3/2042	69,987	0.00%
Archer-Daniels-Midland Co.	275,000	4.02%	16/4/2043	220,133	0.01%
Archer-Daniels-Midland Co.	175,000	3.75%	15/9/2047	131,898	0.00%
Archer-Daniels-Midland Co.	110,000	4.50%	15/3/2049	93,526	0.00%
Archer-Daniels-Midland Co.	230,000	2.70%	15/9/2051	141,002	0.01%
Ares Capital Corp.	425,000	3.25%	15/7/2025	413,270	0.01%
Ares Capital Corp.	400,000	3.88%	15/1/2026	386,142	0.01%
Ares Capital Corp.	400,000	2.15%	15/7/2026	369,613	0.01%
Ares Capital Corp.	255,000	7.00%	15/1/2027	259,261	0.01%
Ares Capital Corp.	180,000	2.88%	15/6/2027	164,659	0.01%
Ares Capital Corp.	390,000	2.88%	15/6/2028	345,627	0.01%
Ares Capital Corp.	425,000	5.88%	1/3/2029	418,358	0.02%
Ares Capital Corp.	280,000	5.95%	15/7/2029	275,123	0.01%
Ares Capital Corp.	136,000	3.20%	15/11/2031	112,128	0.00%
Ares Finance Co. II LLC	110,000	3.25%	15/6/2030	98,053	0.00%
Ares Finance Co. III LLC	150,000	4.13%	30/6/2051	139,963	0.01%
Ares Finance Co. IV LLC	125,000	3.65%	1/2/2052	86,632	0.00%
Ares Management Corp.	150,000	6.38%	10/11/2028	156,040	0.01%
Ares Strategic Income Fund	250,000	6.35%	15/8/2029	247,934	0.01%
Arizona Public Service Co.	165,000	2.95%	15/9/2027	153,637	0.01%
Arizona Public Service Co.	100,000	2.60%	15/8/2029	88,491	0.00%
Arizona Public Service Co.	75,000	2.20%	15/12/2031	60,473	0.00%
Arizona Public Service Co.	125,000	6.35%	15/12/2032	131,209	0.00%
Arizona Public Service Co.	180,000	5.55%	1/8/2033	178,551	0.01%
Arizona Public Service Co.	100,000	5.70%	15/8/2034	99,824	0.00%
Arizona Public Service Co.	55,000	5.05%	1/9/2041	50,380	0.00%
Arizona Public Service Co.	190,000	4.50%	1/4/2042	159,311	0.01%
Arizona Public Service Co.	150,000	4.35%	15/11/2045	121,946	0.00%
Arizona Public Service Co.	115,000	3.75%	15/5/2046	84,662	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Arizona Public Service Co.	100,000	4.20%	15/8/2048	77,686	0.00%
Arizona Public Service Co.	125,000	4.25%	1/3/2049	97,582	0.00%
Arizona Public Service Co.	110,000	3.50%	1/12/2049	74,633	0.00%
Arizona Public Service Co.	225,000	3.35%	15/5/2050	149,916	0.01%
Arizona Public Service Co.	100,000	2.65%	15/9/2050	57,646	0.00%
Army Hawaii Family Housing Trust Certificates	89,246	5.52%	15/6/2050	87,607	0.00%
Arrow Electronics, Inc.	125,000	3.88%	12/1/2028	118,346	0.00%
Arrow Electronics, Inc.	159,000	2.95%	15/2/2032	132,838	0.00%
Arrow Electronics, Inc.	160,000	5.88%	10/4/2034	158,367	0.01%
Arthur J Gallagher & Co.	165,000	2.40%	9/11/2031	134,627	0.00%
Arthur J Gallagher & Co.	95,000	5.50%	2/3/2033	95,258	0.00%
Arthur J Gallagher & Co.	325,000	6.50%	15/2/2034	343,852	0.01%
Arthur J Gallagher & Co.	410,000	3.50%	20/5/2051	282,813	0.01%
Arthur J Gallagher & Co.	190,000	3.05%	9/3/2052	116,380	0.00%
Arthur J Gallagher & Co.	225,000	5.75%	2/3/2053	218,622	0.01%
Arthur J Gallagher & Co.	150,000	6.75%	15/2/2054	165,108	0.01%
Arthur J Gallagher & Co.	100,000	5.75%	15/7/2054	97,108	0.00%
Ascension Health	231,000	2.53%	15/11/2029	204,801	0.01%
Ascension Health	275,000	3.11%	15/11/2039	212,771	0.01%
Ascension Health	400,000	3.95%	15/11/2046	333,687	0.01%
Ascension Health	300,000	4.85%	15/11/2053	285,497	0.01%
Ashtead Capital, Inc.	200,000	5.50%	11/8/2032	195,379	0.01%
Ashtead Capital, Inc.	375,000	5.55%	30/5/2033	365,409	0.01%
Ashtead Capital, Inc.	150,000	5.80%	15/4/2034	148,932	0.01%
Assurant, Inc.	285,000	4.90%	27/3/2028	280,564	0.01%
Assurant, Inc.	150,000	3.70%	22/2/2030	135,653	0.00%
Assurant, Inc.	50,000	2.65%	15/1/2032	41,132	0.00%
Assured Guaranty Municipal Holdings, Inc.	75,000	6.40%	15/12/2036	66,351	0.00%
Assured Guaranty US Holdings, Inc.	170,000	3.15%	15/6/2031	147,419	0.01%
Assured Guaranty US Holdings, Inc.	120,000	3.60%	15/9/2051	83,167	0.00%
Astrazeneca Finance LLC	350,000	4.88%	3/3/2028	349,448	0.01%
Astrazeneca Finance LLC	175,000	4.90%	3/3/2030	175,682	0.01%
AT&T, Inc.	230,000	3.88%	15/1/2026	224,544	0.01%
AT&T, Inc.	350,000	5.54%	20/2/2026	350,027	0.01%
AT&T, Inc.	720,000	1.70%	25/3/2026	675,863	0.02%
AT&T, Inc.	120,000	2.95%	15/7/2026	114,456	0.00%
AT&T, Inc.	220,000	3.80%	15/2/2027	212,571	0.01%
AT&T, Inc.	510,000	4.25%	1/3/2027	498,252	0.02%
AT&T, Inc.	725,000	2.30%	1/6/2027	670,743	0.02%
AT&T, Inc.	680,000	1.65%	1/2/2028	603,920	0.02%
AT&T, Inc.	543,000	4.10%	15/2/2028	524,128	0.02%
AT&T, Inc.	875,000	4.35%	1/3/2029	848,103	0.03%
AT&T, Inc.	930,000	4.30%	15/2/2030	890,985	0.03%
AT&T, Inc.	855,000	2.75%	1/6/2031	732,262	0.03%
AT&T, Inc.	1,065,000	2.25%	1/2/2032	864,306	0.03%
AT&T, Inc.	961,000	2.55%	1/12/2033	763,865	0.03%
AT&T, Inc.	960,000	5.40%	15/2/2034	960,031	0.03%
AT&T, Inc.	675,000	4.50%	15/5/2035	621,520	0.02%
AT&T, Inc.	325,000	5.25%	1/3/2037	315,560	0.01%
AT&T, Inc.	199,000	4.90%	15/8/2037	185,714	0.01%
AT&T, Inc.	310,000	6.30%	15/1/2038	328,140	0.01%
AT&T, Inc.	125,000	6.55%	15/2/2039	133,925	0.00%
AT&T, Inc.	575,000	4.85%	1/3/2039	526,744	0.02%
AT&T, Inc.	275,000	6.00%	15/8/2040	280,825	0.01%
AT&T, Inc.	250,000	5.35%	1/9/2040	239,159	0.01%
AT&T, Inc.	180,000	6.38%	1/3/2041	188,990	0.01%
AT&T, Inc.	1,080,000	3.50%	1/6/2041	826,212	0.03%
AT&T, Inc.	100,000	5.55%	15/8/2041	97,281	0.00%
AT&T, Inc.	50,000	5.15%	15/3/2042	46,373	0.00%
AT&T, Inc.	375,000	4.30%	15/12/2042	311,936	0.01%
AT&T, Inc.	180,000	4.65%	1/6/2044	153,703	0.01%
AT&T, Inc.	125,000	4.80%	15/6/2044	108,555	0.00%
AT&T, Inc.	345,000	4.35%	15/6/2045	285,702	0.01%
AT&T, Inc.	130,000	4.85%	15/7/2045	114,692	0.00%
AT&T, Inc.	565,000	4.75%	15/5/2046	489,100	0.02%
AT&T, Inc.	225,000	5.15%	15/11/2046	208,911	0.01%
AT&T, Inc.	260,000	5.65%	15/2/2047	259,369	0.01%
AT&T, Inc.	185,000	5.45%	1/3/2047	178,839	0.01%
AT&T, Inc.	497,000	4.50%	9/3/2048	409,805	0.01%
AT&T, Inc.	440,000	4.55%	9/3/2049	364,640	0.01%
AT&T, Inc.	125,000	5.15%	15/2/2050	113,395	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	1,265,000	3.65%	1/6/2051	893,313	0.03%
AT&T, Inc.	580,000	3.30%	1/2/2052	385,135	0.01%
AT&T, Inc.	2,445,000	3.50%	15/9/2053	1,659,493	0.06%
AT&T, Inc.	2,427,000	3.55%	15/9/2055	1,635,302	0.06%
AT&T, Inc.	225,000	5.70%	1/3/2057	218,624	0.01%
AT&T, Inc.	1,896,000	3.80%	1/12/2057	1,323,910	0.05%
AT&T, Inc.	2,178,000	3.65%	15/9/2059	1,461,799	0.05%
AT&T, Inc.	550,000	3.85%	1/6/2060	383,772	0.01%
AT&T, Inc.	140,000	3.50%	1/2/2061	92,092	0.00%
Athene Global Funding	185,000	2.55%	29/6/2025	179,318	0.01%
Athene Global Funding	210,000	1.45%	8/1/2026	197,207	0.01%
Athene Global Funding	50,000	5.68%	23/2/2026	50,123	0.00%
Athene Global Funding	290,000	5.62%	8/5/2026	290,191	0.01%
Athene Global Funding	240,000	1.61%	29/6/2026	222,212	0.01%
Athene Global Funding	476,000	1.73%	2/10/2026	436,975	0.02%
Athene Global Funding	125,000	2.95%	12/11/2026	117,650	0.00%
Athene Global Funding	150,000	5.34%	15/1/2027	149,805	0.01%
Athene Global Funding	330,000	5.52%	25/3/2027	330,498	0.01%
Athene Global Funding	366,000	2.50%	24/3/2028	328,365	0.01%
Athene Global Funding	543,000	1.99%	19/8/2028	472,971	0.02%
Athene Global Funding	50,000	2.72%	7/1/2029	44,383	0.00%
Athene Global Funding	375,000	5.58%	9/1/2029	376,460	0.01%
Athene Global Funding	160,000	2.55%	19/11/2030	133,480	0.00%
Athene Global Funding	120,000	2.67%	7/6/2031	99,138	0.00%
Athene Global Funding	125,000	2.65%	4/10/2031	102,659	0.00%
Athene Holding Ltd.	535,000	4.13%	12/1/2028	515,781	0.02%
Athene Holding Ltd.	365,000	6.15%	3/4/2030	377,325	0.01%
Athene Holding Ltd.	150,000	3.50%	15/1/2031	132,789	0.00%
Athene Holding Ltd.	350,000	5.88%	15/1/2034	346,304	0.01%
Athene Holding Ltd.	270,000	3.95%	25/5/2051	193,436	0.01%
Athene Holding Ltd.	220,000	3.45%	15/5/2052	140,600	0.01%
Athene Holding Ltd.	395,000	6.25%	1/4/2054	395,179	0.01%
Atlantic City Electric Co.	150,000	4.00%	15/10/2028	143,708	0.01%
Atlantic City Electric Co.	100,000	2.30%	15/3/2031	83,741	0.00%
Atlassian Corp.	160,000	5.25%	15/5/2029	159,974	0.01%
Atlassian Corp.	260,000	5.50%	15/5/2034	257,551	0.01%
Atmos Energy Corp.	295,000	2.63%	15/9/2029	263,247	0.01%
Atmos Energy Corp.	85,000	1.50%	15/1/2031	68,140	0.00%
Atmos Energy Corp.	100,000	5.45%	15/10/2032	101,279	0.00%
Atmos Energy Corp.	225,000	5.90%	15/11/2033	234,998	0.01%
Atmos Energy Corp.	110,000	5.50%	15/6/2041	109,361	0.00%
Atmos Energy Corp.	141,000	4.15%	15/1/2043	117,888	0.00%
Atmos Energy Corp.	230,000	4.13%	15/10/2044	189,969	0.01%
Atmos Energy Corp.	160,000	4.30%	1/10/2048	131,535	0.00%
Atmos Energy Corp.	230,000	4.13%	15/3/2049	181,176	0.01%
Atmos Energy Corp.	115,000	3.38%	15/9/2049	79,589	0.00%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	117,565	0.00%
Atmos Energy Corp.	280,000	5.75%	15/10/2052	283,531	0.01%
Atmos Energy Corp.	175,000	6.20%	15/11/2053	188,638	0.01%
Autodesk, Inc.	225,000	3.50%	15/6/2027	215,494	0.01%
Autodesk, Inc.	135,000	2.85%	15/1/2030	120,335	0.00%
Autodesk, Inc.	347,000	2.40%	15/12/2031	287,739	0.01%
Automatic Data Processing, Inc.	567,000	3.38%	15/9/2025	554,919	0.02%
Automatic Data Processing, Inc.	345,000	1.70%	15/5/2028	307,953	0.01%
Automatic Data Processing, Inc.	464,000	1.25%	1/9/2030	375,518	0.01%
AutoNation, Inc.	226,000	4.50%	1/10/2025	222,359	0.01%
AutoNation, Inc.	230,000	3.80%	15/11/2027	216,525	0.01%
AutoNation, Inc.	150,000	1.95%	1/8/2028	130,016	0.00%
AutoNation, Inc.	325,000	4.75%	1/6/2030	310,751	0.01%
AutoNation, Inc.	100,000	2.40%	1/8/2031	80,409	0.00%
AutoNation, Inc.	280,000	3.85%	1/3/2032	249,013	0.01%
AutoZone, Inc.	105,000	3.13%	21/4/2026	100,899	0.00%
AutoZone, Inc.	136,000	5.05%	15/7/2026	135,527	0.00%
AutoZone, Inc.	130,000	3.75%	1/6/2027	125,009	0.00%
AutoZone, Inc.	130,000	4.50%	1/2/2028	127,065	0.00%
AutoZone, Inc.	150,000	6.25%	1/11/2028	156,464	0.01%
AutoZone, Inc.	85,000	3.75%	18/4/2029	80,035	0.00%
AutoZone, Inc.	175,000	5.10%	15/7/2029	174,234	0.01%
AutoZone, Inc.	375,000	4.00%	15/4/2030	352,652	0.01%
AutoZone, Inc.	75,000	1.65%	15/1/2031	60,152	0.00%
AutoZone, Inc.	375,000	4.75%	1/8/2032	360,272	0.01%

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AutoZone, Inc.	150,000	4.75%	1/2/2033	143,191	0.01%
AutoZone, Inc.	140,000	5.20%	1/8/2033	137,853	0.00%
AutoZone, Inc.	225,000	6.55%	1/11/2033	241,586	0.01%
AutoZone, Inc.	200,000	5.40%	15/7/2034	197,803	0.01%
AvalonBay Communities, Inc.	212,000	2.95%	11/5/2026	203,420	0.01%
AvalonBay Communities, Inc.	119,000	3.20%	15/1/2028	111,855	0.00%
AvalonBay Communities, Inc.	125,000	1.90%	1/12/2028	109,999	0.00%
AvalonBay Communities, Inc.	205,000	3.30%	1/6/2029	189,116	0.01%
AvalonBay Communities, Inc.	225,000	2.30%	1/3/2030	194,397	0.01%
AvalonBay Communities, Inc.	175,000	2.45%	15/1/2031	148,793	0.01%
AvalonBay Communities, Inc.	275,000	2.05%	15/1/2032	224,963	0.01%
AvalonBay Communities, Inc.	175,000	5.00%	15/2/2033	170,740	0.01%
AvalonBay Communities, Inc.	280,000	5.30%	7/12/2033	278,006	0.01%
AvalonBay Communities, Inc.	135,000	5.35%	1/6/2034	135,018	0.00%
AvalonBay Communities, Inc.	35,000	3.90%	15/10/2046	27,278	0.00%
AvalonBay Communities, Inc.	75,000	4.15%	1/7/2047	60,565	0.00%
AvalonBay Communities, Inc.	190,000	4.35%	15/4/2048	157,690	0.01%
Avangrid, Inc.	228,000	3.80%	1/6/2029	212,083	0.01%
Avery Dennison Corp.	275,000	4.88%	6/12/2028	270,947	0.01%
Avery Dennison Corp.	130,000	2.65%	30/4/2030	113,049	0.00%
Avery Dennison Corp.	160,000	2.25%	15/2/2032	129,654	0.00%
Avery Dennison Corp.	75,000	5.75%	15/3/2033	76,755	0.00%
Aviation Capital Group LLC	174,000	4.13%	1/8/2025	170,796	0.01%
Aviation Capital Group LLC	63,000	4.88%	1/10/2025	62,160	0.00%
Aviation Capital Group LLC	280,000	1.95%	30/1/2026	263,482	0.01%
Aviation Capital Group LLC	285,000	1.95%	20/9/2026	262,608	0.01%
Aviation Capital Group LLC	390,000	3.50%	1/11/2027	364,991	0.01%
Aviation Capital Group LLC	100,000	6.25%	15/4/2028	101,999	0.00%
Aviation Capital Group LLC	125,000	6.75%	25/10/2028	130,271	0.00%
Aviation Capital Group LLC	170,000	5.38%	15/7/2029	167,905	0.01%
Aviation Capital Group LLC	105,000	6.38%	15/7/2030	108,552	0.00%
Avista Corp.	130,000	4.35%	1/6/2048	107,446	0.00%
Avista Corp.	260,000	4.00%	1/4/2052	194,971	0.01%
Avnet, Inc.	189,000	4.63%	15/4/2026	185,556	0.01%
Avnet, Inc.	125,000	6.25%	15/3/2028	128,162	0.00%
Avnet, Inc.	70,000	3.00%	15/5/2031	58,656	0.00%
Avnet, Inc.	130,000	5.50%	1/6/2032	125,712	0.00%
AXIS Specialty Finance LLC	25,000	3.90%	15/7/2029	23,360	0.00%
AXIS Specialty Finance LLC	65,000	4.90%	15/1/2040	59,599	0.00%
AXIS Specialty Finance plc	220,000	4.00%	6/12/2027	210,954	0.01%
Bacardi Ltd.	370,000	2.75%	15/7/2026	349,592	0.01%
Bacardi Ltd.	100,000	4.70%	15/5/2028	97,234	0.00%
Bacardi Ltd.	105,000	5.15%	15/5/2038	96,993	0.00%
Bacardi Ltd.	100,000	5.30%	15/5/2048	90,193	0.00%
Bacardi Ltd./Bacardi-Martini BV	230,000	5.25%	15/1/2029	227,751	0.01%
Bacardi Ltd./Bacardi-Martini BV	175,000	5.40%	15/6/2033	170,693	0.01%
Bacardi Ltd./Bacardi-Martini BV	175,000	5.90%	15/6/2043	170,896	0.01%
Bain Capital Specialty Finance, Inc.	100,000	2.95%	10/3/2026	94,070	0.00%
Bain Capital Specialty Finance, Inc.	50,000	2.55%	13/10/2026	45,852	0.00%
Baker Hughes Holdings LLC	315,000	5.13%	15/9/2040	299,552	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	292,000	2.06%	15/12/2026	271,003	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	585,000	3.34%	15/12/2027	553,507	0.02%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	157,000	3.14%	7/11/2029	142,876	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	330,000	4.49%	1/5/2030	320,840	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	375,000	4.08%	15/12/2047	299,932	0.01%
Baltimore Gas & Electric Co.	120,000	2.40%	15/8/2026	113,310	0.00%
Baltimore Gas & Electric Co.	155,000	2.25%	15/6/2031	129,123	0.00%
Baltimore Gas & Electric Co.	125,000	5.30%	1/6/2034	124,232	0.00%
Baltimore Gas & Electric Co.	155,000	6.35%	1/10/2036	164,353	0.01%
Baltimore Gas & Electric Co.	175,000	3.50%	15/8/2046	126,247	0.00%
Baltimore Gas & Electric Co.	137,000	3.75%	15/8/2047	102,378	0.00%
Baltimore Gas & Electric Co.	105,000	4.25%	15/9/2048	84,453	0.00%
Baltimore Gas & Electric Co.	65,000	3.20%	15/9/2049	43,224	0.00%
Baltimore Gas & Electric Co.	160,000	2.90%	15/6/2050	100,460	0.00%
Baltimore Gas & Electric Co.	210,000	4.55%	1/6/2052	175,323	0.01%
Baltimore Gas & Electric Co.	155,000	5.40%	1/6/2053	148,198	0.01%
Baltimore Gas & Electric Co.	250,000	5.65%	1/6/2054	247,073	0.01%
Bank of America Corp.	680,000	3.88%	1/8/2025	669,511	0.02%
Bank of America Corp.	730,000	4.45%	3/3/2026	717,630	0.03%
Bank of America Corp.	1,261,000	3.50%	19/4/2026	1,222,951	0.04%
Bank of America Corp.	1,025,000	1.32%	19/6/2026	982,678	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	540,000	4.83%	22/7/2026	534,736	0.02%
Bank of America Corp.	1,150,000	4.25%	22/10/2026	1,120,904	0.04%
Bank of America Corp.	950,000	1.20%	24/10/2026	896,364	0.03%
Bank of America Corp.	915,000	5.08%	20/1/2027	909,237	0.03%
Bank of America Corp.	860,000	1.66%	11/3/2027	806,365	0.03%
Bank of America Corp.	818,000	3.56%	23/4/2027	791,070	0.03%
Bank of America Corp.	2,406,000	1.73%	22/7/2027	2,229,485	0.08%
Bank of America Corp.	575,000	5.93%	15/9/2027	580,915	0.02%
Bank of America Corp.	1,370,000	3.25%	21/10/2027	1,295,986	0.05%
Bank of America Corp.	1,035,000	4.18%	25/11/2027	999,066	0.04%
Bank of America Corp.	770,000	3.82%	20/1/2028	742,375	0.03%
Bank of America Corp.	1,135,000	2.55%	4/2/2028	1,059,250	0.04%
Bank of America Corp.	555,000	3.71%	24/4/2028	531,666	0.02%
Bank of America Corp.	394,000	4.38%	27/4/2028	384,553	0.01%
Bank of America Corp.	570,000	3.59%	21/7/2028	542,469	0.02%
Bank of America Corp.	1,240,000	4.95%	22/7/2028	1,229,841	0.04%
Bank of America Corp.	580,000	6.20%	10/11/2028	597,052	0.02%
Bank of America Corp.	2,009,000	3.42%	20/12/2028	1,888,674	0.07%
Bank of America Corp.	600,000	3.97%	5/3/2029	573,593	0.02%
Bank of America Corp.	1,070,000	5.20%	25/4/2029	1,068,108	0.04%
Bank of America Corp.	1,020,000	2.09%	14/6/2029	905,049	0.03%
Bank of America Corp.	760,000	4.27%	23/7/2029	732,126	0.03%
Bank of America Corp.	900,000	5.82%	15/9/2029	918,731	0.03%
Bank of America Corp.	650,000	3.97%	7/2/2030	615,594	0.02%
Bank of America Corp.	600,000	3.19%	23/7/2030	544,538	0.02%
Bank of America Corp.	875,000	2.88%	22/10/2030	778,974	0.03%
Bank of America Corp.	1,130,000	2.50%	13/2/2031	976,407	0.04%
Bank of America Corp.	745,000	2.59%	29/4/2031	643,913	0.02%
Bank of America Corp.	705,000	1.90%	23/7/2031	580,315	0.02%
Bank of America Corp.	800,000	1.92%	24/10/2031	653,795	0.02%
Bank of America Corp.	510,000	2.65%	11/3/2032	431,719	0.02%
Bank of America Corp.	1,385,000	2.69%	22/4/2032	1,171,176	0.04%
Bank of America Corp.	1,090,000	2.30%	21/7/2032	892,658	0.03%
Bank of America Corp.	910,000	2.57%	20/10/2032	754,794	0.03%
Bank of America Corp.	1,260,000	2.97%	4/2/2033	1,066,660	0.04%
Bank of America Corp.	1,358,000	4.57%	27/4/2033	1,280,841	0.05%
Bank of America Corp.	1,585,000	5.02%	22/7/2033	1,548,499	0.06%
Bank of America Corp.	1,525,000	5.29%	25/4/2034	1,509,071	0.05%
Bank of America Corp.	1,325,000	5.87%	15/9/2034	1,362,713	0.05%
Bank of America Corp.	1,650,000	5.47%	23/1/2035	1,647,897	0.06%
Bank of America Corp.	1,020,000	2.48%	21/9/2036	814,453	0.03%
Bank of America Corp.	870,000	6.11%	29/1/2037	904,053	0.03%
Bank of America Corp.	300,000	3.85%	8/3/2037	263,778	0.01%
Bank of America Corp.	830,000	4.24%	24/4/2038	734,065	0.03%
Bank of America Corp.	625,000	7.75%	14/5/2038	741,930	0.03%
Bank of America Corp.	475,000	4.08%	23/4/2040	403,374	0.01%
Bank of America Corp.	1,725,000	2.68%	19/6/2041	1,206,036	0.04%
Bank of America Corp.	654,000	5.88%	7/2/2042	680,253	0.02%
Bank of America Corp.	1,110,000	3.31%	22/4/2042	834,447	0.03%
Bank of America Corp.	795,000	5.00%	21/1/2044	749,690	0.03%
Bank of America Corp.	415,000	4.88%	1/4/2044	381,794	0.01%
Bank of America Corp.	150,000	4.75%	21/4/2045	133,448	0.00%
Bank of America Corp.	990,000	4.44%	20/1/2048	844,154	0.03%
Bank of America Corp.	460,000	3.95%	23/1/2049	362,043	0.01%
Bank of America Corp.	965,000	4.33%	15/3/2050	805,731	0.03%
Bank of America Corp.	1,805,000	4.08%	20/3/2051	1,441,804	0.05%
Bank of America Corp.	700,000	2.83%	24/10/2051	441,178	0.02%
Bank of America Corp.	525,000	3.48%	13/3/2052	376,462	0.01%
Bank of America Corp.	895,000	2.97%	21/7/2052	583,755	0.02%
Bank of America NA	695,000	5.65%	18/8/2025	697,149	0.03%
Bank of America NA	670,000	5.53%	18/8/2026	674,592	0.02%
Bank of America NA	400,000	6.00%	15/10/2036	420,310	0.02%
Bank of New York Mellon	150,000	5.15%	22/5/2026	149,768	0.01%
Bank of New York Mellon Corp.	159,000	0.75%	28/1/2026	148,346	0.01%
Bank of New York Mellon Corp.	260,000	2.80%	4/5/2026	249,479	0.01%
Bank of New York Mellon Corp.	480,000	4.41%	24/7/2026	474,536	0.02%
Bank of New York Mellon Corp.	230,000	2.45%	17/8/2026	217,935	0.01%
Bank of New York Mellon Corp.	125,000	1.05%	15/10/2026	114,132	0.00%
Bank of New York Mellon Corp.	290,000	2.05%	26/1/2027	269,924	0.01%
Bank of New York Mellon Corp.	410,000	4.95%	26/4/2027	407,486	0.01%
Bank of New York Mellon Corp.	245,000	3.25%	16/5/2027	233,937	0.01%

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Bank of New York Mellon Corp.	325,000	3.40%	29/1/2028	308,436	0.01%
Bank of New York Mellon Corp.	318,000	3.44%	7/2/2028	304,164	0.01%
Bank of New York Mellon Corp.	500,000	3.85%	28/4/2028	481,925	0.02%
Bank of New York Mellon Corp.	255,000	3.99%	13/6/2028	246,672	0.01%
Bank of New York Mellon Corp.	730,000	1.65%	14/7/2028	644,310	0.02%
Bank of New York Mellon Corp.	550,000	5.80%	25/10/2028	560,475	0.02%
Bank of New York Mellon Corp.	165,000	3.00%	30/10/2028	151,414	0.01%
Bank of New York Mellon Corp.	510,000	1.90%	25/1/2029	449,576	0.02%
Bank of New York Mellon Corp.	150,000	4.54%	1/2/2029	147,036	0.01%
Bank of New York Mellon Corp.	307,000	3.30%	23/8/2029	280,696	0.01%
Bank of New York Mellon Corp.	360,000	6.32%	25/10/2029	376,219	0.01%
Bank of New York Mellon Corp.	345,000	4.98%	14/3/2030	342,825	0.01%
Bank of New York Mellon Corp.	155,000	4.60%	26/7/2030	151,424	0.01%
Bank of New York Mellon Corp.	185,000	1.65%	28/1/2031	149,914	0.01%
Bank of New York Mellon Corp.	182,000	1.80%	28/7/2031	147,050	0.01%
Bank of New York Mellon Corp.	190,000	2.50%	26/1/2032	158,969	0.01%
Bank of New York Mellon Corp.	135,000	4.29%	13/6/2033	126,061	0.00%
Bank of New York Mellon Corp.	150,000	5.83%	25/10/2033	155,478	0.01%
Bank of New York Mellon Corp.	180,000	4.71%	1/2/2034	172,203	0.01%
Bank of New York Mellon Corp.	115,000	4.97%	26/4/2034	112,050	0.00%
Bank of New York Mellon Corp.	300,000	6.47%	25/10/2034	323,516	0.01%
Bank of New York Mellon Corp.	320,000	5.19%	14/3/2035	315,888	0.01%
Bank of Nova Scotia	425,000	4.75%	2/2/2026	420,671	0.02%
Bank OZK	75,000	2.75%	1/10/2031	59,875	0.00%
BankUnited, Inc.	360,000	4.88%	17/11/2025	353,434	0.01%
BankUnited, Inc.	175,000	5.13%	11/6/2030	157,487	0.01%
Banner Health	120,000	2.34%	1/1/2030	104,128	0.00%
Banner Health	100,000	2.91%	1/1/2042	72,245	0.00%
Banner Health	90,000	3.18%	1/1/2050	62,988	0.00%
Banner Health	75,000	2.91%	1/1/2051	49,923	0.00%
Baptist Health South Florida Obligated Group	45,000	3.12%	15/11/2071	26,562	0.00%
Baptist Healthcare System Obligated Group	300,000	3.54%	15/8/2050	219,797	0.01%
Barings BDC, Inc.	190,000	3.30%	23/11/2026	175,503	0.01%
Basin Electric Power Cooperative	130,000	4.75%	26/4/2047	111,306	0.00%
BAT Capital Corp.	525,000	4.74%	16/3/2032	498,009	0.02%
Baxalta, Inc.	413,000	4.00%	23/6/2025	406,925	0.01%
Baxalta, Inc.	115,000	5.25%	23/6/2045	108,090	0.00%
Baxter International, Inc.	155,000	2.60%	15/8/2026	146,432	0.01%
Baxter International, Inc.	530,000	1.92%	1/2/2027	485,698	0.02%
Baxter International, Inc.	655,000	2.27%	1/12/2028	577,027	0.02%
Baxter International, Inc.	225,000	3.95%	1/4/2030	209,918	0.01%
Baxter International, Inc.	240,000	1.73%	1/4/2031	190,387	0.01%
Baxter International, Inc.	515,000	2.54%	1/2/2032	422,436	0.02%
Baxter International, Inc.	100,000	3.50%	15/8/2046	70,111	0.00%
Baxter International, Inc.	555,000	3.13%	1/12/2051	348,767	0.01%
BayCare Health System, Inc.	150,000	3.83%	15/11/2050	119,078	0.00%
Bayer Corp.	80,000	6.65%	15/2/2028	82,649	0.00%
Bayer US Finance II LLC	25,000	4.40%	15/7/2044	19,050	0.00%
Bayer US Finance LLC	330,000	6.13%	21/11/2026	333,441	0.01%
Bayer US Finance LLC	300,000	6.25%	21/1/2029	306,263	0.01%
Bayer US Finance LLC	350,000	6.38%	21/11/2030	358,640	0.01%
Bayer US Finance LLC	580,000	6.50%	21/11/2033	591,534	0.02%
Bayer US Finance LLC	300,000	6.88%	21/11/2053	308,058	0.01%
Baylor Scott & White Holdings	100,000	1.78%	15/11/2030	82,504	0.00%
Baylor Scott & White Holdings	135,000	4.19%	15/11/2045	115,989	0.00%
Baylor Scott & White Holdings	100,000	3.97%	15/11/2046	82,532	0.00%
Baylor Scott & White Holdings	240,000	2.84%	15/11/2050	157,095	0.01%
Bayport Polymers LLC	75,000	5.14%	14/4/2032	69,728	0.00%
Becton Dickinson & Co.	545,000	3.70%	6/6/2027	524,525	0.02%
Becton Dickinson & Co.	400,000	4.69%	13/2/2028	394,232	0.01%
Becton Dickinson & Co.	200,000	4.87%	8/2/2029	198,476	0.01%
Becton Dickinson & Co.	225,000	5.08%	7/6/2029	224,791	0.01%
Becton Dickinson & Co.	345,000	2.82%	20/5/2030	304,865	0.01%
Becton Dickinson & Co.	380,000	1.96%	11/2/2031	311,404	0.01%
Becton Dickinson & Co.	100,000	4.30%	22/8/2032	93,733	0.00%
Becton Dickinson & Co.	175,000	5.11%	8/2/2034	172,159	0.01%
Becton Dickinson & Co.	276,000	4.69%	15/12/2044	242,897	0.01%
Becton Dickinson & Co.	440,000	4.67%	6/6/2047	383,736	0.01%
Becton Dickinson & Co.	118,000	3.79%	20/5/2050	89,168	0.00%
Belrose Funding Trust	343,000	2.33%	15/8/2030	279,482	0.01%
Berkshire Hathaway Energy Co.	140,000	3.25%	15/4/2028	131,388	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berkshire Hathaway Energy Co.	347,000	3.70%	15/7/2030	322,795	0.01%
Berkshire Hathaway Energy Co.	200,000	1.65%	15/5/2031	159,143	0.01%
Berkshire Hathaway Energy Co.	573,000	6.13%	1/4/2036	600,509	0.02%
Berkshire Hathaway Energy Co.	185,000	5.95%	15/5/2037	191,258	0.01%
Berkshire Hathaway Energy Co.	320,000	5.15%	15/11/2043	301,133	0.01%
Berkshire Hathaway Energy Co.	275,000	4.50%	1/2/2045	239,481	0.01%
Berkshire Hathaway Energy Co.	260,000	3.80%	15/7/2048	191,433	0.01%
Berkshire Hathaway Energy Co.	280,000	4.45%	15/1/2049	228,973	0.01%
Berkshire Hathaway Energy Co.	195,000	4.25%	15/10/2050	152,967	0.01%
Berkshire Hathaway Energy Co.	540,000	2.85%	15/5/2051	329,860	0.01%
Berkshire Hathaway Energy Co.	280,000	4.60%	1/5/2053	232,574	0.01%
Berkshire Hathaway Finance Corp.	410,000	2.30%	15/3/2027	384,240	0.01%
Berkshire Hathaway Finance Corp.	155,000	1.85%	12/3/2030	132,446	0.00%
Berkshire Hathaway Finance Corp.	316,000	1.45%	15/10/2030	259,715	0.01%
Berkshire Hathaway Finance Corp.	235,000	2.88%	15/3/2032	205,629	0.01%
Berkshire Hathaway Finance Corp.	225,000	5.75%	15/1/2040	239,090	0.01%
Berkshire Hathaway Finance Corp.	200,000	4.40%	15/5/2042	181,344	0.01%
Berkshire Hathaway Finance Corp.	250,000	4.30%	15/5/2043	218,743	0.01%
Berkshire Hathaway Finance Corp.	750,000	4.20%	15/8/2048	629,616	0.02%
Berkshire Hathaway Finance Corp.	670,000	4.25%	15/1/2049	572,503	0.02%
Berkshire Hathaway Finance Corp.	535,000	2.85%	15/10/2050	344,201	0.01%
Berkshire Hathaway Finance Corp.	380,000	2.50%	15/1/2051	228,197	0.01%
Berkshire Hathaway Finance Corp.	750,000	3.85%	15/3/2052	580,341	0.02%
Berkshire Hathaway, Inc.	535,000	3.13%	15/3/2026	518,097	0.02%
Berkshire Hathaway, Inc.	335,000	4.50%	11/2/2043	310,116	0.01%
Berry Global, Inc.	660,000	1.57%	15/1/2026	620,247	0.02%
Berry Global, Inc.	219,000	4.88%	15/7/2026	214,991	0.01%
Berry Global, Inc.	225,000	1.65%	15/1/2027	204,834	0.01%
Berry Global, Inc.	195,000	5.50%	15/4/2028	194,717	0.01%
Berry Global, Inc.	260,000	5.80%	15/6/2031	260,041	0.01%
Berry Global, Inc.	275,000	5.65%	15/1/2034	269,628	0.01%
Best Buy Co., Inc.	240,000	4.45%	1/10/2028	233,896	0.01%
Best Buy Co., Inc.	180,000	1.95%	1/10/2030	149,166	0.01%
Beth Israel Lahey Health, Inc.	110,000	3.08%	1/7/2051	70,271	0.00%
BGC Group, Inc.	90,000	8.00%	25/5/2028	94,901	0.00%
Biogen, Inc.	555,000	4.05%	15/9/2025	545,288	0.02%
Biogen, Inc.	575,000	2.25%	1/5/2030	489,309	0.02%
Biogen, Inc.	590,000	5.20%	15/9/2045	539,058	0.02%
Biogen, Inc.	605,000	3.15%	1/5/2050	389,957	0.01%
Bio-Rad Laboratories, Inc.	350,000	3.70%	15/3/2032	309,630	0.01%
Black Hills Corp.	332,000	3.95%	15/1/2026	323,873	0.01%
Black Hills Corp.	182,000	3.15%	15/1/2027	172,433	0.01%
Black Hills Corp.	117,000	5.95%	15/3/2028	119,555	0.00%
Black Hills Corp.	196,000	3.05%	15/10/2029	174,341	0.01%
Black Hills Corp.	100,000	2.50%	15/6/2030	84,241	0.00%
Black Hills Corp.	125,000	4.35%	1/5/2033	112,305	0.00%
Black Hills Corp.	300,000	6.00%	15/1/2035	301,882	0.01%
Black Hills Corp.	60,000	4.20%	15/9/2046	46,571	0.00%
Black Hills Corp.	90,000	3.88%	15/10/2049	64,280	0.00%
BlackRock Funding, Inc.	345,000	4.70%	14/3/2029	343,374	0.01%
BlackRock Funding, Inc.	370,000	5.00%	14/3/2034	367,240	0.01%
BlackRock Funding, Inc.	497,000	5.25%	14/3/2054	480,170	0.02%
BlackRock TCP Capital Corp.	207,000	2.85%	9/2/2026	195,399	0.01%
BlackRock TCP Capital Corp.	100,000	6.95%	30/5/2029	97,630	0.00%
BlackRock, Inc.	252,000	3.20%	15/3/2027	242,039	0.01%
BlackRock, Inc.	465,000	3.25%	30/4/2029	433,480	0.02%
BlackRock, Inc.	90,000	2.40%	30/4/2030	78,563	0.00%
BlackRock, Inc.	480,000	1.90%	28/1/2031	397,934	0.01%
BlackRock, Inc.	350,000	2.10%	25/2/2032	285,105	0.01%
BlackRock, Inc.	290,000	4.75%	25/5/2033	284,192	0.01%
Blackstone Holdings Finance Co. LLC	200,000	3.15%	2/10/2027	187,487	0.01%
Blackstone Holdings Finance Co. LLC	150,000	5.90%	3/11/2027	153,028	0.01%
Blackstone Holdings Finance Co. LLC	100,000	1.63%	5/8/2028	87,445	0.00%
Blackstone Holdings Finance Co. LLC	160,000	2.50%	10/1/2030	139,867	0.01%
Blackstone Holdings Finance Co. LLC	119,000	1.60%	30/3/2031	93,695	0.00%
Blackstone Holdings Finance Co. LLC	265,000	2.00%	30/1/2032	208,852	0.01%
Blackstone Holdings Finance Co. LLC	205,000	2.55%	30/3/2032	169,948	0.01%
Blackstone Holdings Finance Co. LLC	300,000	6.20%	22/4/2033	315,307	0.01%
Blackstone Holdings Finance Co. LLC	214,000	5.00%	15/6/2044	195,718	0.01%
Blackstone Holdings Finance Co. LLC	117,000	4.45%	15/7/2045	97,050	0.00%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	38,348	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	235,000	3.50%	10/9/2049	164,747	0.01%
Blackstone Holdings Finance Co. LLC	155,000	2.80%	30/9/2050	92,366	0.00%
Blackstone Holdings Finance Co. LLC	260,000	2.85%	5/8/2051	158,645	0.01%
Blackstone Holdings Finance Co. LLC	285,000	3.20%	30/1/2052	187,817	0.01%
Blackstone Private Credit Fund	205,000	7.05%	29/9/2025	206,980	0.01%
Blackstone Private Credit Fund	405,000	2.63%	15/12/2026	370,523	0.01%
Blackstone Private Credit Fund	385,000	3.25%	15/3/2027	355,459	0.01%
Blackstone Private Credit Fund	115,000	7.30%	27/11/2028	119,091	0.00%
Blackstone Private Credit Fund	225,000	4.00%	15/1/2029	205,300	0.01%
Blackstone Private Credit Fund	185,000	5.95%	16/7/2029	181,211	0.01%
Blackstone Private Credit Fund	325,000	6.25%	25/1/2031	322,407	0.01%
Blackstone Secured Lending Fund	230,000	3.63%	15/1/2026	220,802	0.01%
Blackstone Secured Lending Fund	220,000	2.75%	16/9/2026	203,690	0.01%
Blackstone Secured Lending Fund	100,000	2.13%	15/2/2027	90,287	0.00%
Blackstone Secured Lending Fund	205,000	5.88%	15/11/2027	203,540	0.01%
Blackstone Secured Lending Fund	400,000	2.85%	30/9/2028	350,610	0.01%
Block Financial LLC	115,000	5.25%	1/10/2025	114,097	0.00%
Block Financial LLC	240,000	2.50%	15/7/2028	215,114	0.01%
Block Financial LLC	275,000	3.88%	15/8/2030	252,143	0.01%
Blue Owl Capital Corp.	285,000	3.75%	22/7/2025	277,864	0.01%
Blue Owl Capital Corp.	135,000	4.25%	15/1/2026	130,938	0.00%
Blue Owl Capital Corp.	480,000	3.40%	15/7/2026	452,261	0.02%
Blue Owl Capital Corp.	125,000	2.63%	15/1/2027	114,263	0.00%
Blue Owl Capital Corp.	464,000	2.88%	11/6/2028	410,358	0.01%
Blue Owl Capital Corp.	275,000	5.95%	15/3/2029	270,853	0.01%
Blue Owl Capital Corp. II	125,000	8.45%	15/11/2026	128,865	0.00%
Blue Owl Capital Corp. III	117,000	3.13%	13/4/2027	106,938	0.00%
Blue Owl Credit Income Corp.	204,000	3.13%	23/9/2026	189,162	0.01%
Blue Owl Credit Income Corp.	130,000	4.70%	8/2/2027	123,662	0.00%
Blue Owl Credit Income Corp.	260,000	7.75%	16/9/2027	267,156	0.01%
Blue Owl Credit Income Corp.	140,000	7.95%	13/6/2028	144,764	0.01%
Blue Owl Credit Income Corp.	150,000	7.75%	15/1/2029	154,655	0.01%
Blue Owl Credit Income Corp.	350,000	6.65%	15/3/2031	342,334	0.01%
Blue Owl Finance LLC	225,000	3.13%	10/6/2031	187,487	0.01%
Blue Owl Finance LLC	75,000	4.38%	15/2/2032	66,749	0.00%
Blue Owl Finance LLC	405,000	6.25%	18/4/2034	406,397	0.01%
Blue Owl Finance LLC	115,000	4.13%	7/10/2051	82,549	0.00%
Blue Owl Technology Finance Corp.	220,000	4.75%	15/12/2025	212,891	0.01%
Blue Owl Technology Finance Corp.	111,000	3.75%	17/6/2026	103,500	0.00%
Blue Owl Technology Finance Corp.	130,000	2.50%	15/1/2027	116,753	0.00%
Blue Owl Technology Finance Corp. II	300,000	6.75%	4/4/2029	293,471	0.01%
BMW US Capital LLC	385,000	5.30%	11/8/2025	384,507	0.01%
BMW US Capital LLC	202,000	3.45%	1/4/2027	193,671	0.01%
BMW US Capital LLC	250,000	1.95%	12/8/2031	202,779	0.01%
BMW US Capital LLC	150,000	3.70%	1/4/2032	135,826	0.00%
Boardwalk Pipelines LP	215,000	5.95%	1/6/2026	216,161	0.01%
Boardwalk Pipelines LP	139,000	4.45%	15/7/2027	135,275	0.00%
Boardwalk Pipelines LP	130,000	4.80%	3/5/2029	127,074	0.00%
Boardwalk Pipelines LP	280,000	3.40%	15/2/2031	244,946	0.01%
Boardwalk Pipelines LP	175,000	3.60%	1/9/2032	150,910	0.01%
Boardwalk Pipelines LP	200,000	5.63%	1/8/2034	196,638	0.01%
Boeing Co.	150,000	2.60%	30/10/2025	143,435	0.01%
Boeing Co.	385,000	2.75%	1/2/2026	365,598	0.01%
Boeing Co.	1,865,000	2.20%	4/2/2026	1,754,246	0.06%
Boeing Co.	125,000	3.10%	1/5/2026	118,593	0.00%
Boeing Co.	75,000	2.25%	15/6/2026	69,848	0.00%
Boeing Co.	190,000	2.70%	1/2/2027	175,208	0.01%
Boeing Co.	100,000	2.80%	1/3/2027	91,950	0.00%
Boeing Co.	640,000	5.04%	1/5/2027	625,957	0.02%
Boeing Co.	320,000	6.26%	1/5/2027	322,320	0.01%
Boeing Co.	405,000	3.25%	1/2/2028	370,901	0.01%
Boeing Co.	145,000	3.25%	1/3/2028	132,097	0.00%
Boeing Co.	75,000	3.45%	1/11/2028	67,884	0.00%
Boeing Co.	400,000	3.20%	1/3/2029	354,982	0.01%
Boeing Co.	490,000	6.30%	1/5/2029	496,877	0.02%
Boeing Co.	444,000	2.95%	1/2/2030	380,456	0.01%
Boeing Co.	1,195,000	5.15%	1/5/2030	1,147,275	0.04%
Boeing Co.	475,000	3.63%	1/2/2031	415,700	0.02%
Boeing Co.	320,000	6.39%	1/5/2031	325,731	0.01%
Boeing Co.	95,000	6.13%	15/2/2033	94,704	0.00%
Boeing Co.	835,000	6.53%	1/5/2034	854,831	0.03%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boeing Co.	390,000	3.60%	1/5/2034	313,722	0.01%
Boeing Co.	435,000	3.25%	1/2/2035	332,276	0.01%
Boeing Co.	50,000	6.63%	15/2/2038	51,112	0.00%
Boeing Co.	130,000	3.55%	1/3/2038	94,159	0.00%
Boeing Co.	180,000	3.50%	1/3/2039	127,702	0.00%
Boeing Co.	125,000	6.88%	15/3/2039	129,302	0.00%
Boeing Co.	175,000	5.88%	15/2/2040	163,924	0.01%
Boeing Co.	885,000	5.71%	1/5/2040	817,174	0.03%
Boeing Co.	363,000	3.38%	15/6/2046	231,269	0.01%
Boeing Co.	255,000	3.65%	1/3/2047	166,078	0.01%
Boeing Co.	250,000	3.63%	1/3/2048	160,824	0.01%
Boeing Co.	261,000	3.85%	1/11/2048	174,133	0.01%
Boeing Co.	280,000	3.90%	1/5/2049	188,142	0.01%
Boeing Co.	410,000	3.75%	1/2/2050	269,008	0.01%
Boeing Co.	1,515,000	5.81%	1/5/2050	1,367,847	0.05%
Boeing Co.	885,000	6.86%	1/5/2054	907,371	0.03%
Boeing Co.	145,000	3.83%	1/3/2059	91,758	0.00%
Boeing Co.	475,000	3.95%	1/8/2059	302,620	0.01%
Boeing Co.	1,040,000	5.93%	1/5/2060	930,456	0.03%
Boeing Co.	490,000	7.01%	1/5/2064	501,830	0.02%
Bon Secours Mercy Health, Inc.	150,000	4.30%	1/7/2028	145,487	0.01%
Bon Secours Mercy Health, Inc.	140,000	3.46%	1/6/2030	129,024	0.00%
Bon Secours Mercy Health, Inc.	100,000	2.10%	1/6/2031	82,678	0.00%
Bon Secours Mercy Health, Inc.	215,000	3.21%	1/6/2050	146,078	0.01%
Booking Holdings, Inc.	380,000	3.60%	1/6/2026	369,535	0.01%
Booking Holdings, Inc.	159,000	3.55%	15/3/2028	151,206	0.01%
Booking Holdings, Inc.	560,000	4.63%	13/4/2030	550,963	0.02%
Booz Allen Hamilton, Inc.	125,000	3.88%	1/9/2028	117,818	0.00%
Booz Allen Hamilton, Inc.	125,000	4.00%	1/7/2029	117,255	0.00%
Booz Allen Hamilton, Inc.	280,000	5.95%	4/8/2033	287,606	0.01%
BorgWarner, Inc.	605,000	2.65%	1/7/2027	561,254	0.02%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	79,792	0.00%
Boston Gas Co.	200,000	3.15%	1/8/2027	186,335	0.01%
Boston Gas Co.	54,000	3.00%	1/8/2029	48,364	0.00%
Boston Gas Co.	150,000	3.76%	16/3/2032	130,842	0.00%
Boston Gas Co.	180,000	4.49%	15/2/2042	147,870	0.01%
Boston Gas Co.	175,000	6.12%	20/7/2053	173,303	0.01%
Boston Properties LP	329,000	3.65%	1/2/2026	317,505	0.01%
Boston Properties LP	122,000	2.75%	1/10/2026	113,819	0.00%
Boston Properties LP	195,000	6.75%	1/12/2027	199,995	0.01%
Boston Properties LP	385,000	4.50%	1/12/2028	362,675	0.01%
Boston Properties LP	325,000	3.40%	21/6/2029	288,884	0.01%
Boston Properties LP	245,000	2.90%	15/3/2030	208,043	0.01%
Boston Properties LP	470,000	3.25%	30/1/2031	397,402	0.01%
Boston Properties LP	210,000	2.55%	1/4/2032	163,884	0.01%
Boston Properties LP	360,000	2.45%	1/10/2033	266,992	0.01%
Boston Properties LP	225,000	6.50%	15/1/2034	229,215	0.01%
Boston Scientific Corp.	561,000	2.65%	1/6/2030	492,786	0.02%
Boston Scientific Corp.	50,000	6.50%	15/11/2035	55,351	0.00%
Boston Scientific Corp.	100,000	4.55%	1/3/2039	93,179	0.00%
Boston Scientific Corp.	150,000	7.38%	15/1/2040	176,110	0.01%
Boston Scientific Corp.	263,000	4.70%	1/3/2049	234,221	0.01%
BP Capital Markets America, Inc.	235,000	3.80%	21/9/2025	230,947	0.01%
BP Capital Markets America, Inc.	165,000	3.41%	11/2/2026	160,417	0.01%
BP Capital Markets America, Inc.	225,000	3.12%	4/5/2026	216,615	0.01%
BP Capital Markets America, Inc.	205,000	3.02%	16/1/2027	194,757	0.01%
BP Capital Markets America, Inc.	140,000	3.59%	14/4/2027	134,683	0.00%
BP Capital Markets America, Inc.	240,000	5.02%	17/11/2027	239,810	0.01%
BP Capital Markets America, Inc.	355,000	3.94%	21/9/2028	340,615	0.01%
BP Capital Markets America, Inc.	840,000	4.23%	6/11/2028	814,401	0.03%
BP Capital Markets America, Inc.	365,000	4.70%	10/4/2029	359,745	0.01%
BP Capital Markets America, Inc.	240,000	4.97%	17/10/2029	239,339	0.01%
BP Capital Markets America, Inc.	450,000	3.63%	6/4/2030	419,450	0.02%
BP Capital Markets America, Inc.	470,000	1.75%	10/8/2030	390,641	0.01%
BP Capital Markets America, Inc.	525,000	2.72%	12/1/2032	446,599	0.02%
BP Capital Markets America, Inc.	750,000	4.81%	13/2/2033	727,185	0.03%
BP Capital Markets America, Inc.	540,000	4.89%	11/9/2033	525,693	0.02%
BP Capital Markets America, Inc.	165,000	4.99%	10/4/2034	161,380	0.01%
BP Capital Markets America, Inc.	330,000	5.23%	17/11/2034	327,569	0.01%
BP Capital Markets America, Inc.	685,000	3.06%	17/6/2041	498,979	0.02%
BP Capital Markets America, Inc.	680,000	3.00%	24/2/2050	442,824	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets America, Inc.	645,000	2.77%	10/11/2050	396,997	0.01%
BP Capital Markets America, Inc.	995,000	2.94%	4/6/2051	632,394	0.02%
BP Capital Markets America, Inc.	335,000	3.00%	17/3/2052	215,386	0.01%
BP Capital Markets America, Inc.	620,000	3.38%	8/2/2061	409,553	0.01%
Brighthouse Financial Global Funding	225,000	1.55%	24/5/2026	208,068	0.01%
Brighthouse Financial Global Funding	100,000	5.55%	9/4/2027	99,651	0.00%
Brighthouse Financial Global Funding	200,000	5.65%	10/6/2029	199,886	0.01%
Brighthouse Financial, Inc.	256,000	4.70%	22/6/2047	198,690	0.01%
Brighthouse Financial, Inc.	235,000	3.85%	22/12/2051	149,212	0.01%
Brighthouse Financial, Inc.	275,000	0.75%	13/11/2025	258,892	0.01%
Bristol-Myers Squibb Co.	500,000	4.95%	20/2/2026	498,484	0.02%
Bristol-Myers Squibb Co.	461,000	3.20%	15/6/2026	444,452	0.02%
Bristol-Myers Squibb Co.	500,000	4.90%	22/2/2027	498,723	0.02%
Bristol-Myers Squibb Co.	100,000	3.25%	27/2/2027	95,524	0.00%
Bristol-Myers Squibb Co.	325,000	1.13%	13/11/2027	286,852	0.01%
Bristol-Myers Squibb Co.	140,000	3.45%	15/11/2027	133,569	0.00%
Bristol-Myers Squibb Co.	545,000	3.90%	20/2/2028	526,316	0.02%
Bristol-Myers Squibb Co.	650,000	4.90%	22/2/2029	648,656	0.02%
Bristol-Myers Squibb Co.	731,000	3.40%	26/7/2029	681,113	0.02%
Bristol-Myers Squibb Co.	490,000	1.45%	13/11/2030	397,336	0.01%
Bristol-Myers Squibb Co.	350,000	5.75%	1/2/2031	363,243	0.01%
Bristol-Myers Squibb Co.	475,000	5.10%	22/2/2031	476,655	0.02%
Bristol-Myers Squibb Co.	455,000	2.95%	15/3/2032	393,073	0.01%
Bristol-Myers Squibb Co.	325,000	5.90%	15/11/2033	341,081	0.01%
Bristol-Myers Squibb Co.	1,050,000	5.20%	22/2/2034	1,048,021	0.04%
Bristol-Myers Squibb Co.	555,000	4.13%	15/6/2039	481,469	0.02%
Bristol-Myers Squibb Co.	440,000	2.35%	13/11/2040	291,270	0.01%
Bristol-Myers Squibb Co.	495,000	3.55%	15/3/2042	384,669	0.01%
Bristol-Myers Squibb Co.	235,000	3.25%	1/8/2042	173,668	0.01%
Bristol-Myers Squibb Co.	100,000	4.50%	1/3/2044	86,843	0.00%
Bristol-Myers Squibb Co.	270,000	4.63%	15/5/2044	239,479	0.01%
Bristol-Myers Squibb Co.	240,000	5.00%	15/8/2045	222,427	0.01%
Bristol-Myers Squibb Co.	520,000	4.35%	15/11/2047	432,771	0.02%
Bristol-Myers Squibb Co.	391,000	4.55%	20/2/2048	335,408	0.01%
Bristol-Myers Squibb Co.	1,105,000	4.25%	26/10/2049	899,707	0.03%
Bristol-Myers Squibb Co.	530,000	2.55%	13/11/2050	310,237	0.01%
Bristol-Myers Squibb Co.	675,000	3.70%	15/3/2052	494,759	0.02%
Bristol-Myers Squibb Co.	350,000	6.25%	15/11/2053	375,959	0.01%
Bristol-Myers Squibb Co.	950,000	5.55%	22/2/2054	936,345	0.03%
Bristol-Myers Squibb Co.	415,000	3.90%	15/3/2062	298,242	0.01%
Bristol-Myers Squibb Co.	400,000	6.40%	15/11/2063	433,540	0.02%
Bristol-Myers Squibb Co.	615,000	5.65%	22/2/2064	600,921	0.02%
Brixmor Operating Partnership LP	125,000	4.13%	15/6/2026	121,822	0.00%
Brixmor Operating Partnership LP	330,000	3.90%	15/3/2027	317,027	0.01%
Brixmor Operating Partnership LP	80,000	2.25%	1/4/2028	71,332	0.00%
Brixmor Operating Partnership LP	225,000	4.13%	15/5/2029	212,488	0.01%
Brixmor Operating Partnership LP	285,000	4.05%	1/7/2030	264,446	0.01%
Brixmor Operating Partnership LP	100,000	2.50%	16/8/2031	82,185	0.00%
Brixmor Operating Partnership LP	220,000	5.50%	15/2/2034	215,710	0.01%
Brixmor Operating Partnership LP	130,000	5.75%	15/2/2035	129,697	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	975,000	3.88%	15/1/2027	943,771	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	425,000	3.50%	15/1/2028	402,048	0.01%
Broadcom, Inc.	404,000	3.15%	15/11/2025	391,542	0.01%
Broadcom, Inc.	382,000	3.46%	15/9/2026	367,555	0.01%
Broadcom, Inc.	290,000	1.95%	15/2/2028	259,511	0.01%
Broadcom, Inc.	276,000	4.11%	15/9/2028	266,231	0.01%
Broadcom, Inc.	460,000	4.75%	15/4/2029	453,694	0.02%
Broadcom, Inc.	273,000	4.00%	15/4/2029	260,070	0.01%
Broadcom, Inc.	123,000	5.00%	15/4/2030	123,104	0.00%
Broadcom, Inc.	640,000	4.15%	15/11/2030	604,605	0.02%
Broadcom, Inc.	1,010,000	2.45%	15/2/2031	850,450	0.03%
Broadcom, Inc.	655,000	4.15%	15/4/2032	603,432	0.02%
Broadcom, Inc.	611,000	4.30%	15/11/2032	571,053	0.02%
Broadcom, Inc.	525,000	2.60%	15/2/2033	425,052	0.02%
Broadcom, Inc.	746,000	3.42%	15/4/2033	642,946	0.02%
Broadcom, Inc.	1,155,000	3.47%	15/4/2034	984,340	0.04%
Broadcom, Inc.	1,015,000	3.14%	15/11/2035	812,629	0.03%
Broadcom, Inc.	780,000	3.19%	15/11/2036	616,919	0.02%
Broadcom, Inc.	762,000	4.93%	15/5/2037	716,452	0.03%
Broadcom, Inc.	1,155,000	3.50%	15/2/2041	884,956	0.03%
Broadcom, Inc.	605,000	3.75%	15/2/2051	449,395	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadridge Financial Solutions, Inc.	300,000	3.40%	27/6/2026	288,356	0.01%
Broadridge Financial Solutions, Inc.	325,000	2.90%	1/12/2029	289,594	0.01%
Broadridge Financial Solutions, Inc.	425,000	2.60%	1/5/2031	358,385	0.01%
Broadstone Net Lease LLC	110,000	2.60%	15/9/2031	87,400	0.00%
Brookfield Capital Finance LLC	175,000	6.09%	14/6/2033	179,939	0.01%
Brooklyn Union Gas Co.	140,000	3.41%	10/3/2026	134,554	0.00%
Brooklyn Union Gas Co.	200,000	4.63%	5/8/2027	193,815	0.01%
Brooklyn Union Gas Co.	265,000	3.87%	4/3/2029	247,892	0.01%
Brooklyn Union Gas Co.	140,000	4.87%	5/8/2032	129,500	0.00%
Brooklyn Union Gas Co.	200,000	6.39%	15/9/2033	204,294	0.01%
Brooklyn Union Gas Co.	115,000	4.50%	10/3/2046	90,367	0.00%
Brooklyn Union Gas Co.	185,000	4.27%	15/3/2048	139,577	0.01%
Brooklyn Union Gas Co.	110,000	4.49%	4/3/2049	84,554	0.00%
Brown & Brown, Inc.	75,000	4.50%	15/3/2029	72,318	0.00%
Brown & Brown, Inc.	205,000	2.38%	15/3/2031	169,389	0.01%
Brown & Brown, Inc.	250,000	4.20%	17/3/2032	228,296	0.01%
Brown & Brown, Inc.	170,000	5.65%	11/6/2034	168,974	0.01%
Brown & Brown, Inc.	150,000	4.95%	17/3/2052	127,563	0.00%
Brown University	100,000	2.92%	1/9/2050	68,892	0.00%
Brown-Forman Corp.	223,000	4.75%	15/4/2033	218,278	0.01%
Brown-Forman Corp.	105,000	4.50%	15/7/2045	92,169	0.00%
Brunswick Corp.	214,000	2.40%	18/8/2031	170,919	0.01%
Brunswick Corp.	235,000	4.40%	15/9/2032	209,212	0.01%
Brunswick Corp.	110,000	5.10%	1/4/2052	85,621	0.00%
Bunge Ltd. Finance Corp.	406,000	1.63%	17/8/2025	388,427	0.01%
Bunge Ltd. Finance Corp.	110,000	3.25%	15/8/2026	105,274	0.00%
Bunge Ltd. Finance Corp.	185,000	3.75%	25/9/2027	176,685	0.01%
Bunge Ltd. Finance Corp.	480,000	2.75%	14/5/2031	411,083	0.01%
Burlington Northern Santa Fe LLC	150,000	3.65%	1/9/2025	147,059	0.01%
Burlington Northern Santa Fe LLC	90,000	7.00%	15/12/2025	92,266	0.00%
Burlington Northern Santa Fe LLC	101,000	3.25%	15/6/2027	96,603	0.00%
Burlington Northern Santa Fe LLC	165,000	6.20%	15/8/2036	178,415	0.01%
Burlington Northern Santa Fe LLC	283,000	6.15%	1/5/2037	305,259	0.01%
Burlington Northern Santa Fe LLC	289,000	5.75%	1/5/2040	296,638	0.01%
Burlington Northern Santa Fe LLC	130,000	5.05%	1/3/2041	123,352	0.00%
Burlington Northern Santa Fe LLC	275,000	5.40%	1/6/2041	271,613	0.01%
Burlington Northern Santa Fe LLC	105,000	4.95%	15/9/2041	98,652	0.00%
Burlington Northern Santa Fe LLC	270,000	4.40%	15/3/2042	235,990	0.01%
Burlington Northern Santa Fe LLC	345,000	4.38%	1/9/2042	300,420	0.01%
Burlington Northern Santa Fe LLC	200,000	4.45%	15/3/2043	175,074	0.01%
Burlington Northern Santa Fe LLC	280,000	5.15%	1/9/2043	267,707	0.01%
Burlington Northern Santa Fe LLC	320,000	4.90%	1/4/2044	295,063	0.01%
Burlington Northern Santa Fe LLC	240,000	4.55%	1/9/2044	211,009	0.01%
Burlington Northern Santa Fe LLC	345,000	4.15%	1/4/2045	285,733	0.01%
Burlington Northern Santa Fe LLC	220,000	4.70%	1/9/2045	197,022	0.01%
Burlington Northern Santa Fe LLC	230,000	3.90%	1/8/2046	182,150	0.01%
Burlington Northern Santa Fe LLC	280,000	4.13%	15/6/2047	228,518	0.01%
Burlington Northern Santa Fe LLC	255,000	4.05%	15/6/2048	205,974	0.01%
Burlington Northern Santa Fe LLC	190,000	4.15%	15/12/2048	155,100	0.01%
Burlington Northern Santa Fe LLC	250,000	3.55%	15/2/2050	183,828	0.01%
Burlington Northern Santa Fe LLC	255,000	3.05%	15/2/2051	168,934	0.01%
Burlington Northern Santa Fe LLC	250,000	3.30%	15/9/2051	174,158	0.01%
Burlington Northern Santa Fe LLC	295,000	2.88%	15/6/2052	186,446	0.01%
Burlington Northern Santa Fe LLC	451,000	4.45%	15/1/2053	384,095	0.01%
Burlington Northern Santa Fe LLC	460,000	5.20%	15/4/2054	441,693	0.02%
Burlington Northern Santa Fe LLC	430,000	5.50%	15/3/2055	431,276	0.02%
Burlington Resources LLC	140,000	7.20%	15/8/2031	157,162	0.01%
Burlington Resources LLC	150,000	7.40%	1/12/2031	170,483	0.01%
Burlington Resources LLC	50,000	5.95%	15/10/2036	52,100	0.00%
Cabot Corp.	55,000	4.00%	1/7/2029	51,855	0.00%
Cabot Corp.	127,000	5.00%	30/6/2032	123,655	0.00%
California Endowment	300,000	2.50%	1/4/2051	184,322	0.01%
California Institute of Technology	150,000	4.32%	1/8/2045	133,416	0.00%
California Institute of Technology	75,000	4.70%	1/11/2111	64,072	0.00%
California Institute of Technology	160,000	3.65%	1/9/2119	106,452	0.00%
Camden Property Trust	130,000	5.85%	3/11/2026	131,898	0.00%
Camden Property Trust	212,000	4.10%	15/10/2028	203,553	0.01%
Camden Property Trust	235,000	3.15%	1/7/2029	214,044	0.01%
Camden Property Trust	225,000	2.80%	15/5/2030	199,369	0.01%
Camden Property Trust	125,000	4.90%	15/1/2034	119,524	0.00%
Camden Property Trust	45,000	3.35%	1/11/2049	31,477	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cameron LNG LLC	305,000	3.30%	15/1/2035	251,623	0.01%
Cameron LNG LLC	530,000	3.40%	15/1/2038	430,539	0.02%
Cameron LNG LLC	155,000	3.70%	15/1/2039	125,537	0.00%
Campbell Soup Co.	150,000	5.30%	20/3/2026	149,653	0.01%
Campbell Soup Co.	250,000	5.20%	19/3/2027	250,360	0.01%
Campbell Soup Co.	430,000	4.15%	15/3/2028	416,520	0.02%
Campbell Soup Co.	175,000	5.20%	21/3/2029	175,233	0.01%
Campbell Soup Co.	130,000	2.38%	24/4/2030	111,981	0.00%
Campbell Soup Co.	400,000	5.40%	21/3/2034	397,585	0.01%
Campbell Soup Co.	230,000	4.80%	15/3/2048	200,660	0.01%
Campbell Soup Co.	130,000	3.13%	24/4/2050	84,512	0.00%
Cantor Fitzgerald LP	121,000	4.50%	14/4/2027	116,737	0.00%
Cantor Fitzgerald LP	375,000	7.20%	12/12/2028	386,848	0.01%
Capital One Financial Corp.	425,000	4.20%	29/10/2025	415,994	0.02%
Capital One Financial Corp.	50,000	2.64%	3/3/2026	48,929	0.00%
Capital One Financial Corp.	429,000	4.99%	24/7/2026	425,251	0.02%
Capital One Financial Corp.	630,000	3.75%	28/7/2026	608,218	0.02%
Capital One Financial Corp.	490,000	3.75%	9/3/2027	470,524	0.02%
Capital One Financial Corp.	462,000	3.65%	11/5/2027	441,731	0.02%
Capital One Financial Corp.	435,000	7.15%	29/10/2027	449,346	0.02%
Capital One Financial Corp.	510,000	1.88%	2/11/2027	467,675	0.02%
Capital One Financial Corp.	575,000	3.80%	31/1/2028	546,526	0.02%
Capital One Financial Corp.	623,000	4.93%	10/5/2028	614,901	0.02%
Capital One Financial Corp.	470,000	5.47%	1/2/2029	468,040	0.02%
Capital One Financial Corp.	550,000	6.31%	8/6/2029	562,824	0.02%
Capital One Financial Corp.	300,000	5.70%	1/2/2030	301,210	0.01%
Capital One Financial Corp.	319,000	3.27%	1/3/2030	287,684	0.01%
Capital One Financial Corp.	365,000	5.25%	26/7/2030	358,118	0.01%
Capital One Financial Corp.	385,000	7.62%	30/10/2031	423,472	0.02%
Capital One Financial Corp.	400,000	2.36%	29/7/2032	312,912	0.01%
Capital One Financial Corp.	186,000	2.62%	2/11/2032	151,259	0.01%
Capital One Financial Corp.	385,000	5.27%	10/5/2033	371,768	0.01%
Capital One Financial Corp.	370,000	5.82%	1/2/2034	366,194	0.01%
Capital One Financial Corp.	675,000	6.38%	8/6/2034	693,118	0.03%
Capital One Financial Corp.	300,000	6.05%	1/2/2035	301,753	0.01%
Cardinal Health, Inc.	110,000	3.75%	15/9/2025	107,690	0.00%
Cardinal Health, Inc.	350,000	3.41%	15/6/2027	333,363	0.01%
Cardinal Health, Inc.	255,000	5.13%	15/2/2029	254,417	0.01%
Cardinal Health, Inc.	200,000	5.45%	15/2/2034	199,240	0.01%
Cardinal Health, Inc.	50,000	4.60%	15/3/2043	42,433	0.00%
Cardinal Health, Inc.	125,000	4.50%	15/11/2044	104,005	0.00%
Cardinal Health, Inc.	265,000	4.90%	15/9/2045	232,449	0.01%
Cardinal Health, Inc.	230,000	4.37%	15/6/2047	185,446	0.01%
Cargill, Inc.	367,000	4.88%	10/10/2025	365,198	0.01%
Cargill, Inc.	393,000	0.75%	2/2/2026	366,819	0.01%
Cargill, Inc.	176,000	4.50%	24/6/2026	173,826	0.01%
Cargill, Inc.	52,000	3.63%	22/4/2027	50,202	0.00%
Cargill, Inc.	500,000	3.25%	23/5/2029	463,969	0.02%
Cargill, Inc.	490,000	2.13%	23/4/2030	420,816	0.02%
Cargill, Inc.	292,000	1.70%	2/2/2031	238,257	0.01%
Cargill, Inc.	392,000	2.13%	10/11/2031	320,891	0.01%
Cargill, Inc.	240,000	4.00%	22/6/2032	222,395	0.01%
Cargill, Inc.	180,000	5.13%	11/10/2032	179,634	0.01%
Cargill, Inc.	125,000	4.75%	24/4/2033	121,675	0.00%
Cargill, Inc.	215,000	4.76%	23/11/2045	192,869	0.01%
Cargill, Inc.	175,000	3.13%	25/5/2051	117,476	0.00%
Cargill, Inc.	125,000	4.38%	22/4/2052	105,627	0.00%
Carlisle Cos, Inc.	290,000	3.75%	1/12/2027	276,273	0.01%
Carlisle Cos, Inc.	275,000	2.75%	1/3/2030	242,253	0.01%
Carlisle Cos, Inc.	125,000	2.20%	1/3/2032	100,618	0.00%
Carlyle Finance LLC	190,000	5.65%	15/9/2048	182,464	0.01%
Carlyle Finance Subsidiary LLC	280,000	3.50%	19/9/2029	258,217	0.01%
Carlyle Holdings II Finance LLC	290,000	5.63%	30/3/2043	276,940	0.01%
Carrier Global Corp.	295,000	2.49%	15/2/2027	276,222	0.01%
Carrier Global Corp.	535,000	2.72%	15/2/2030	472,511	0.02%
Carrier Global Corp.	375,000	2.70%	15/2/2031	322,572	0.01%
Carrier Global Corp.	325,000	5.90%	15/3/2034	339,416	0.01%
Carrier Global Corp.	635,000	3.38%	5/4/2040	491,739	0.02%
Carrier Global Corp.	600,000	3.58%	5/4/2050	435,736	0.02%
Carrier Global Corp.	340,000	6.20%	15/3/2054	364,771	0.01%
Case Western Reserve University	97,000	5.41%	1/6/2122	92,115	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Caterpillar Financial Services Corp.	405,000	3.65%	12/8/2025	397,740	0.01%
Caterpillar Financial Services Corp.	200,000	0.80%	13/11/2025	188,557	0.01%
Caterpillar Financial Services Corp.	435,000	4.80%	6/1/2026	432,859	0.02%
Caterpillar Financial Services Corp.	215,000	0.90%	2/3/2026	200,551	0.01%
Caterpillar Financial Services Corp.	390,000	4.35%	15/5/2026	384,742	0.01%
Caterpillar Financial Services Corp.	120,000	2.40%	9/8/2026	113,630	0.00%
Caterpillar Financial Services Corp.	175,000	1.15%	14/9/2026	160,835	0.01%
Caterpillar Financial Services Corp.	150,000	4.50%	8/1/2027	148,491	0.01%
Caterpillar Financial Services Corp.	151,000	1.70%	8/1/2027	139,430	0.01%
Caterpillar Financial Services Corp.	219,000	3.60%	12/8/2027	210,736	0.01%
Caterpillar Financial Services Corp.	396,000	1.10%	14/9/2027	353,140	0.01%
Caterpillar Financial Services Corp.	200,000	4.85%	27/2/2029	200,060	0.01%
Caterpillar, Inc.	160,000	2.60%	19/9/2029	143,532	0.01%
Caterpillar, Inc.	300,000	2.60%	9/4/2030	266,374	0.01%
Caterpillar, Inc.	225,000	1.90%	12/3/2031	188,823	0.01%
Caterpillar, Inc.	60,000	5.30%	15/9/2035	62,420	0.00%
Caterpillar, Inc.	135,000	6.05%	15/8/2036	146,444	0.01%
Caterpillar, Inc.	315,000	5.20%	27/5/2041	307,357	0.01%
Caterpillar, Inc.	515,000	3.80%	15/8/2042	417,327	0.02%
Caterpillar, Inc.	235,000	4.30%	15/5/2044	203,962	0.01%
Caterpillar, Inc.	360,000	3.25%	19/9/2049	255,636	0.01%
Caterpillar, Inc.	325,000	3.25%	9/4/2050	231,480	0.01%
Caterpillar, Inc.	190,000	4.75%	15/5/2064	167,707	0.01%
Catholic Health Services of Long Island Obligated Group	155,000	3.37%	1/7/2050	106,306	0.00%
Cboe Global Markets, Inc.	310,000	3.65%	12/1/2027	299,023	0.01%
Cboe Global Markets, Inc.	330,000	1.63%	15/12/2030	269,652	0.01%
Cboe Global Markets, Inc.	100,000	3.00%	16/3/2032	86,199	0.00%
CBRE Services, Inc.	240,000	4.88%	1/3/2026	237,285	0.01%
CBRE Services, Inc.	150,000	5.50%	1/4/2029	150,582	0.01%
CBRE Services, Inc.	155,000	2.50%	1/4/2031	128,808	0.00%
CBRE Services, Inc.	260,000	5.95%	15/8/2034	263,132	0.01%
CDW LLC/CDW Finance Corp.	560,000	2.67%	1/12/2026	523,886	0.02%
CDW LLC/CDW Finance Corp.	125,000	4.25%	1/4/2028	119,260	0.00%
CDW LLC/CDW Finance Corp.	225,000	3.28%	1/12/2028	204,904	0.01%
CDW LLC/CDW Finance Corp.	125,000	3.25%	15/2/2029	112,789	0.00%
CDW LLC/CDW Finance Corp.	455,000	3.57%	1/12/2031	396,526	0.01%
Celanese US Holdings LLC	215,000	1.40%	5/8/2026	197,351	0.01%
Celanese US Holdings LLC	600,000	6.17%	15/7/2027	608,950	0.02%
Celanese US Holdings LLC	280,000	6.35%	15/11/2028	287,631	0.01%
Celanese US Holdings LLC	180,000	6.33%	15/7/2029	185,177	0.01%
Celanese US Holdings LLC	275,000	6.55%	15/11/2030	287,468	0.01%
Celanese US Holdings LLC	285,000	6.38%	15/7/2032	293,049	0.01%
Celanese US Holdings LLC	450,000	6.70%	15/11/2033	472,853	0.02%
Cencora, Inc.	221,000	3.45%	15/12/2027	209,094	0.01%
Cencora, Inc.	40,000	2.80%	15/5/2030	35,250	0.00%
Cencora, Inc.	371,000	2.70%	15/3/2031	316,604	0.01%
Cencora, Inc.	200,000	5.13%	15/2/2034	196,397	0.01%
Cencora, Inc.	225,000	4.25%	1/3/2045	188,755	0.01%
Cencora, Inc.	140,000	4.30%	15/12/2047	115,615	0.00%
Centene Corp.	525,000	4.25%	15/12/2027	501,272	0.02%
Centene Corp.	555,000	2.45%	15/7/2028	492,854	0.02%
Centene Corp.	815,000	4.63%	15/12/2029	770,354	0.03%
Centene Corp.	550,000	3.38%	15/2/2030	488,039	0.02%
Centene Corp.	940,000	3.00%	15/10/2030	804,126	0.03%
Centene Corp.	890,000	2.50%	1/3/2031	730,931	0.03%
Centene Corp.	700,000	2.63%	1/8/2031	572,802	0.02%
CenterPoint Energy Houston Electric LLC	182,000	3.00%	1/2/2027	173,646	0.01%
CenterPoint Energy Houston Electric LLC	330,000	5.20%	1/10/2028	332,754	0.01%
CenterPoint Energy Houston Electric LLC	50,000	3.00%	1/3/2032	43,103	0.00%
CenterPoint Energy Houston Electric LLC	138,000	4.45%	1/10/2032	130,572	0.00%
CenterPoint Energy Houston Electric LLC	25,000	6.95%	15/3/2033	27,822	0.00%
CenterPoint Energy Houston Electric LLC	225,000	4.95%	1/4/2033	219,339	0.01%
CenterPoint Energy Houston Electric LLC	175,000	5.15%	1/3/2034	173,531	0.01%
CenterPoint Energy Houston Electric LLC	86,000	3.55%	1/8/2042	66,444	0.00%
CenterPoint Energy Houston Electric LLC	160,000	4.50%	1/4/2044	138,928	0.01%
CenterPoint Energy Houston Electric LLC	100,000	3.95%	1/3/2048	78,308	0.00%
CenterPoint Energy Houston Electric LLC	325,000	4.25%	1/2/2049	264,961	0.01%
CenterPoint Energy Houston Electric LLC	154,000	2.90%	1/7/2050	98,607	0.00%
CenterPoint Energy Houston Electric LLC	255,000	3.35%	1/4/2051	176,986	0.01%
CenterPoint Energy Houston Electric LLC	130,000	3.60%	1/3/2052	93,864	0.00%
CenterPoint Energy Houston Electric LLC	150,000	4.85%	1/10/2052	133,246	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	50,000	5.30%	1/4/2053	47,863	0.00%
CenterPoint Energy Resources Corp.	350,000	5.25%	1/3/2028	351,235	0.01%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	47,973	0.00%
CenterPoint Energy Resources Corp.	200,000	1.75%	1/10/2030	163,104	0.01%
CenterPoint Energy Resources Corp.	135,000	4.40%	1/7/2032	126,732	0.00%
CenterPoint Energy Resources Corp.	155,000	5.40%	1/3/2033	154,917	0.01%
CenterPoint Energy Resources Corp.	75,000	5.40%	1/7/2034	74,243	0.00%
CenterPoint Energy Resources Corp.	130,000	5.85%	15/1/2041	132,604	0.00%
CenterPoint Energy Resources Corp.	80,000	4.10%	1/9/2047	62,666	0.00%
CenterPoint Energy, Inc.	160,000	1.45%	1/6/2026	148,692	0.01%
CenterPoint Energy, Inc.	95,000	5.25%	10/8/2026	94,779	0.00%
CenterPoint Energy, Inc.	250,000	5.40%	1/6/2029	250,942	0.01%
CenterPoint Energy, Inc.	105,000	2.95%	1/3/2030	92,956	0.00%
CenterPoint Energy, Inc.	225,000	2.65%	1/6/2031	189,376	0.01%
CenterPoint Energy, Inc.	155,000	3.70%	1/9/2049	111,263	0.00%
CF Industries, Inc.	325,000	4.50%	1/12/2026	317,188	0.01%
CF Industries, Inc.	125,000	5.15%	15/3/2034	119,907	0.00%
CF Industries, Inc.	350,000	4.95%	1/6/2043	305,102	0.01%
CF Industries, Inc.	276,000	5.38%	15/3/2044	253,177	0.01%
CH Robinson Worldwide, Inc.	195,000	4.20%	15/4/2028	188,453	0.01%
Charles Schwab Corp.	25,000	3.45%	13/2/2026	24,266	0.00%
Charles Schwab Corp.	100,000	0.90%	11/3/2026	92,790	0.00%
Charles Schwab Corp.	285,000	1.15%	13/5/2026	263,675	0.01%
Charles Schwab Corp.	400,000	5.88%	24/8/2026	404,527	0.01%
Charles Schwab Corp.	160,000	3.20%	2/3/2027	152,275	0.01%
Charles Schwab Corp.	645,000	2.45%	3/3/2027	601,531	0.02%
Charles Schwab Corp.	276,000	3.30%	1/4/2027	263,317	0.01%
Charles Schwab Corp.	600,000	3.20%	25/1/2028	563,140	0.02%
Charles Schwab Corp.	432,000	2.00%	20/3/2028	387,676	0.01%
Charles Schwab Corp.	200,000	4.00%	1/2/2029	191,899	0.01%
Charles Schwab Corp.	340,000	5.64%	19/5/2029	344,382	0.01%
Charles Schwab Corp.	200,000	3.25%	22/5/2029	184,287	0.01%
Charles Schwab Corp.	125,000	2.75%	1/10/2029	112,283	0.00%
Charles Schwab Corp.	350,000	6.20%	17/11/2029	363,791	0.01%
Charles Schwab Corp.	180,000	4.63%	22/3/2030	176,995	0.01%
Charles Schwab Corp.	255,000	1.65%	11/3/2031	204,913	0.01%
Charles Schwab Corp.	390,000	2.30%	13/5/2031	327,452	0.01%
Charles Schwab Corp.	400,000	1.95%	1/12/2031	319,802	0.01%
Charles Schwab Corp.	433,000	2.90%	3/3/2032	370,219	0.01%
Charles Schwab Corp.	450,000	5.85%	19/5/2034	458,584	0.02%
Charles Schwab Corp.	325,000	6.14%	24/8/2034	338,475	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	292,000	4.91%	23/7/2025	289,510	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	320,000	6.15%	10/11/2026	322,992	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	330,000	3.75%	15/2/2028	306,883	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	300,000	4.20%	15/3/2028	283,497	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	505,000	2.25%	15/1/2029	431,971	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	440,000	5.05%	30/3/2029	423,136	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	490,000	6.10%	1/6/2029	491,799	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	535,000	2.80%	1/4/2031	437,474	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	555,000	2.30%	1/2/2032	428,987	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	555,000	4.40%	1/4/2033	490,268	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	325,000	6.65%	1/2/2034	328,345	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	515,000	6.55%	1/6/2034	515,917	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	580,000	6.38%	23/10/2035	565,399	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	340,000	5.38%	1/4/2038	296,842	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	670,000	3.50%	1/6/2041	450,365	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	435,000	3.50%	1/3/2042	290,435	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	1,120,000	6.48%	23/10/2045	1,024,420	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	734,000	5.38%	1/5/2047	586,750	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	690,000	5.75%	1/4/2048	578,400	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	450,000	5.13%	1/7/2049	346,253	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	935,000	4.80%	1/3/2050	687,255	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	680,000	3.70%	1/4/2051	415,101	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	740,000	3.90%	1/6/2052	463,794	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	400,000	5.25%	1/4/2053	314,276	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	232,000	6.83%	23/10/2055	219,770	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	640,000	3.85%	1/4/2061	375,195	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	470,000	4.40%	1/12/2061	306,801	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	655,000	3.95%	30/6/2062	388,071	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	350,000	5.50%	1/4/2063	271,989	0.01%
Cheniere Corpus Christi Holdings LLC	380,000	5.13%	30/6/2027	379,490	0.01%
Cheniere Corpus Christi Holdings LLC	300,000	3.70%	15/11/2029	277,365	0.01%
Cheniere Corpus Christi Holdings LLC	265,000	2.74%	31/12/2039	213,448	0.01%
Cheniere Energy Partners LP	350,000	4.50%	1/10/2029	333,351	0.01%
Cheniere Energy Partners LP	500,000	4.00%	1/3/2031	454,163	0.02%
Cheniere Energy Partners LP	425,000	3.25%	31/1/2032	362,415	0.01%
Cheniere Energy Partners LP	500,000	5.95%	30/6/2033	506,256	0.02%
Cheniere Energy Partners LP	390,000	5.75%	15/8/2034	390,263	0.01%
Cheniere Energy, Inc.	325,000	4.63%	15/10/2028	315,585	0.01%
Cheniere Energy, Inc.	550,000	5.65%	15/4/2034	549,304	0.02%
Chevron Corp.	822,000	3.33%	17/11/2025	802,955	0.03%
Chevron Corp.	585,000	2.95%	16/5/2026	563,012	0.02%
Chevron Corp.	300,000	2.00%	11/5/2027	277,205	0.01%
Chevron Corp.	525,000	2.24%	11/5/2030	454,569	0.02%
Chevron Corp.	340,000	3.08%	11/5/2050	232,219	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	465,000	3.40%	1/12/2026	443,883	0.02%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	120,000	3.70%	1/6/2028	114,253	0.00%
Chevron USA, Inc.	255,000	1.02%	12/8/2027	226,692	0.01%
Chevron USA, Inc.	130,000	3.85%	15/1/2028	126,171	0.00%
Chevron USA, Inc.	125,000	3.25%	15/10/2029	116,008	0.00%
Chevron USA, Inc.	190,000	6.00%	1/3/2041	203,358	0.01%
Chevron USA, Inc.	80,000	5.25%	15/11/2043	79,497	0.00%
Chevron USA, Inc.	225,000	2.34%	12/8/2050	130,560	0.00%
Children's Health System of Texas	180,000	2.51%	15/8/2050	110,135	0.00%
Children's Hospital	104,000	2.93%	15/7/2050	66,583	0.00%
Children's Hospital Corp.	200,000	4.12%	1/1/2047	168,302	0.01%
Children's Hospital Corp.	175,000	2.59%	1/2/2050	109,055	0.00%
Children's Hospital Medical Center	102,000	4.27%	15/5/2044	88,480	0.00%
Children's Hospital of Philadelphia	85,000	2.70%	1/7/2050	55,208	0.00%
Choice Hotels International, Inc.	220,000	3.70%	1/12/2029	197,679	0.01%
Choice Hotels International, Inc.	200,000	5.85%	1/8/2034	196,980	0.01%
Chubb Corp.	300,000	6.00%	11/5/2037	319,995	0.01%
Chubb Corp.	235,000	6.50%	15/5/2038	262,035	0.01%
Chubb INA Holdings LLC	594,000	3.35%	3/5/2026	574,721	0.02%
Chubb INA Holdings LLC	360,000	1.38%	15/9/2030	293,498	0.01%
Chubb INA Holdings LLC	345,000	5.00%	15/3/2034	341,817	0.01%
Chubb INA Holdings LLC	85,000	6.70%	15/5/2036	95,528	0.00%
Chubb INA Holdings LLC	210,000	4.15%	13/3/2043	179,521	0.01%
Chubb INA Holdings LLC	575,000	4.35%	3/11/2045	496,568	0.02%
Chubb INA Holdings LLC	50,000	2.85%	15/12/2051	32,697	0.00%
Chubb INA Holdings LLC	445,000	3.05%	15/12/2061	282,895	0.01%
Church & Dwight Co., Inc.	50,000	2.30%	15/12/2031	41,538	0.00%
Church & Dwight Co., Inc.	125,000	5.60%	15/11/2032	129,654	0.00%
Church & Dwight Co., Inc.	150,000	3.95%	1/8/2047	117,980	0.00%
Church & Dwight Co., Inc.	120,000	5.00%	15/6/2052	111,420	0.00%
Cigna Group	304,000	4.50%	25/2/2026	299,681	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	134,000	1.25%	15/3/2026	125,145	0.00%
Cigna Group	125,000	5.69%	15/3/2026	124,888	0.00%
Cigna Group	230,000	3.40%	1/3/2027	219,879	0.01%
Cigna Group	145,000	3.05%	15/10/2027	136,075	0.00%
Cigna Group	1,050,000	4.38%	15/10/2028	1,019,527	0.04%
Cigna Group	375,000	5.00%	15/5/2029	373,373	0.01%
Cigna Group	609,000	2.40%	15/3/2030	526,990	0.02%
Cigna Group	570,000	2.38%	15/3/2031	478,191	0.02%
Cigna Group	250,000	5.13%	15/5/2031	248,151	0.01%
Cigna Group	350,000	5.40%	15/3/2033	351,223	0.01%
Cigna Group	475,000	5.25%	15/2/2034	468,151	0.02%
Cigna Group	735,000	4.80%	15/8/2038	675,183	0.02%
Cigna Group	385,000	3.20%	15/3/2040	284,796	0.01%
Cigna Group	75,000	6.13%	15/11/2041	77,955	0.00%
Cigna Group	350,000	4.80%	15/7/2046	307,925	0.01%
Cigna Group	365,000	3.88%	15/10/2047	274,986	0.01%
Cigna Group	875,000	4.90%	15/12/2048	767,230	0.03%
Cigna Group	455,000	3.40%	15/3/2050	309,863	0.01%
Cigna Group	485,000	3.40%	15/3/2051	329,080	0.01%
Cigna Group	600,000	5.60%	15/2/2054	574,753	0.02%
Cincinnati Financial Corp.	25,000	6.92%	15/5/2028	26,456	0.00%
Cincinnati Financial Corp.	285,000	6.13%	1/11/2034	296,472	0.01%
Cintas Corp. No 2	615,000	3.70%	1/4/2027	592,097	0.02%
Cintas Corp. No 2	270,000	4.00%	1/5/2032	253,273	0.01%
Cisco Systems, Inc.	360,000	4.90%	26/2/2026	359,553	0.01%
Cisco Systems, Inc.	332,000	2.95%	28/2/2026	320,906	0.01%
Cisco Systems, Inc.	470,000	2.50%	20/9/2026	446,725	0.02%
Cisco Systems, Inc.	660,000	4.80%	26/2/2027	658,164	0.02%
Cisco Systems, Inc.	840,000	4.85%	26/2/2029	839,736	0.03%
Cisco Systems, Inc.	650,000	4.95%	26/2/2031	649,551	0.02%
Cisco Systems, Inc.	725,000	5.05%	26/2/2034	724,303	0.03%
Cisco Systems, Inc.	825,000	5.90%	15/2/2039	876,540	0.03%
Cisco Systems, Inc.	560,000	5.50%	15/1/2040	568,779	0.02%
Cisco Systems, Inc.	900,000	5.30%	26/2/2054	882,451	0.03%
Cisco Systems, Inc.	285,000	5.35%	26/2/2064	277,197	0.01%
Citadel Finance LLC	175,000	3.38%	9/3/2026	166,451	0.01%
Citadel LP	155,000	4.88%	15/1/2027	151,181	0.01%
Citibank NA	563,000	5.86%	29/9/2025	565,820	0.02%
Citibank NA	685,000	5.44%	30/4/2026	687,430	0.02%
Citibank NA	730,000	5.49%	4/12/2026	733,605	0.03%
Citibank NA	720,000	5.80%	29/9/2028	739,548	0.03%
Citibank NA	755,000	5.57%	30/4/2034	767,512	0.03%
Citigroup, Inc.	400,000	5.50%	13/9/2025	399,556	0.01%
Citigroup, Inc.	650,000	3.70%	12/1/2026	633,144	0.02%
Citigroup, Inc.	559,000	4.60%	9/3/2026	550,107	0.02%
Citigroup, Inc.	460,000	3.40%	1/5/2026	444,198	0.02%
Citigroup, Inc.	700,000	5.61%	29/9/2026	699,738	0.03%
Citigroup, Inc.	800,000	3.20%	21/10/2026	762,526	0.03%
Citigroup, Inc.	578,000	4.30%	20/11/2026	564,256	0.02%
Citigroup, Inc.	875,000	1.12%	28/1/2027	816,377	0.03%
Citigroup, Inc.	775,000	1.46%	9/6/2027	718,455	0.03%
Citigroup, Inc.	1,436,000	4.45%	29/9/2027	1,399,865	0.05%
Citigroup, Inc.	750,000	3.89%	10/1/2028	724,331	0.03%
Citigroup, Inc.	105,000	6.63%	15/1/2028	110,160	0.00%
Citigroup, Inc.	690,000	3.07%	24/2/2028	651,253	0.02%
Citigroup, Inc.	425,000	4.66%	24/5/2028	418,129	0.02%
Citigroup, Inc.	710,000	3.67%	24/7/2028	676,716	0.02%
Citigroup, Inc.	1,510,000	4.13%	25/7/2028	1,448,474	0.05%
Citigroup, Inc.	660,000	3.52%	27/10/2028	623,811	0.02%
Citigroup, Inc.	525,000	4.08%	23/4/2029	503,145	0.02%
Citigroup, Inc.	720,000	5.17%	13/2/2030	715,638	0.03%
Citigroup, Inc.	809,000	3.98%	20/3/2030	763,281	0.03%
Citigroup, Inc.	725,000	2.98%	5/11/2030	645,726	0.02%
Citigroup, Inc.	965,000	2.67%	29/1/2031	839,482	0.03%
Citigroup, Inc.	1,450,000	4.41%	31/3/2031	1,381,945	0.05%
Citigroup, Inc.	1,225,000	2.57%	3/6/2031	1,050,972	0.04%
Citigroup, Inc.	975,000	2.56%	1/5/2032	812,459	0.03%
Citigroup, Inc.	445,000	6.63%	15/6/2032	474,760	0.02%
Citigroup, Inc.	720,000	2.52%	3/11/2032	592,222	0.02%
Citigroup, Inc.	935,000	3.06%	25/1/2033	792,887	0.03%
Citigroup, Inc.	200,000	5.88%	22/2/2033	203,880	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	925,000	3.79%	17/3/2033	824,517	0.03%
Citigroup, Inc.	1,085,000	4.91%	24/5/2033	1,043,141	0.04%
Citigroup, Inc.	1,265,000	6.27%	17/11/2033	1,326,099	0.05%
Citigroup, Inc.	1,215,000	6.17%	25/5/2034	1,235,836	0.04%
Citigroup, Inc.	842,000	5.83%	13/2/2035	834,603	0.03%
Citigroup, Inc.	175,000	6.13%	25/8/2036	178,999	0.01%
Citigroup, Inc.	405,000	3.88%	24/1/2039	338,797	0.01%
Citigroup, Inc.	650,000	8.13%	15/7/2039	811,961	0.03%
Citigroup, Inc.	495,000	5.32%	26/3/2041	477,077	0.02%
Citigroup, Inc.	355,000	5.88%	30/1/2042	364,215	0.01%
Citigroup, Inc.	325,000	2.90%	3/11/2042	226,477	0.01%
Citigroup, Inc.	355,000	6.68%	13/9/2043	386,269	0.01%
Citigroup, Inc.	465,000	5.30%	6/5/2044	432,475	0.02%
Citigroup, Inc.	575,000	4.65%	30/7/2045	501,926	0.02%
Citigroup, Inc.	550,000	4.75%	18/5/2046	471,537	0.02%
Citigroup, Inc.	140,000	4.28%	24/4/2048	116,258	0.00%
Citigroup, Inc.	730,000	4.65%	23/7/2048	636,390	0.02%
Citizens Bank NA	240,000	3.75%	18/2/2026	232,325	0.01%
Citizens Bank NA	375,000	4.58%	9/8/2028	362,017	0.01%
Citizens Financial Group, Inc.	345,000	2.85%	27/7/2026	325,977	0.01%
Citizens Financial Group, Inc.	765,000	5.84%	23/1/2030	762,446	0.03%
Citizens Financial Group, Inc.	145,000	2.50%	6/2/2030	122,860	0.00%
Citizens Financial Group, Inc.	100,000	3.25%	30/4/2030	88,007	0.00%
Citizens Financial Group, Inc.	180,000	2.64%	30/9/2032	137,968	0.00%
Citizens Financial Group, Inc.	255,000	5.64%	21/5/2037	236,652	0.01%
City of Hope	100,000	5.62%	15/11/2043	97,682	0.00%
City of Hope	75,000	4.38%	15/8/2048	61,113	0.00%
CK Hutchison International 24 Ltd.	475,000	5.50%	26/4/2034	475,338	0.02%
Claremont Mckenna College	45,000	3.78%	1/1/2122	29,949	0.00%
Cleco Corporate Holdings LLC	230,000	3.74%	1/5/2026	221,377	0.01%
Cleco Corporate Holdings LLC	90,000	4.97%	1/5/2046	74,044	0.00%
Cleveland Clinic Foundation	80,000	4.86%	1/1/2114	70,057	0.00%
Cleveland Electric Illuminating Co.	85,000	3.50%	1/4/2028	79,520	0.00%
Cleveland Electric Illuminating Co.	155,000	4.55%	15/11/2030	146,470	0.01%
Cleveland Electric Illuminating Co.	70,000	5.95%	15/12/2036	70,683	0.00%
Clorox Co.	55,000	3.10%	1/10/2027	51,719	0.00%
Clorox Co.	115,000	3.90%	15/5/2028	110,504	0.00%
Clorox Co.	205,000	4.40%	1/5/2029	199,550	0.01%
Clorox Co.	150,000	1.80%	15/5/2030	125,133	0.00%
Clorox Co.	305,000	4.60%	1/5/2032	295,548	0.01%
CME Group, Inc.	400,000	2.65%	15/3/2032	342,952	0.01%
CME Group, Inc.	268,000	5.30%	15/9/2043	267,793	0.01%
CME Group, Inc.	155,000	4.15%	15/6/2048	130,593	0.00%
CMS Energy Corp.	166,000	3.00%	15/5/2026	158,879	0.01%
CMS Energy Corp.	120,000	4.88%	1/3/2044	108,076	0.00%
CMS Energy Corp.	306,000	4.75%	1/6/2050	279,911	0.01%
CMS Energy Corp.	40,000	3.75%	1/12/2050	33,291	0.00%
CNA Financial Corp.	120,000	3.45%	15/8/2027	113,734	0.00%
CNA Financial Corp.	200,000	3.90%	1/5/2029	189,564	0.01%
CNA Financial Corp.	131,000	2.05%	15/8/2030	109,134	0.00%
CNA Financial Corp.	125,000	5.50%	15/6/2033	124,719	0.00%
CNA Financial Corp.	150,000	5.13%	15/2/2034	145,293	0.01%
CNH Industrial Capital LLC	75,000	3.95%	23/5/2025	73,885	0.00%
CNH Industrial Capital LLC	225,000	5.45%	14/10/2025	224,908	0.01%
CNH Industrial Capital LLC	255,000	1.88%	15/1/2026	241,429	0.01%
CNH Industrial Capital LLC	193,000	1.45%	15/7/2026	178,409	0.01%
CNH Industrial Capital LLC	339,000	4.55%	10/4/2028	331,480	0.01%
CNH Industrial Capital LLC	100,000	5.50%	12/1/2029	101,024	0.00%
CNH Industrial Capital LLC	150,000	5.10%	20/4/2029	149,445	0.01%
CNO Financial Group, Inc.	155,000	5.25%	30/5/2029	150,269	0.01%
CNO Financial Group, Inc.	305,000	6.45%	15/6/2034	304,824	0.01%
CNO Global Funding	180,000	1.75%	7/10/2026	164,773	0.01%
CNO Global Funding	100,000	5.88%	4/6/2027	100,340	0.00%
CNO Global Funding	235,000	2.65%	6/1/2029	205,817	0.01%
Coca-Cola Co.	390,000	3.38%	25/3/2027	376,632	0.01%
Coca-Cola Co.	188,000	2.90%	25/5/2027	178,321	0.01%
Coca-Cola Co.	455,000	1.45%	1/6/2027	415,802	0.02%
Coca-Cola Co.	291,000	1.50%	5/3/2028	260,214	0.01%
Coca-Cola Co.	375,000	1.00%	15/3/2028	329,092	0.01%
Coca-Cola Co.	327,000	2.13%	6/9/2029	287,898	0.01%
Coca-Cola Co.	385,000	3.45%	25/3/2030	360,008	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	425,000	1.65%	1/6/2030	356,319	0.01%
Coca-Cola Co.	265,000	2.00%	5/3/2031	221,980	0.01%
Coca-Cola Co.	290,000	1.38%	15/3/2031	232,847	0.01%
Coca-Cola Co.	580,000	2.25%	5/1/2032	488,575	0.02%
Coca-Cola Co.	175,000	5.00%	13/5/2034	175,575	0.01%
Coca-Cola Co.	300,000	2.50%	1/6/2040	210,452	0.01%
Coca-Cola Co.	240,000	2.88%	5/5/2041	176,305	0.01%
Coca-Cola Co.	325,000	4.20%	25/3/2050	277,994	0.01%
Coca-Cola Co.	690,000	2.60%	1/6/2050	428,777	0.02%
Coca-Cola Co.	535,000	3.00%	5/3/2051	361,049	0.01%
Coca-Cola Co.	550,000	2.50%	15/3/2051	333,518	0.01%
Coca-Cola Co.	325,000	5.30%	13/5/2054	322,813	0.01%
Coca-Cola Co.	350,000	2.75%	1/6/2060	211,958	0.01%
Coca-Cola Consolidated, Inc.	200,000	5.25%	1/6/2029	200,833	0.01%
Coca-Cola Consolidated, Inc.	125,000	5.45%	1/6/2034	126,115	0.00%
Colgate-Palmolive Co.	310,000	3.10%	15/8/2025	303,161	0.01%
Colgate-Palmolive Co.	350,000	4.80%	2/3/2026	349,174	0.01%
Colgate-Palmolive Co.	230,000	3.10%	15/8/2027	219,029	0.01%
Colgate-Palmolive Co.	175,000	3.25%	15/8/2032	156,392	0.01%
Colgate-Palmolive Co.	180,000	4.60%	1/3/2033	176,737	0.01%
Colgate-Palmolive Co.	230,000	4.00%	15/8/2045	192,448	0.01%
Colgate-Palmolive Co.	145,000	3.70%	1/8/2047	114,766	0.00%
Colonial Enterprises, Inc.	255,000	3.25%	15/5/2030	227,850	0.01%
Colonial Pipeline Co.	650,000	3.75%	1/10/2025	635,939	0.02%
Colonial Pipeline Co.	75,000	4.20%	15/4/2043	62,565	0.00%
Colonial Pipeline Co.	195,000	4.25%	15/4/2048	159,183	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	164,000	4.15%	15/8/2026	159,307	0.01%
Columbia Pipeline Group, Inc.	255,000	5.80%	1/6/2045	248,282	0.01%
Columbia Pipelines Holding Co. LLC	205,000	6.06%	15/8/2026	206,604	0.01%
Columbia Pipelines Holding Co. LLC	450,000	6.04%	15/8/2028	460,128	0.02%
Columbia Pipelines Holding Co. LLC	200,000	5.68%	15/1/2034	196,658	0.01%
Columbia Pipelines Operating Co. LLC	170,000	5.93%	15/8/2030	173,602	0.01%
Columbia Pipelines Operating Co. LLC	400,000	6.04%	15/11/2033	408,693	0.01%
Columbia Pipelines Operating Co. LLC	285,000	6.50%	15/8/2043	296,598	0.01%
Columbia Pipelines Operating Co. LLC	350,000	6.54%	15/11/2053	368,812	0.01%
Columbia Pipelines Operating Co. LLC	150,000	6.71%	15/8/2063	158,190	0.01%
Comcast Corp.	415,000	3.38%	15/8/2025	406,563	0.01%
Comcast Corp.	775,000	3.95%	15/10/2025	762,782	0.03%
Comcast Corp.	575,000	5.25%	7/11/2025	574,624	0.02%
Comcast Corp.	530,000	3.15%	1/3/2026	512,402	0.02%
Comcast Corp.	305,000	2.35%	15/1/2027	285,620	0.01%
Comcast Corp.	325,000	3.30%	1/2/2027	311,508	0.01%
Comcast Corp.	155,000	3.30%	1/4/2027	148,234	0.01%
Comcast Corp.	350,000	5.35%	15/11/2027	353,857	0.01%
Comcast Corp.	515,000	3.15%	15/2/2028	483,829	0.02%
Comcast Corp.	307,000	3.55%	1/5/2028	291,558	0.01%
Comcast Corp.	1,300,000	4.15%	15/10/2028	1,258,887	0.05%
Comcast Corp.	419,000	4.55%	15/1/2029	412,486	0.01%
Comcast Corp.	415,000	5.10%	1/6/2029	417,629	0.02%
Comcast Corp.	370,000	2.65%	1/2/2030	327,545	0.01%
Comcast Corp.	505,000	3.40%	1/4/2030	464,242	0.02%
Comcast Corp.	550,000	4.25%	15/10/2030	527,387	0.02%
Comcast Corp.	405,000	1.95%	15/1/2031	334,254	0.01%
Comcast Corp.	625,000	1.50%	15/2/2031	501,830	0.02%
Comcast Corp.	275,000	5.50%	15/11/2032	281,269	0.01%
Comcast Corp.	475,000	4.25%	15/1/2033	443,955	0.02%
Comcast Corp.	350,000	4.65%	15/2/2033	337,813	0.01%
Comcast Corp.	350,000	7.05%	15/3/2033	390,990	0.01%
Comcast Corp.	265,000	4.80%	15/5/2033	257,600	0.01%
Comcast Corp.	465,000	5.30%	1/6/2034	465,946	0.02%
Comcast Corp.	700,000	4.20%	15/8/2034	641,686	0.02%
Comcast Corp.	210,000	5.65%	15/6/2035	215,523	0.01%
Comcast Corp.	175,000	4.40%	15/8/2035	161,925	0.01%
Comcast Corp.	305,000	6.50%	15/11/2035	333,088	0.01%
Comcast Corp.	320,000	3.20%	15/7/2036	258,564	0.01%
Comcast Corp.	135,000	6.45%	15/3/2037	146,093	0.01%
Comcast Corp.	367,000	3.90%	1/3/2038	310,668	0.01%
Comcast Corp.	445,000	4.60%	15/10/2038	405,031	0.01%
Comcast Corp.	153,000	6.55%	1/7/2039	168,222	0.01%
Comcast Corp.	415,000	3.25%	1/11/2039	319,324	0.01%
Comcast Corp.	885,000	3.75%	1/4/2040	719,172	0.03%

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Comcast Corp.	315,000	4.65%	15/7/2042	282,062	0.01%
Comcast Corp.	255,000	4.60%	15/8/2045	221,726	0.01%
Comcast Corp.	430,000	3.40%	15/7/2046	310,566	0.01%
Comcast Corp.	471,000	4.00%	15/8/2047	369,911	0.01%
Comcast Corp.	715,000	3.97%	1/11/2047	557,342	0.02%
Comcast Corp.	310,000	4.00%	1/3/2048	243,526	0.01%
Comcast Corp.	588,000	4.70%	15/10/2048	520,572	0.02%
Comcast Corp.	580,000	4.00%	1/11/2049	452,052	0.02%
Comcast Corp.	565,000	3.45%	1/2/2050	399,074	0.01%
Comcast Corp.	905,000	2.80%	15/1/2051	557,808	0.02%
Comcast Corp.	1,497,000	2.89%	1/11/2051	934,682	0.03%
Comcast Corp.	801,000	2.45%	15/8/2052	450,974	0.02%
Comcast Corp.	490,000	4.05%	1/11/2052	379,716	0.01%
Comcast Corp.	425,000	5.35%	15/5/2053	407,192	0.01%
Comcast Corp.	275,000	5.65%	1/6/2054	274,599	0.01%
Comcast Corp.	1,805,000	2.94%	1/11/2056	1,088,972	0.04%
Comcast Corp.	365,000	4.95%	15/10/2058	325,968	0.01%
Comcast Corp.	485,000	2.65%	15/8/2062	264,108	0.01%
Comcast Corp.	1,194,000	2.99%	1/11/2063	700,445	0.03%
Comcast Corp.	525,000	5.50%	15/5/2064	505,168	0.02%
Comerica Bank	285,000	4.00%	27/7/2025	278,733	0.01%
Comerica Bank	200,000	5.33%	25/8/2033	179,950	0.01%
Comerica, Inc.	35,000	4.00%	1/2/2029	32,099	0.00%
Comerica, Inc.	435,000	5.98%	30/1/2030	428,699	0.02%
CommonSpirit Health	260,000	1.55%	1/10/2025	247,061	0.01%
CommonSpirit Health	175,000	6.07%	1/11/2027	179,027	0.01%
CommonSpirit Health	425,000	3.35%	1/10/2029	389,452	0.01%
CommonSpirit Health	231,000	2.78%	1/10/2030	200,195	0.01%
CommonSpirit Health	250,000	5.21%	1/12/2031	246,484	0.01%
CommonSpirit Health	300,000	5.32%	1/12/2034	294,747	0.01%
CommonSpirit Health	270,000	4.35%	1/11/2042	227,569	0.01%
CommonSpirit Health	300,000	3.82%	1/10/2049	228,600	0.01%
CommonSpirit Health	250,000	4.19%	1/10/2049	200,196	0.01%
CommonSpirit Health	256,000	3.91%	1/10/2050	194,008	0.01%
CommonSpirit Health	75,000	6.46%	1/11/2052	82,862	0.00%
CommonSpirit Health	275,000	5.55%	1/12/2054	269,651	0.01%
Commonwealth Edison Co.	155,000	2.55%	15/6/2026	147,621	0.01%
Commonwealth Edison Co.	100,000	2.95%	15/8/2027	93,799	0.00%
Commonwealth Edison Co.	115,000	3.70%	15/8/2028	109,283	0.00%
Commonwealth Edison Co.	148,000	2.20%	1/3/2030	126,631	0.00%
Commonwealth Edison Co.	75,000	3.15%	15/3/2032	65,484	0.00%
Commonwealth Edison Co.	105,000	4.90%	1/2/2033	102,498	0.00%
Commonwealth Edison Co.	125,000	5.30%	1/6/2034	125,018	0.00%
Commonwealth Edison Co.	330,000	5.90%	15/3/2036	342,054	0.01%
Commonwealth Edison Co.	129,000	6.45%	15/1/2038	139,576	0.01%
Commonwealth Edison Co.	150,000	3.80%	1/10/2042	118,018	0.00%
Commonwealth Edison Co.	25,000	4.60%	15/8/2043	21,822	0.00%
Commonwealth Edison Co.	95,000	3.70%	1/3/2045	72,246	0.00%
Commonwealth Edison Co.	170,000	4.35%	15/11/2045	142,552	0.01%
Commonwealth Edison Co.	325,000	3.65%	15/6/2046	241,294	0.01%
Commonwealth Edison Co.	155,000	3.75%	15/8/2047	116,595	0.00%
Commonwealth Edison Co.	250,000	4.00%	1/3/2048	194,344	0.01%
Commonwealth Edison Co.	225,000	4.00%	1/3/2049	174,029	0.01%
Commonwealth Edison Co.	145,000	3.20%	15/11/2049	96,484	0.00%
Commonwealth Edison Co.	172,000	3.00%	1/3/2050	110,071	0.00%
Commonwealth Edison Co.	310,000	3.13%	15/3/2051	202,138	0.01%
Commonwealth Edison Co.	175,000	2.75%	1/9/2051	104,410	0.00%
Commonwealth Edison Co.	125,000	3.85%	15/3/2052	92,537	0.00%
Commonwealth Edison Co.	180,000	5.30%	1/2/2053	170,116	0.01%
Commonwealth Edison Co.	175,000	5.65%	1/6/2054	174,126	0.01%
Community Health Network, Inc.	214,000	3.10%	1/5/2050	139,989	0.01%
Conagra Brands, Inc.	385,000	4.60%	1/11/2025	380,382	0.01%
Conagra Brands, Inc.	250,000	5.30%	1/10/2026	249,727	0.01%
Conagra Brands, Inc.	430,000	1.38%	1/11/2027	378,777	0.01%
Conagra Brands, Inc.	100,000	7.00%	1/10/2028	106,331	0.00%
Conagra Brands, Inc.	525,000	4.85%	1/11/2028	516,076	0.02%
Conagra Brands, Inc.	250,000	8.25%	15/9/2030	287,045	0.01%
Conagra Brands, Inc.	304,000	5.30%	1/11/2038	286,167	0.01%
Conagra Brands, Inc.	260,000	5.40%	1/11/2048	239,360	0.01%
Concentrix Corp.	250,000	6.60%	2/8/2028	253,066	0.01%
Concentrix Corp.	245,000	6.85%	2/8/2033	242,550	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Connecticut Light & Power Co.	130,000	0.75%	1/12/2025	121,937	0.00%
Connecticut Light & Power Co.	167,000	3.20%	15/3/2027	159,257	0.01%
Connecticut Light & Power Co.	100,000	4.65%	1/1/2029	98,786	0.00%
Connecticut Light & Power Co.	180,000	2.05%	1/7/2031	146,767	0.01%
Connecticut Light & Power Co.	85,000	4.90%	1/7/2033	82,590	0.00%
Connecticut Light & Power Co.	165,000	4.30%	15/4/2044	139,108	0.01%
Connecticut Light & Power Co.	55,000	4.15%	1/6/2045	45,064	0.00%
Connecticut Light & Power Co.	360,000	4.00%	1/4/2048	286,954	0.01%
Connecticut Light & Power Co.	130,000	5.25%	15/1/2053	124,213	0.00%
Conoco Funding Co.	120,000	7.25%	15/10/2031	134,686	0.00%
ConocoPhillips	25,000	2.40%	15/2/2031	21,028	0.00%
ConocoPhillips	155,000	5.90%	15/10/2032	163,613	0.01%
ConocoPhillips	50,000	5.90%	15/5/2038	51,909	0.00%
ConocoPhillips	450,000	6.50%	1/2/2039	494,976	0.02%
ConocoPhillips	199,000	4.88%	1/10/2047	181,111	0.01%
ConocoPhillips Co.	412,000	6.95%	15/4/2029	446,544	0.02%
ConocoPhillips Co.	330,000	5.05%	15/9/2033	327,203	0.01%
ConocoPhillips Co.	293,000	3.76%	15/3/2042	232,174	0.01%
ConocoPhillips Co.	115,000	4.30%	15/11/2044	97,569	0.00%
ConocoPhillips Co.	80,000	5.95%	15/3/2046	82,935	0.00%
ConocoPhillips Co.	455,000	3.80%	15/3/2052	340,322	0.01%
ConocoPhillips Co.	375,000	5.30%	15/5/2053	356,362	0.01%
ConocoPhillips Co.	350,000	5.55%	15/3/2054	344,740	0.01%
ConocoPhillips Co.	658,000	4.03%	15/3/2062	495,706	0.02%
ConocoPhillips Co.	275,000	5.70%	15/9/2063	274,158	0.01%
Conopco, Inc.	105,000	7.25%	15/12/2026	110,529	0.00%
Consolidated Edison Co. of New York, Inc.	105,000	3.13%	15/11/2027	98,437	0.00%
Consolidated Edison Co. of New York, Inc.	140,000	3.80%	15/5/2028	134,196	0.00%
Consolidated Edison Co. of New York, Inc.	180,000	4.00%	1/12/2028	173,305	0.01%
Consolidated Edison Co. of New York, Inc.	154,000	3.35%	1/4/2030	141,372	0.01%
Consolidated Edison Co. of New York, Inc.	235,000	2.40%	15/6/2031	198,421	0.01%
Consolidated Edison Co. of New York, Inc.	160,000	5.20%	1/3/2033	159,678	0.01%
Consolidated Edison Co. of New York, Inc.	125,000	5.50%	15/3/2034	127,027	0.00%
Consolidated Edison Co. of New York, Inc.	150,000	5.38%	15/5/2034	150,701	0.01%
Consolidated Edison Co. of New York, Inc.	250,000	5.85%	15/3/2036	256,817	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	6.20%	15/6/2036	106,055	0.00%
Consolidated Edison Co. of New York, Inc.	150,000	6.30%	15/8/2037	159,002	0.01%
Consolidated Edison Co. of New York, Inc.	145,000	6.75%	1/4/2038	160,516	0.01%
Consolidated Edison Co. of New York, Inc.	185,000	5.50%	1/12/2039	182,341	0.01%
Consolidated Edison Co. of New York, Inc.	65,000	5.70%	15/6/2040	64,814	0.00%
Consolidated Edison Co. of New York, Inc.	245,000	4.20%	15/3/2042	202,180	0.01%
Consolidated Edison Co. of New York, Inc.	210,000	3.95%	1/3/2043	167,642	0.01%
Consolidated Edison Co. of New York, Inc.	235,000	4.45%	15/3/2044	200,208	0.01%
Consolidated Edison Co. of New York, Inc.	235,000	4.50%	1/12/2045	198,060	0.01%
Consolidated Edison Co. of New York, Inc.	205,000	3.85%	15/6/2046	156,914	0.01%
Consolidated Edison Co. of New York, Inc.	215,000	3.88%	15/6/2047	165,812	0.01%
Consolidated Edison Co. of New York, Inc.	285,000	4.65%	1/12/2048	242,604	0.01%
Consolidated Edison Co. of New York, Inc.	235,000	4.13%	15/5/2049	185,526	0.01%
Consolidated Edison Co. of New York, Inc.	250,000	3.95%	1/4/2050	195,361	0.01%
Consolidated Edison Co. of New York, Inc.	195,000	3.20%	1/12/2051	128,337	0.00%
Consolidated Edison Co. of New York, Inc.	250,000	6.15%	15/11/2052	264,957	0.01%
Consolidated Edison Co. of New York, Inc.	400,000	5.90%	15/11/2053	409,526	0.01%
Consolidated Edison Co. of New York, Inc.	275,000	5.70%	15/5/2054	274,406	0.01%
Consolidated Edison Co. of New York, Inc.	260,000	4.63%	1/12/2054	220,086	0.01%
Consolidated Edison Co. of New York, Inc.	145,000	4.30%	1/12/2056	114,110	0.00%
Consolidated Edison Co. of New York, Inc.	115,000	4.00%	15/11/2057	86,385	0.00%
Consolidated Edison Co. of New York, Inc.	245,000	4.50%	15/5/2058	199,715	0.01%
Consolidated Edison Co. of New York, Inc.	250,000	3.70%	15/11/2059	173,739	0.01%
Consolidated Edison Co. of New York, Inc.	200,000	3.00%	1/12/2060	118,263	0.00%
Consolidated Edison Co. of New York, Inc.	275,000	3.60%	15/6/2061	188,872	0.01%
Constellation Brands, Inc.	200,000	4.40%	15/11/2025	197,305	0.01%
Constellation Brands, Inc.	156,000	4.75%	1/12/2025	154,332	0.01%
Constellation Brands, Inc.	230,000	3.70%	6/12/2026	222,124	0.01%
Constellation Brands, Inc.	230,000	4.35%	9/5/2027	224,502	0.01%
Constellation Brands, Inc.	228,000	3.50%	9/5/2027	217,640	0.01%
Constellation Brands, Inc.	235,000	3.60%	15/2/2028	222,711	0.01%
Constellation Brands, Inc.	150,000	4.65%	15/11/2028	146,772	0.01%
Constellation Brands, Inc.	175,000	4.80%	15/1/2029	172,593	0.01%
Constellation Brands, Inc.	427,000	3.15%	1/8/2029	387,372	0.01%
Constellation Brands, Inc.	165,000	2.88%	1/5/2030	145,654	0.01%
Constellation Brands, Inc.	310,000	2.25%	1/8/2031	254,439	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Constellation Brands, Inc.	230,000	4.75%	9/5/2032	221,146	0.01%
Constellation Brands, Inc.	200,000	4.90%	1/5/2033	193,040	0.01%
Constellation Brands, Inc.	100,000	4.50%	9/5/2047	83,495	0.00%
Constellation Brands, Inc.	295,000	4.10%	15/2/2048	232,422	0.01%
Constellation Brands, Inc.	150,000	5.25%	15/11/2048	139,671	0.01%
Constellation Brands, Inc.	200,000	3.75%	1/5/2050	147,318	0.01%
Constellation Energy Generation LLC	230,000	5.60%	1/3/2028	232,969	0.01%
Constellation Energy Generation LLC	100,000	5.80%	1/3/2033	102,130	0.00%
Constellation Energy Generation LLC	200,000	6.13%	15/1/2034	208,481	0.01%
Constellation Energy Generation LLC	225,000	6.25%	1/10/2039	232,353	0.01%
Constellation Energy Generation LLC	125,000	5.75%	1/10/2041	122,989	0.00%
Constellation Energy Generation LLC	290,000	5.60%	15/6/2042	279,851	0.01%
Constellation Energy Generation LLC	345,000	6.50%	1/10/2053	366,666	0.01%
Constellation Energy Generation LLC	350,000	5.75%	15/3/2054	339,285	0.01%
Consumers Energy Co.	190,000	4.65%	1/3/2028	188,262	0.01%
Consumers Energy Co.	50,000	3.80%	15/11/2028	47,684	0.00%
Consumers Energy Co.	263,000	4.90%	15/2/2029	261,923	0.01%
Consumers Energy Co.	315,000	4.60%	30/5/2029	309,973	0.01%
Consumers Energy Co.	75,000	3.60%	15/8/2032	67,344	0.00%
Consumers Energy Co.	75,000	4.63%	15/5/2033	71,827	0.00%
Consumers Energy Co.	158,000	3.95%	15/5/2043	128,212	0.00%
Consumers Energy Co.	150,000	3.25%	15/8/2046	108,766	0.00%
Consumers Energy Co.	115,000	3.95%	15/7/2047	92,186	0.00%
Consumers Energy Co.	125,000	4.05%	15/5/2048	101,637	0.00%
Consumers Energy Co.	185,000	4.35%	15/4/2049	155,942	0.01%
Consumers Energy Co.	175,000	3.75%	15/2/2050	133,212	0.00%
Consumers Energy Co.	217,000	3.50%	1/8/2051	159,084	0.01%
Consumers Energy Co.	140,000	4.20%	1/9/2052	113,212	0.00%
Consumers Energy Co.	205,000	2.50%	1/5/2060	115,690	0.00%
Continental Resources, Inc.	175,000	2.27%	15/11/2026	162,421	0.01%
Continental Resources, Inc.	455,000	4.38%	15/1/2028	437,140	0.02%
Continental Resources, Inc.	499,000	5.75%	15/1/2031	490,723	0.02%
Continental Resources, Inc.	275,000	2.88%	1/4/2032	222,240	0.01%
Continental Resources, Inc.	225,000	4.90%	1/6/2044	183,959	0.01%
Continental Wind LLC	49,200	6.00%	28/2/2033	48,783	0.00%
COPT Defense Properties LP	305,000	2.25%	15/3/2026	287,989	0.01%
COPT Defense Properties LP	200,000	2.75%	15/4/2031	165,393	0.01%
COPT Defense Properties LP	135,000	2.90%	1/12/2033	106,498	0.00%
Corebridge Financial, Inc.	405,000	3.65%	5/4/2027	387,730	0.01%
Corebridge Financial, Inc.	675,000	3.85%	5/4/2029	632,718	0.02%
Corebridge Financial, Inc.	390,000	3.90%	5/4/2032	349,299	0.01%
Corebridge Financial, Inc.	230,000	6.05%	15/9/2033	235,451	0.01%
Corebridge Financial, Inc.	490,000	5.75%	15/1/2034	493,155	0.02%
Corebridge Financial, Inc.	175,000	4.35%	5/4/2042	144,379	0.01%
Corebridge Financial, Inc.	425,000	4.40%	5/4/2052	334,585	0.01%
Corebridge Financial, Inc.	200,000	6.88%	15/12/2052	201,776	0.01%
Corebridge Global Funding	365,000	0.90%	22/9/2025	344,954	0.01%
Corebridge Global Funding	240,000	5.35%	24/6/2026	239,925	0.01%
Corebridge Global Funding	350,000	5.90%	19/9/2028	357,398	0.01%
Corebridge Global Funding	225,000	5.20%	12/1/2029	224,032	0.01%
Corebridge Global Funding	170,000	5.20%	24/6/2029	169,362	0.01%
Corewell Health Obligated Group	150,000	3.49%	15/7/2049	112,026	0.00%
Corning, Inc.	115,000	4.70%	15/3/2037	106,277	0.00%
Corning, Inc.	260,000	5.75%	15/8/2040	257,847	0.01%
Corning, Inc.	160,000	4.75%	15/3/2042	142,808	0.01%
Corning, Inc.	300,000	5.35%	15/11/2048	280,814	0.01%
Corning, Inc.	245,000	3.90%	15/11/2049	183,669	0.01%
Corning, Inc.	420,000	4.38%	15/11/2057	329,284	0.01%
Corning, Inc.	165,000	5.85%	15/11/2068	161,487	0.01%
Corning, Inc.	150,000	5.45%	15/11/2079	137,994	0.00%
CoStar Group, Inc.	491,000	2.80%	15/7/2030	415,297	0.02%
Costco Wholesale Corp.	545,000	3.00%	18/5/2027	521,233	0.02%
Costco Wholesale Corp.	615,000	1.38%	20/6/2027	558,776	0.02%
Costco Wholesale Corp.	585,000	1.60%	20/4/2030	491,520	0.02%
Costco Wholesale Corp.	275,000	1.75%	20/4/2032	220,778	0.01%
Coterra Energy, Inc.	329,000	3.90%	15/5/2027	316,384	0.01%
Coterra Energy, Inc.	235,000	4.38%	15/3/2029	224,413	0.01%
Coterra Energy, Inc.	105,000	5.60%	15/3/2034	104,748	0.00%
Cottage Health Obligated Group	285,000	3.30%	1/11/2049	203,844	0.01%
Cox Communications, Inc.	202,000	3.35%	15/9/2026	193,174	0.01%
Cox Communications, Inc.	220,000	3.50%	15/8/2027	207,988	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cox Communications, Inc.	165,000	5.45%	15/9/2028	165,867	0.01%
Cox Communications, Inc.	222,000	1.80%	1/10/2030	178,446	0.01%
Cox Communications, Inc.	447,000	2.60%	15/6/2031	369,324	0.01%
Cox Communications, Inc.	325,000	5.70%	15/6/2033	323,465	0.01%
Cox Communications, Inc.	295,000	8.38%	1/3/2039	347,882	0.01%
Cox Communications, Inc.	217,000	4.70%	15/12/2042	179,523	0.01%
Cox Communications, Inc.	150,000	4.50%	30/6/2043	120,462	0.00%
Cox Communications, Inc.	80,000	4.60%	15/8/2047	64,272	0.00%
Cox Communications, Inc.	200,000	2.95%	1/10/2050	119,084	0.00%
Cox Communications, Inc.	260,000	3.60%	15/6/2051	176,397	0.01%
Cox Communications, Inc.	190,000	5.80%	15/12/2053	181,092	0.01%
CRH America Finance, Inc.	240,000	5.40%	21/5/2034	237,636	0.01%
CRH America, Inc.	234,000	5.13%	18/5/2045	212,235	0.01%
CRH SMW Finance DAC	240,000	5.20%	21/5/2029	240,009	0.01%
Crown Castle, Inc.	243,000	1.35%	15/7/2025	232,504	0.01%
Crown Castle, Inc.	255,000	4.45%	15/2/2026	250,522	0.01%
Crown Castle, Inc.	275,000	3.70%	15/6/2026	265,793	0.01%
Crown Castle, Inc.	400,000	1.05%	15/7/2026	366,094	0.01%
Crown Castle, Inc.	130,000	4.00%	1/3/2027	125,627	0.00%
Crown Castle, Inc.	345,000	2.90%	15/3/2027	323,837	0.01%
Crown Castle, Inc.	415,000	3.65%	1/9/2027	394,531	0.01%
Crown Castle, Inc.	225,000	5.00%	11/1/2028	222,251	0.01%
Crown Castle, Inc.	258,000	3.80%	15/2/2028	244,462	0.01%
Crown Castle, Inc.	215,000	4.80%	1/9/2028	210,512	0.01%
Crown Castle, Inc.	445,000	4.30%	15/2/2029	424,816	0.02%
Crown Castle, Inc.	200,000	5.60%	1/6/2029	201,713	0.01%
Crown Castle, Inc.	175,000	3.10%	15/11/2029	156,299	0.01%
Crown Castle, Inc.	185,000	3.30%	1/7/2030	164,924	0.01%
Crown Castle, Inc.	350,000	2.25%	15/1/2031	287,766	0.01%
Crown Castle, Inc.	290,000	2.10%	1/4/2031	234,826	0.01%
Crown Castle, Inc.	210,000	2.50%	15/7/2031	173,344	0.01%
Crown Castle, Inc.	400,000	5.10%	1/5/2033	385,625	0.01%
Crown Castle, Inc.	200,000	5.80%	1/3/2034	201,991	0.01%
Crown Castle, Inc.	525,000	2.90%	1/4/2041	363,092	0.01%
Crown Castle, Inc.	50,000	5.20%	15/2/2049	45,330	0.00%
Crown Castle, Inc.	225,000	4.15%	1/7/2050	175,051	0.01%
Crown Castle, Inc.	185,000	3.25%	15/1/2051	122,465	0.00%
CSX Corp.	150,000	3.35%	1/11/2025	146,116	0.01%
CSX Corp.	305,000	2.60%	1/11/2026	288,352	0.01%
CSX Corp.	158,000	3.25%	1/6/2027	150,840	0.01%
CSX Corp.	330,000	3.80%	1/3/2028	317,445	0.01%
CSX Corp.	295,000	4.25%	15/3/2029	286,386	0.01%
CSX Corp.	175,000	2.40%	15/2/2030	152,617	0.01%
CSX Corp.	250,000	4.10%	15/11/2032	233,461	0.01%
CSX Corp.	175,000	5.20%	15/11/2033	175,400	0.01%
CSX Corp.	125,000	6.00%	1/10/2036	132,078	0.00%
CSX Corp.	215,000	6.15%	1/5/2037	230,457	0.01%
CSX Corp.	140,000	6.22%	30/4/2040	149,920	0.01%
CSX Corp.	155,000	5.50%	15/4/2041	154,228	0.01%
CSX Corp.	230,000	4.75%	30/5/2042	208,711	0.01%
CSX Corp.	215,000	4.40%	1/3/2043	187,037	0.01%
CSX Corp.	315,000	4.10%	15/3/2044	258,827	0.01%
CSX Corp.	332,000	3.80%	1/11/2046	257,397	0.01%
CSX Corp.	255,000	4.30%	1/3/2048	212,722	0.01%
CSX Corp.	193,000	4.75%	15/11/2048	172,006	0.01%
CSX Corp.	190,000	4.50%	15/3/2049	162,716	0.01%
CSX Corp.	280,000	3.35%	15/9/2049	196,921	0.01%
CSX Corp.	100,000	3.80%	15/4/2050	76,338	0.00%
CSX Corp.	125,000	3.95%	1/5/2050	98,204	0.00%
CSX Corp.	175,000	2.50%	15/5/2051	103,038	0.00%
CSX Corp.	375,000	4.50%	15/11/2052	321,002	0.01%
CSX Corp.	104,000	4.50%	1/8/2054	88,192	0.00%
CSX Corp.	215,000	4.25%	1/11/2066	167,256	0.01%
CSX Corp.	198,000	4.65%	1/3/2068	166,114	0.01%
CubeSmart LP	260,000	3.13%	1/9/2026	247,641	0.01%
CubeSmart LP	305,000	2.25%	15/12/2028	268,667	0.01%
CubeSmart LP	125,000	4.38%	15/2/2029	119,768	0.00%
CubeSmart LP	90,000	3.00%	15/2/2030	79,684	0.00%
CubeSmart LP	120,000	2.50%	15/2/2032	98,117	0.00%
Cummins, Inc.	386,000	0.75%	1/9/2025	366,569	0.01%
Cummins, Inc.	125,000	4.90%	20/2/2029	124,810	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cummins, Inc.	275,000	1.50%	1/9/2030	225,563	0.01%
Cummins, Inc.	200,000	5.15%	20/2/2034	200,282	0.01%
Cummins, Inc.	125,000	4.88%	1/10/2043	114,558	0.00%
Cummins, Inc.	223,000	2.60%	1/9/2050	135,411	0.00%
Cummins, Inc.	400,000	5.45%	20/2/2054	392,053	0.01%
CVS Health Corp.	770,000	3.88%	20/7/2025	756,114	0.03%
CVS Health Corp.	480,000	5.00%	20/2/2026	476,366	0.02%
CVS Health Corp.	550,000	2.88%	1/6/2026	523,916	0.02%
CVS Health Corp.	650,000	3.00%	15/8/2026	619,175	0.02%
CVS Health Corp.	175,000	3.63%	1/4/2027	167,867	0.01%
CVS Health Corp.	155,000	6.25%	1/6/2027	159,108	0.01%
CVS Health Corp.	975,000	1.30%	21/8/2027	863,691	0.03%
CVS Health Corp.	1,571,000	4.30%	25/3/2028	1,516,726	0.05%
CVS Health Corp.	240,000	5.00%	30/1/2029	237,542	0.01%
CVS Health Corp.	610,000	5.40%	1/6/2029	610,669	0.02%
CVS Health Corp.	533,000	3.25%	15/8/2029	483,708	0.02%
CVS Health Corp.	475,000	5.13%	21/2/2030	469,668	0.02%
CVS Health Corp.	400,000	3.75%	1/4/2030	368,097	0.01%
CVS Health Corp.	365,000	1.75%	21/8/2030	296,639	0.01%
CVS Health Corp.	250,000	5.25%	30/1/2031	247,333	0.01%
CVS Health Corp.	775,000	1.88%	28/2/2031	621,309	0.02%
CVS Health Corp.	425,000	5.55%	1/6/2031	425,265	0.02%
CVS Health Corp.	575,000	2.13%	15/9/2031	461,302	0.02%
CVS Health Corp.	625,000	5.25%	21/2/2033	610,166	0.02%
CVS Health Corp.	365,000	5.30%	1/6/2033	356,381	0.01%
CVS Health Corp.	350,000	5.70%	1/6/2034	349,009	0.01%
CVS Health Corp.	220,000	4.88%	20/7/2035	205,392	0.01%
CVS Health Corp.	1,625,000	4.78%	25/3/2038	1,450,893	0.05%
CVS Health Corp.	282,000	6.13%	15/9/2039	281,872	0.01%
CVS Health Corp.	385,000	4.13%	1/4/2040	310,719	0.01%
CVS Health Corp.	435,000	2.70%	21/8/2040	288,869	0.01%
CVS Health Corp.	275,000	5.30%	5/12/2043	249,287	0.01%
CVS Health Corp.	275,000	6.00%	1/6/2044	269,608	0.01%
CVS Health Corp.	1,110,000	5.13%	20/7/2045	976,052	0.04%
CVS Health Corp.	2,630,000	5.05%	25/3/2048	2,266,436	0.08%
CVS Health Corp.	355,000	4.25%	1/4/2050	269,879	0.01%
CVS Health Corp.	385,000	5.63%	21/2/2053	357,303	0.01%
CVS Health Corp.	415,000	5.88%	1/6/2053	397,476	0.01%
CVS Health Corp.	325,000	6.05%	1/6/2054	318,521	0.01%
CVS Health Corp.	275,000	6.00%	1/6/2063	263,204	0.01%
Daimler Truck Finance North America LLC	256,000	5.15%	16/1/2026	254,703	0.01%
Daimler Truck Finance North America LLC	597,000	2.00%	14/12/2026	551,648	0.02%
Daimler Truck Finance North America LLC	250,000	5.00%	15/1/2027	248,164	0.01%
Daimler Truck Finance North America LLC	150,000	5.13%	19/1/2028	149,735	0.01%
Daimler Truck Finance North America LLC	230,000	2.50%	14/12/2031	189,709	0.01%
Daimler Truck Finance North America LLC	285,000	5.38%	18/1/2034	282,288	0.01%
Danaher Corp.	238,000	3.35%	15/9/2025	232,924	0.01%
Danaher Corp.	50,000	4.38%	15/9/2045	43,592	0.00%
Danaher Corp.	390,000	2.60%	1/10/2050	238,040	0.01%
Danaher Corp.	285,000	2.80%	10/12/2051	179,796	0.01%
Darden Restaurants, Inc.	190,000	3.85%	1/5/2027	182,549	0.01%
Darden Restaurants, Inc.	225,000	6.30%	10/10/2033	232,289	0.01%
Darden Restaurants, Inc.	85,000	4.55%	15/2/2048	69,119	0.00%
Dartmouth-Hitchcock Health	100,000	4.18%	1/8/2048	78,859	0.00%
Dayton Power & Light Co.	160,000	3.95%	15/6/2049	116,590	0.00%
DCP Midstream Operating LP	160,000	5.38%	15/7/2025	159,368	0.01%
DCP Midstream Operating LP	223,000	5.63%	15/7/2027	225,316	0.01%
DCP Midstream Operating LP	172,000	5.13%	15/5/2029	170,872	0.01%
DCP Midstream Operating LP	85,000	8.13%	16/8/2030	96,686	0.00%
DCP Midstream Operating LP	325,000	3.25%	15/2/2032	277,886	0.01%
DCP Midstream Operating LP	200,000	6.75%	15/9/2037	214,523	0.01%
DCP Midstream Operating LP	100,000	5.60%	1/4/2044	95,440	0.00%
Deere & Co.	290,000	5.38%	16/10/2029	297,218	0.01%
Deere & Co.	245,000	3.10%	15/4/2030	222,697	0.01%
Deere & Co.	225,000	7.13%	3/3/2031	253,758	0.01%
Deere & Co.	450,000	3.90%	9/6/2042	375,605	0.01%
Deere & Co.	180,000	2.88%	7/9/2049	120,634	0.00%
Deere & Co.	200,000	3.75%	15/4/2050	156,860	0.01%
Dell International LLC/EMC Corp.	225,000	5.85%	15/7/2025	225,389	0.01%
Dell International LLC/EMC Corp.	648,000	6.02%	15/6/2026	654,826	0.02%
Dell International LLC/EMC Corp.	630,000	4.90%	1/10/2026	623,839	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dell International LLC/EMC Corp.	195,000	6.10%	15/7/2027	200,034	0.01%
Dell International LLC/EMC Corp.	540,000	5.25%	1/2/2028	543,570	0.02%
Dell International LLC/EMC Corp.	465,000	5.30%	1/10/2029	467,552	0.02%
Dell International LLC/EMC Corp.	205,000	6.20%	15/7/2030	215,102	0.01%
Dell International LLC/EMC Corp.	235,000	5.75%	1/2/2033	241,584	0.01%
Dell International LLC/EMC Corp.	270,000	8.10%	15/7/2036	321,684	0.01%
Dell International LLC/EMC Corp.	330,000	3.38%	15/12/2041	241,491	0.01%
Dell International LLC/EMC Corp.	235,000	8.35%	15/7/2046	297,399	0.01%
Dell International LLC/EMC Corp.	440,000	3.45%	15/12/2051	297,971	0.01%
Dell, Inc.	160,000	7.10%	15/4/2028	170,491	0.01%
Dell, Inc.	140,000	6.50%	15/4/2038	146,687	0.01%
Delmarva Power & Light Co.	50,000	4.15%	15/5/2045	39,838	0.00%
Delta Air Lines 2020-1 Class AA Pass Through Trust	121,732	2.00%	10/6/2028	110,427	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	399,869	4.50%	20/10/2025	395,194	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	1,210,000	4.75%	20/10/2028	1,179,876	0.04%
DENTSPLY SIRONA, Inc.	425,000	3.25%	1/6/2030	370,884	0.01%
Devon Energy Corp.	357,000	5.85%	15/12/2025	357,855	0.01%
Devon Energy Corp.	50,000	5.25%	15/10/2027	49,800	0.00%
Devon Energy Corp.	80,000	5.88%	15/6/2028	80,270	0.00%
Devon Energy Corp.	50,000	4.50%	15/1/2030	48,269	0.00%
Devon Energy Corp.	205,000	7.88%	30/9/2031	231,669	0.01%
Devon Energy Corp.	90,000	7.95%	15/4/2032	103,043	0.00%
Devon Energy Corp.	404,000	5.60%	15/7/2041	375,930	0.01%
Devon Energy Corp.	368,000	4.75%	15/5/2042	307,996	0.01%
Devon Energy Corp.	230,000	5.00%	15/6/2045	195,970	0.01%
DH Europe Finance II Sarl	286,000	2.60%	15/11/2029	255,028	0.01%
DH Europe Finance II Sarl	215,000	3.25%	15/11/2039	169,896	0.01%
DH Europe Finance II Sarl	316,000	3.40%	15/11/2049	227,242	0.01%
Diamondback Energy, Inc.	340,000	3.25%	1/12/2026	324,801	0.01%
Diamondback Energy, Inc.	230,000	5.20%	18/4/2027	230,098	0.01%
Diamondback Energy, Inc.	175,000	3.50%	1/12/2029	161,517	0.01%
Diamondback Energy, Inc.	160,000	5.15%	30/1/2030	159,234	0.01%
Diamondback Energy, Inc.	286,000	3.13%	24/3/2031	251,598	0.01%
Diamondback Energy, Inc.	445,000	6.25%	15/3/2033	465,484	0.02%
Diamondback Energy, Inc.	560,000	5.40%	18/4/2034	554,318	0.02%
Diamondback Energy, Inc.	180,000	4.40%	24/3/2051	143,472	0.01%
Diamondback Energy, Inc.	310,000	4.25%	15/3/2052	240,266	0.01%
Diamondback Energy, Inc.	265,000	6.25%	15/3/2053	273,562	0.01%
Diamondback Energy, Inc.	405,000	5.75%	18/4/2054	392,412	0.01%
Diamondback Energy, Inc.	325,000	5.90%	18/4/2064	313,749	0.01%
Dick's Sporting Goods, Inc.	190,000	3.15%	15/1/2032	161,520	0.01%
Dick's Sporting Goods, Inc.	240,000	4.10%	15/1/2052	169,077	0.01%
Digital Realty Trust LP	335,000	3.70%	15/8/2027	319,661	0.01%
Digital Realty Trust LP	285,000	5.55%	15/1/2028	287,553	0.01%
Digital Realty Trust LP	300,000	4.45%	15/7/2028	290,765	0.01%
Digital Realty Trust LP	390,000	3.60%	1/7/2029	361,547	0.01%
Dignity Health	50,000	5.27%	1/11/2064	45,576	0.00%
Discover Bank	170,000	4.25%	13/3/2026	165,803	0.01%
Discover Bank	350,000	3.45%	27/7/2026	334,290	0.01%
Discover Bank	365,000	4.65%	13/9/2028	349,989	0.01%
Discover Bank	380,000	2.70%	6/2/2030	326,281	0.01%
Discover Financial Services	158,000	4.50%	30/1/2026	154,762	0.01%
Discover Financial Services	105,000	4.10%	9/2/2027	100,924	0.00%
Discover Financial Services	245,000	6.70%	29/11/2032	255,390	0.01%
Discover Financial Services	325,000	7.96%	2/11/2034	365,480	0.01%
Discovery Communications LLC	228,000	4.90%	11/3/2026	224,690	0.01%
Discovery Communications LLC	460,000	3.95%	20/3/2028	430,041	0.02%
Discovery Communications LLC	925,000	4.13%	15/5/2029	854,050	0.03%
Discovery Communications LLC	305,000	3.63%	15/5/2030	268,376	0.01%
Discovery Communications LLC	200,000	5.00%	20/9/2037	171,114	0.01%
Discovery Communications LLC	120,000	6.35%	1/6/2040	114,528	0.00%
DOC DR LLC	85,000	3.95%	15/1/2028	81,245	0.00%
DOC DR LLC	235,000	2.63%	1/11/2031	194,135	0.01%
Doctors Co. An Interinsurance Exchange	115,000	4.50%	18/1/2032	91,495	0.00%
Dollar General Corp.	210,000	4.15%	1/11/2025	205,998	0.01%
Dollar General Corp.	235,000	3.88%	15/4/2027	225,874	0.01%
Dollar General Corp.	205,000	4.63%	1/11/2027	200,497	0.01%
Dollar General Corp.	95,000	4.13%	1/5/2028	91,459	0.00%
Dollar General Corp.	255,000	5.20%	5/7/2028	254,387	0.01%
Dollar General Corp.	270,000	3.50%	3/4/2030	246,612	0.01%
Dollar General Corp.	255,000	5.00%	1/11/2032	248,533	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	300,000	5.45%	5/7/2033	298,307	0.01%
Dollar General Corp.	125,000	4.13%	3/4/2050	94,825	0.00%
Dollar General Corp.	85,000	5.50%	1/11/2052	79,722	0.00%
Dollar Tree, Inc.	505,000	4.20%	15/5/2028	484,889	0.02%
Dollar Tree, Inc.	220,000	2.65%	1/12/2031	182,791	0.01%
Dollar Tree, Inc.	210,000	3.38%	1/12/2051	136,686	0.00%
Dominion Energy South Carolina, Inc.	240,000	2.30%	1/12/2031	197,498	0.01%
Dominion Energy South Carolina, Inc.	75,000	6.63%	1/2/2032	81,466	0.00%
Dominion Energy South Carolina, Inc.	125,000	5.30%	15/5/2033	125,112	0.00%
Dominion Energy South Carolina, Inc.	135,000	6.05%	15/1/2038	140,444	0.01%
Dominion Energy South Carolina, Inc.	25,000	5.45%	1/2/2041	24,394	0.00%
Dominion Energy South Carolina, Inc.	75,000	4.60%	15/6/2043	65,094	0.00%
Dominion Energy South Carolina, Inc.	125,000	6.25%	15/10/2053	134,375	0.00%
Dominion Energy South Carolina, Inc.	202,000	5.10%	1/6/2065	179,331	0.01%
Dominion Energy, Inc.	150,000	3.90%	1/10/2025	146,881	0.01%
Dominion Energy, Inc.	100,000	1.45%	15/4/2026	93,172	0.00%
Dominion Energy, Inc.	75,000	3.60%	15/3/2027	71,810	0.00%
Dominion Energy, Inc.	105,000	4.25%	1/6/2028	101,419	0.00%
Dominion Energy, Inc.	398,000	3.38%	1/4/2030	359,480	0.01%
Dominion Energy, Inc.	250,000	2.25%	15/8/2031	203,438	0.01%
Dominion Energy, Inc.	100,000	4.35%	15/8/2032	93,217	0.00%
Dominion Energy, Inc.	315,000	5.38%	15/11/2032	312,406	0.01%
Dominion Energy, Inc.	70,000	6.30%	15/3/2033	72,371	0.00%
Dominion Energy, Inc.	230,000	5.25%	1/8/2033	224,515	0.01%
Dominion Energy, Inc.	143,000	5.95%	15/6/2035	145,128	0.01%
Dominion Energy, Inc.	100,000	7.00%	15/6/2038	108,685	0.00%
Dominion Energy, Inc.	235,000	3.30%	15/4/2041	169,628	0.01%
Dominion Energy, Inc.	175,000	4.90%	1/8/2041	153,961	0.01%
Dominion Energy, Inc.	196,000	4.05%	15/9/2042	153,442	0.01%
Dominion Energy, Inc.	185,000	4.70%	1/12/2044	156,573	0.01%
Dominion Energy, Inc.	115,000	4.60%	15/3/2049	95,511	0.00%
Dominion Energy, Inc.	230,000	4.85%	15/8/2052	197,881	0.01%
Dominion Energy, Inc.	275,000	7.00%	1/6/2054	286,651	0.01%
Dominion Energy, Inc.	250,000	6.88%	1/2/2055	255,486	0.01%
Dover Corp.	368,000	3.15%	15/11/2025	356,560	0.01%
Dover Corp.	150,000	2.95%	4/11/2029	135,538	0.00%
Dover Corp.	125,000	5.38%	15/10/2035	126,062	0.00%
Dover Corp.	175,000	5.38%	1/3/2041	170,770	0.01%
Dow Chemical Co.	275,000	4.80%	30/11/2028	272,264	0.01%
Dow Chemical Co.	301,000	7.38%	1/11/2029	331,363	0.01%
Dow Chemical Co.	325,000	2.10%	15/11/2030	274,089	0.01%
Dow Chemical Co.	330,000	6.30%	15/3/2033	348,150	0.01%
Dow Chemical Co.	230,000	5.15%	15/2/2034	225,169	0.01%
Dow Chemical Co.	160,000	4.25%	1/10/2034	146,028	0.01%
Dow Chemical Co.	109,000	9.40%	15/5/2039	144,268	0.01%
Dow Chemical Co.	318,000	5.25%	15/11/2041	295,179	0.01%
Dow Chemical Co.	509,000	4.38%	15/11/2042	420,681	0.02%
Dow Chemical Co.	255,000	4.63%	1/10/2044	217,571	0.01%
Dow Chemical Co.	245,000	5.55%	30/11/2048	232,646	0.01%
Dow Chemical Co.	250,000	4.80%	15/5/2049	212,953	0.01%
Dow Chemical Co.	360,000	3.60%	15/11/2050	250,594	0.01%
Dow Chemical Co.	385,000	6.90%	15/5/2053	427,903	0.02%
DR Horton, Inc.	205,000	2.60%	15/10/2025	197,549	0.01%
DR Horton, Inc.	400,000	1.30%	15/10/2026	365,849	0.01%
DR Horton, Inc.	125,000	1.40%	15/10/2027	111,197	0.00%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Fin	273,000	3.88%	15/2/2026	258,840	0.01%
DT Midstream, Inc.	200,000	4.30%	15/4/2032	180,491	0.01%
DTE Electric Co.	200,000	4.85%	1/12/2026	199,824	0.01%
DTE Electric Co.	195,000	1.90%	1/4/2028	174,676	0.01%
DTE Electric Co.	205,000	2.25%	1/3/2030	176,977	0.01%
DTE Electric Co.	155,000	2.63%	1/3/2031	133,621	0.00%
DTE Electric Co.	240,000	3.00%	1/3/2032	206,921	0.01%
DTE Electric Co.	230,000	5.20%	1/4/2033	229,668	0.01%
DTE Electric Co.	200,000	5.20%	1/3/2034	199,344	0.01%
DTE Electric Co.	215,000	4.00%	1/4/2043	176,414	0.01%
DTE Electric Co.	115,000	4.30%	1/7/2044	97,382	0.00%
DTE Electric Co.	90,000	3.70%	15/3/2045	69,368	0.00%
DTE Electric Co.	175,000	3.75%	15/8/2047	132,562	0.00%
DTE Electric Co.	166,000	3.95%	1/3/2049	130,775	0.00%
DTE Electric Co.	215,000	2.95%	1/3/2050	138,514	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DTE Electric Co.	140,000	3.25%	1/4/2051	94,486	0.00%
DTE Electric Co.	125,000	3.65%	1/3/2052	91,749	0.00%
DTE Electric Co.	245,000	5.40%	1/4/2053	239,195	0.01%
DTE Energy Co.	185,000	2.85%	1/10/2026	175,168	0.01%
DTE Energy Co.	295,000	4.88%	1/6/2028	290,269	0.01%
DTE Energy Co.	450,000	5.10%	1/3/2029	446,474	0.02%
DTE Energy Co.	229,000	3.40%	15/6/2029	209,864	0.01%
DTE Energy Co.	125,000	2.95%	1/3/2030	109,999	0.00%
DTE Energy Co.	250,000	5.85%	1/6/2034	253,641	0.01%
Duke Energy Carolinas LLC	150,000	2.95%	1/12/2026	142,952	0.01%
Duke Energy Carolinas LLC	405,000	3.95%	15/11/2028	389,333	0.01%
Duke Energy Carolinas LLC	75,000	6.00%	1/12/2028	77,281	0.00%
Duke Energy Carolinas LLC	80,000	2.45%	15/8/2029	70,521	0.00%
Duke Energy Carolinas LLC	350,000	2.45%	1/2/2030	305,979	0.01%
Duke Energy Carolinas LLC	185,000	2.55%	15/4/2031	157,578	0.01%
Duke Energy Carolinas LLC	175,000	2.85%	15/3/2032	149,885	0.01%
Duke Energy Carolinas LLC	60,000	6.45%	15/10/2032	64,164	0.00%
Duke Energy Carolinas LLC	285,000	4.95%	15/1/2033	280,351	0.01%
Duke Energy Carolinas LLC	175,000	4.85%	15/1/2034	169,371	0.01%
Duke Energy Carolinas LLC	215,000	6.10%	1/6/2037	221,111	0.01%
Duke Energy Carolinas LLC	120,000	6.00%	15/1/2038	124,777	0.00%
Duke Energy Carolinas LLC	185,000	6.05%	15/4/2038	192,621	0.01%
Duke Energy Carolinas LLC	296,000	5.30%	15/2/2040	286,053	0.01%
Duke Energy Carolinas LLC	200,000	4.25%	15/12/2041	167,389	0.01%
Duke Energy Carolinas LLC	395,000	4.00%	30/9/2042	317,993	0.01%
Duke Energy Carolinas LLC	125,000	3.75%	1/6/2045	94,000	0.00%
Duke Energy Carolinas LLC	125,000	3.88%	15/3/2046	95,778	0.00%
Duke Energy Carolinas LLC	192,000	3.70%	1/12/2047	140,846	0.01%
Duke Energy Carolinas LLC	195,000	3.95%	15/3/2048	150,126	0.01%
Duke Energy Carolinas LLC	270,000	3.20%	15/8/2049	180,958	0.01%
Duke Energy Carolinas LLC	165,000	3.45%	15/4/2051	115,125	0.00%
Duke Energy Carolinas LLC	210,000	3.55%	15/3/2052	147,764	0.01%
Duke Energy Carolinas LLC	240,000	5.35%	15/1/2053	227,981	0.01%
Duke Energy Carolinas LLC	205,000	5.40%	15/1/2054	196,452	0.01%
Duke Energy Corp.	95,000	0.90%	15/9/2025	89,938	0.00%
Duke Energy Corp.	120,000	5.00%	8/12/2025	119,436	0.00%
Duke Energy Corp.	440,000	2.65%	1/9/2026	416,096	0.02%
Duke Energy Corp.	100,000	4.85%	5/1/2027	99,218	0.00%
Duke Energy Corp.	200,000	3.15%	15/8/2027	188,527	0.01%
Duke Energy Corp.	145,000	5.00%	8/12/2027	144,215	0.01%
Duke Energy Corp.	265,000	4.30%	15/3/2028	257,145	0.01%
Duke Energy Corp.	300,000	4.85%	5/1/2029	296,415	0.01%
Duke Energy Corp.	60,000	3.40%	15/6/2029	55,470	0.00%
Duke Energy Corp.	235,000	2.45%	1/6/2030	201,987	0.01%
Duke Energy Corp.	210,000	2.55%	15/6/2031	175,867	0.01%
Duke Energy Corp.	325,000	4.50%	15/8/2032	303,991	0.01%
Duke Energy Corp.	350,000	5.45%	15/6/2034	346,180	0.01%
Duke Energy Corp.	415,000	3.30%	15/6/2041	301,043	0.01%
Duke Energy Corp.	290,000	4.80%	15/12/2045	249,229	0.01%
Duke Energy Corp.	635,000	3.75%	1/9/2046	462,490	0.02%
Duke Energy Corp.	235,000	3.95%	15/8/2047	174,728	0.01%
Duke Energy Corp.	115,000	4.20%	15/6/2049	88,416	0.00%
Duke Energy Corp.	388,000	3.50%	15/6/2051	261,697	0.01%
Duke Energy Corp.	356,000	5.00%	15/8/2052	309,462	0.01%
Duke Energy Corp.	125,000	6.10%	15/9/2053	126,952	0.00%
Duke Energy Corp.	350,000	5.80%	15/6/2054	340,220	0.01%
Duke Energy Corp.	227,000	3.25%	15/1/2082	203,831	0.01%
Duke Energy Florida LLC	125,000	3.20%	15/1/2027	119,378	0.00%
Duke Energy Florida LLC	484,000	3.80%	15/7/2028	462,326	0.02%
Duke Energy Florida LLC	200,000	2.50%	1/12/2029	176,362	0.01%
Duke Energy Florida LLC	185,000	1.75%	15/6/2030	153,453	0.01%
Duke Energy Florida LLC	275,000	2.40%	15/12/2031	228,177	0.01%
Duke Energy Florida LLC	155,000	5.88%	15/11/2033	161,016	0.01%
Duke Energy Florida LLC	155,000	6.35%	15/9/2037	164,605	0.01%
Duke Energy Florida LLC	305,000	6.40%	15/6/2038	326,916	0.01%
Duke Energy Florida LLC	90,000	5.65%	1/4/2040	89,428	0.00%
Duke Energy Florida LLC	65,000	3.85%	15/11/2042	51,589	0.00%
Duke Energy Florida LLC	150,000	3.40%	1/10/2046	105,227	0.00%
Duke Energy Florida LLC	215,000	4.20%	15/7/2048	172,551	0.01%
Duke Energy Florida LLC	195,000	3.00%	15/12/2051	122,730	0.00%
Duke Energy Florida LLC	235,000	5.95%	15/11/2052	239,714	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Florida LLC	255,000	6.20%	15/11/2053	270,398	0.01%
Duke Energy Indiana LLC	100,000	5.25%	1/3/2034	99,715	0.00%
Duke Energy Indiana LLC	125,000	6.12%	15/10/2035	132,022	0.00%
Duke Energy Indiana LLC	210,000	6.35%	15/8/2038	223,863	0.01%
Duke Energy Indiana LLC	175,000	6.45%	1/4/2039	188,484	0.01%
Duke Energy Indiana LLC	40,000	4.90%	15/7/2043	35,714	0.00%
Duke Energy Indiana LLC	75,000	3.75%	15/5/2046	56,810	0.00%
Duke Energy Indiana LLC	157,000	3.25%	1/10/2049	105,474	0.00%
Duke Energy Indiana LLC	250,000	2.75%	1/4/2050	150,598	0.01%
Duke Energy Indiana LLC	100,000	5.40%	1/4/2053	94,548	0.00%
Duke Energy Ohio, Inc.	150,000	3.65%	1/2/2029	141,507	0.01%
Duke Energy Ohio, Inc.	110,000	2.13%	1/6/2030	92,849	0.00%
Duke Energy Ohio, Inc.	95,000	5.25%	1/4/2033	94,158	0.00%
Duke Energy Ohio, Inc.	75,000	3.70%	15/6/2046	54,973	0.00%
Duke Energy Ohio, Inc.	130,000	4.30%	1/2/2049	104,316	0.00%
Duke Energy Ohio, Inc.	220,000	5.65%	1/4/2053	212,385	0.01%
Duke Energy Ohio, Inc.	150,000	5.55%	15/3/2054	144,521	0.01%
Duke Energy Progress LLC	185,000	3.25%	15/8/2025	180,905	0.01%
Duke Energy Progress LLC	175,000	3.70%	1/9/2028	166,778	0.01%
Duke Energy Progress LLC	165,000	3.45%	15/3/2029	153,938	0.01%
Duke Energy Progress LLC	360,000	2.00%	15/8/2031	293,347	0.01%
Duke Energy Progress LLC	125,000	3.40%	1/4/2032	110,391	0.00%
Duke Energy Progress LLC	110,000	5.25%	15/3/2033	109,692	0.00%
Duke Energy Progress LLC	225,000	5.10%	15/3/2034	223,236	0.01%
Duke Energy Progress LLC	75,000	6.30%	1/4/2038	79,652	0.00%
Duke Energy Progress LLC	100,000	4.10%	15/5/2042	81,666	0.00%
Duke Energy Progress LLC	101,000	4.10%	15/3/2043	81,590	0.00%
Duke Energy Progress LLC	150,000	4.38%	30/3/2044	124,503	0.00%
Duke Energy Progress LLC	210,000	4.15%	1/12/2044	168,667	0.01%
Duke Energy Progress LLC	310,000	4.20%	15/8/2045	249,942	0.01%
Duke Energy Progress LLC	208,000	3.70%	15/10/2046	153,922	0.01%
Duke Energy Progress LLC	185,000	3.60%	15/9/2047	133,600	0.00%
Duke Energy Progress LLC	315,000	2.50%	15/8/2050	181,001	0.01%
Duke Energy Progress LLC	80,000	2.90%	15/8/2051	49,514	0.00%
Duke Energy Progress LLC	190,000	4.00%	1/4/2052	143,737	0.01%
Duke Energy Progress LLC	160,000	5.35%	15/3/2053	150,117	0.01%
Duke University	105,000	2.68%	1/10/2044	76,675	0.00%
Duke University	365,000	2.83%	1/10/2055	236,735	0.01%
Duke University Health System, Inc.	230,000	3.92%	1/6/2047	185,528	0.01%
DuPont de Nemours, Inc.	505,000	4.49%	15/11/2025	498,213	0.02%
DuPont de Nemours, Inc.	735,000	4.73%	15/11/2028	732,020	0.03%
DuPont de Nemours, Inc.	332,000	5.32%	15/11/2038	341,232	0.01%
DuPont de Nemours, Inc.	720,000	5.42%	15/11/2048	745,848	0.03%
Duquesne Light Holdings, Inc.	125,000	3.62%	1/8/2027	117,537	0.00%
Duquesne Light Holdings, Inc.	135,000	2.53%	1/10/2030	113,450	0.00%
Duquesne Light Holdings, Inc.	100,000	2.78%	7/1/2032	81,020	0.00%
DXC Technology Co.	241,000	1.80%	15/9/2026	221,253	0.01%
DXC Technology Co.	235,000	2.38%	15/9/2028	204,878	0.01%
Eagle Materials, Inc.	355,000	2.50%	1/7/2031	300,018	0.01%
East Ohio Gas Co.	285,000	2.00%	15/6/2030	236,024	0.01%
East Ohio Gas Co.	175,000	3.00%	15/6/2050	107,555	0.00%
Eastern Gas Transmission & Storage, Inc.	90,000	3.00%	15/11/2029	80,526	0.00%
Eastern Gas Transmission & Storage, Inc.	50,000	4.80%	1/11/2043	43,831	0.00%
Eastern Gas Transmission & Storage, Inc.	100,000	4.60%	15/12/2044	84,164	0.00%
Eastman Chemical Co.	225,000	4.50%	1/12/2028	218,673	0.01%
Eastman Chemical Co.	115,000	5.75%	8/3/2033	116,011	0.00%
Eastman Chemical Co.	275,000	5.63%	20/2/2034	273,230	0.01%
Eastman Chemical Co.	265,000	4.80%	1/9/2042	230,617	0.01%
Eastman Chemical Co.	273,000	4.65%	15/10/2044	228,627	0.01%
Eaton Corp.	165,000	3.10%	15/9/2027	155,724	0.01%
Eaton Corp.	153,000	4.35%	18/5/2028	149,959	0.01%
Eaton Corp.	200,000	4.00%	2/11/2032	186,379	0.01%
Eaton Corp.	405,000	4.15%	15/3/2033	379,382	0.01%
Eaton Corp.	464,000	4.15%	2/11/2042	394,636	0.01%
Eaton Corp.	75,000	3.92%	15/9/2047	59,870	0.00%
Eaton Corp.	270,000	4.70%	23/8/2052	244,289	0.01%
Eaton Vance Corp.	90,000	3.50%	6/4/2027	86,012	0.00%
eBay, Inc.	135,000	5.90%	22/11/2025	135,710	0.00%
eBay, Inc.	260,000	1.40%	10/5/2026	241,871	0.01%
eBay, Inc.	345,000	3.60%	5/6/2027	331,108	0.01%
eBay, Inc.	250,000	2.70%	11/3/2030	220,323	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
eBay, Inc.	285,000	2.60%	10/5/2031	241,866	0.01%
eBay, Inc.	250,000	6.30%	22/11/2032	265,340	0.01%
eBay, Inc.	347,000	4.00%	15/7/2042	277,549	0.01%
eBay, Inc.	175,000	3.65%	10/5/2051	124,699	0.00%
Ecolab, Inc.	140,000	2.70%	1/11/2026	132,576	0.00%
Ecolab, Inc.	220,000	1.65%	1/2/2027	202,413	0.01%
Ecolab, Inc.	180,000	3.25%	1/12/2027	169,920	0.01%
Ecolab, Inc.	420,000	5.25%	15/1/2028	424,155	0.02%
Ecolab, Inc.	275,000	4.80%	24/3/2030	273,759	0.01%
Ecolab, Inc.	300,000	1.30%	30/1/2031	238,720	0.01%
Ecolab, Inc.	200,000	2.13%	1/2/2032	164,186	0.01%
Ecolab, Inc.	131,000	5.50%	8/12/2041	132,308	0.00%
Ecolab, Inc.	100,000	3.95%	1/12/2047	80,890	0.00%
Ecolab, Inc.	230,000	2.13%	15/8/2050	128,498	0.00%
Ecolab, Inc.	290,000	2.70%	15/12/2051	178,873	0.01%
Ecolab, Inc.	380,000	2.75%	18/8/2055	228,344	0.01%
Edison International	217,000	4.70%	15/8/2025	214,429	0.01%
Edison International	140,000	5.75%	15/6/2027	141,330	0.01%
Edison International	125,000	4.13%	15/3/2028	119,391	0.00%
Edison International	130,000	5.25%	15/11/2028	128,841	0.00%
Edison International	170,000	5.45%	15/6/2029	169,946	0.01%
Edison International	354,000	6.95%	15/11/2029	376,145	0.01%
Edwards Lifesciences Corp.	175,000	4.30%	15/6/2028	169,104	0.01%
EIDP, Inc.	180,000	1.70%	15/7/2025	173,218	0.01%
EIDP, Inc.	225,000	4.50%	15/5/2026	221,934	0.01%
EIDP, Inc.	125,000	2.30%	15/7/2030	107,583	0.00%
EIDP, Inc.	130,000	4.80%	15/5/2033	125,375	0.00%
El Paso Electric Co.	100,000	6.00%	15/5/2035	100,363	0.00%
El Paso Electric Co.	51,000	5.00%	1/12/2044	43,068	0.00%
El Paso Natural Gas Co. LLC	200,000	3.50%	15/2/2032	169,776	0.01%
Electronic Arts, Inc.	299,000	4.80%	1/3/2026	296,836	0.01%
Electronic Arts, Inc.	310,000	1.85%	15/2/2031	253,159	0.01%
Electronic Arts, Inc.	340,000	2.95%	15/2/2051	219,493	0.01%
Elevance Health, Inc.	415,000	5.35%	15/10/2025	414,589	0.02%
Elevance Health, Inc.	80,000	4.90%	8/2/2026	79,365	0.00%
Elevance Health, Inc.	405,000	1.50%	15/3/2026	380,156	0.01%
Elevance Health, Inc.	755,000	3.65%	1/12/2027	721,535	0.03%
Elevance Health, Inc.	380,000	4.10%	1/3/2028	367,486	0.01%
Elevance Health, Inc.	265,000	5.15%	15/6/2029	265,716	0.01%
Elevance Health, Inc.	325,000	2.88%	15/9/2029	292,340	0.01%
Elevance Health, Inc.	500,000	2.25%	15/5/2030	428,318	0.02%
Elevance Health, Inc.	175,000	2.55%	15/3/2031	149,104	0.01%
Elevance Health, Inc.	90,000	4.10%	15/5/2032	83,499	0.00%
Elevance Health, Inc.	385,000	5.50%	15/10/2032	391,331	0.01%
Elevance Health, Inc.	370,000	4.75%	15/2/2033	357,152	0.01%
Elevance Health, Inc.	350,000	5.38%	15/6/2034	351,614	0.01%
Elevance Health, Inc.	160,000	5.95%	15/12/2034	166,682	0.01%
Elevance Health, Inc.	150,000	5.85%	15/1/2036	154,684	0.01%
Elevance Health, Inc.	135,000	6.38%	15/6/2037	144,187	0.01%
Elevance Health, Inc.	270,000	4.63%	15/5/2042	237,654	0.01%
Elevance Health, Inc.	325,000	4.65%	15/1/2043	286,784	0.01%
Elevance Health, Inc.	198,000	5.10%	15/1/2044	183,590	0.01%
Elevance Health, Inc.	191,000	4.65%	15/8/2044	166,607	0.01%
Elevance Health, Inc.	475,000	4.38%	1/12/2047	394,268	0.01%
Elevance Health, Inc.	365,000	4.55%	1/3/2048	309,405	0.01%
Elevance Health, Inc.	320,000	3.70%	15/9/2049	236,250	0.01%
Elevance Health, Inc.	480,000	3.13%	15/5/2050	321,720	0.01%
Elevance Health, Inc.	375,000	3.60%	15/3/2051	269,404	0.01%
Elevance Health, Inc.	125,000	4.55%	15/5/2052	104,903	0.00%
Elevance Health, Inc.	145,000	6.10%	15/10/2052	152,138	0.01%
Elevance Health, Inc.	355,000	5.13%	15/2/2053	326,615	0.01%
Elevance Health, Inc.	450,000	5.65%	15/6/2054	444,920	0.02%
Eli Lilly & Co.	280,000	5.50%	15/3/2027	284,881	0.01%
Eli Lilly & Co.	420,000	3.10%	15/5/2027	400,926	0.01%
Eli Lilly & Co.	335,000	4.50%	9/2/2029	332,090	0.01%
Eli Lilly & Co.	561,000	3.38%	15/3/2029	530,065	0.02%
Eli Lilly & Co.	480,000	4.70%	27/2/2033	471,629	0.02%
Eli Lilly & Co.	625,000	4.70%	9/2/2034	612,778	0.02%
Eli Lilly & Co.	125,000	5.55%	15/3/2037	129,813	0.00%
Eli Lilly & Co.	350,000	3.70%	1/3/2045	280,487	0.01%
Eli Lilly & Co.	105,000	3.95%	15/5/2047	87,740	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	200,000	3.95%	15/3/2049	163,114	0.01%
Eli Lilly & Co.	460,000	2.25%	15/5/2050	268,362	0.01%
Eli Lilly & Co.	355,000	4.88%	27/2/2053	332,410	0.01%
Eli Lilly & Co.	525,000	5.00%	9/2/2054	501,459	0.02%
Eli Lilly & Co.	130,000	4.15%	15/3/2059	105,965	0.00%
Eli Lilly & Co.	365,000	2.50%	15/9/2060	204,631	0.01%
Eli Lilly & Co.	255,000	4.95%	27/2/2063	236,738	0.01%
Eli Lilly & Co.	550,000	5.10%	9/2/2064	524,054	0.02%
Emerson Electric Co.	198,000	1.80%	15/10/2027	180,262	0.01%
Emerson Electric Co.	220,000	2.00%	21/12/2028	195,158	0.01%
Emerson Electric Co.	224,000	1.95%	15/10/2030	189,262	0.01%
Emerson Electric Co.	500,000	2.20%	21/12/2031	416,441	0.02%
Emerson Electric Co.	90,000	5.25%	15/11/2039	89,964	0.00%
Emerson Electric Co.	25,000	2.75%	15/10/2050	15,953	0.00%
Emerson Electric Co.	375,000	2.80%	21/12/2051	235,694	0.01%
Emory University	55,000	2.14%	1/9/2030	46,879	0.00%
Emory University	121,000	2.97%	1/9/2050	82,826	0.00%
Enact Holdings, Inc.	250,000	6.25%	28/5/2029	250,165	0.01%
Enbridge Energy Partners LP	225,000	5.88%	15/10/2025	225,528	0.01%
Enbridge Energy Partners LP	50,000	7.50%	15/4/2038	57,126	0.00%
Enbridge Energy Partners LP	240,000	5.50%	15/9/2040	228,926	0.01%
Enbridge Energy Partners LP	145,000	7.38%	15/10/2045	165,128	0.01%
Enbridge, Inc.	340,000	2.50%	1/8/2033	269,811	0.01%
Enel Finance America LLC	216,000	7.10%	14/10/2027	226,890	0.01%
Energy Transfer LP	193,000	5.95%	1/12/2025	193,517	0.01%
Energy Transfer LP	575,000	4.75%	15/1/2026	568,291	0.02%
Energy Transfer LP	145,000	3.90%	15/7/2026	140,409	0.01%
Energy Transfer LP	275,000	6.05%	1/12/2026	278,691	0.01%
Energy Transfer LP	165,000	4.40%	15/3/2027	160,946	0.01%
Energy Transfer LP	123,000	4.20%	15/4/2027	119,304	0.00%
Energy Transfer LP	150,000	5.63%	1/5/2027	149,431	0.01%
Energy Transfer LP	200,000	5.50%	1/6/2027	200,629	0.01%
Energy Transfer LP	240,000	4.00%	1/10/2027	230,382	0.01%
Energy Transfer LP	190,000	5.55%	15/2/2028	191,550	0.01%
Energy Transfer LP	512,000	4.95%	15/5/2028	504,480	0.02%
Energy Transfer LP	247,000	4.95%	15/6/2028	243,755	0.01%
Energy Transfer LP	200,000	6.10%	1/12/2028	205,960	0.01%
Energy Transfer LP	375,000	5.25%	15/4/2029	374,426	0.01%
Energy Transfer LP	124,000	5.25%	1/7/2029	123,269	0.00%
Energy Transfer LP	135,000	4.15%	15/9/2029	127,814	0.00%
Energy Transfer LP	525,000	3.75%	15/5/2030	482,893	0.02%
Energy Transfer LP	340,000	6.40%	1/12/2030	357,293	0.01%
Energy Transfer LP	670,000	5.75%	15/2/2033	675,669	0.02%
Energy Transfer LP	590,000	6.55%	1/12/2033	624,277	0.02%
Energy Transfer LP	460,000	5.55%	15/5/2034	454,181	0.02%
Energy Transfer LP	423,000	5.60%	1/9/2034	419,579	0.02%
Energy Transfer LP	200,000	4.90%	15/3/2035	186,013	0.01%
Energy Transfer LP	185,000	6.63%	15/10/2036	195,309	0.01%
Energy Transfer LP	175,000	5.80%	15/6/2038	171,651	0.01%
Energy Transfer LP	200,000	7.50%	1/7/2038	227,460	0.01%
Energy Transfer LP	195,000	6.05%	1/6/2041	191,161	0.01%
Energy Transfer LP	265,000	6.50%	1/2/2042	274,543	0.01%
Energy Transfer LP	35,000	6.10%	15/2/2042	34,425	0.00%
Energy Transfer LP	125,000	4.95%	15/1/2043	107,145	0.00%
Energy Transfer LP	135,000	5.15%	1/2/2043	118,061	0.00%
Energy Transfer LP	220,000	5.95%	1/10/2043	213,193	0.01%
Energy Transfer LP	290,000	5.30%	1/4/2044	259,711	0.01%
Energy Transfer LP	180,000	5.00%	15/5/2044	155,389	0.01%
Energy Transfer LP	330,000	5.15%	15/3/2045	290,049	0.01%
Energy Transfer LP	415,000	5.35%	15/5/2045	371,389	0.01%
Energy Transfer LP	390,000	6.13%	15/12/2045	382,206	0.01%
Energy Transfer LP	304,000	5.30%	15/4/2047	269,160	0.01%
Energy Transfer LP	580,000	5.40%	1/10/2047	518,843	0.02%
Energy Transfer LP	311,000	6.00%	15/6/2048	300,094	0.01%
Energy Transfer LP	515,000	6.25%	15/4/2049	513,052	0.02%
Energy Transfer LP	675,000	5.00%	15/5/2050	573,723	0.02%
Energy Transfer LP	595,000	5.95%	15/5/2054	576,375	0.02%
Energy Transfer LP	357,000	6.05%	1/9/2054	349,972	0.01%
EnLink Midstream LLC	450,000	5.38%	1/6/2029	439,344	0.02%
EnLink Midstream LLC	200,000	6.50%	1/9/2030	204,540	0.01%
EnLink Midstream Partners LP	230,000	5.60%	1/4/2044	203,222	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EnLink Midstream Partners LP	200,000	5.45%	1/6/2047	173,445	0.01%
Enstar Finance LLC	40,000	5.75%	1/9/2040	39,360	0.00%
Enstar Finance LLC	195,000	5.50%	15/1/2042	188,306	0.01%
Enstar Group Ltd.	220,000	4.95%	1/6/2029	211,343	0.01%
Enstar Group Ltd.	165,000	3.10%	1/9/2031	136,296	0.00%
Entegris, Inc.	625,000	4.75%	15/4/2029	597,103	0.02%
Entergy Arkansas LLC	180,000	3.50%	1/4/2026	174,899	0.01%
Entergy Arkansas LLC	200,000	4.00%	1/6/2028	192,640	0.01%
Entergy Arkansas LLC	75,000	5.15%	15/1/2033	74,050	0.00%
Entergy Arkansas LLC	70,000	5.30%	15/9/2033	69,608	0.00%
Entergy Arkansas LLC	100,000	5.45%	1/6/2034	100,151	0.00%
Entergy Arkansas LLC	250,000	4.20%	1/4/2049	198,885	0.01%
Entergy Arkansas LLC	159,000	2.65%	15/6/2051	92,340	0.00%
Entergy Arkansas LLC	225,000	3.35%	15/6/2052	151,131	0.01%
Entergy Arkansas LLC	150,000	5.75%	1/6/2054	148,777	0.01%
Entergy Corp.	108,000	0.90%	15/9/2025	102,207	0.00%
Entergy Corp.	260,000	2.95%	1/9/2026	246,598	0.01%
Entergy Corp.	230,000	1.90%	15/6/2028	202,612	0.01%
Entergy Corp.	85,000	2.80%	15/6/2030	74,178	0.00%
Entergy Corp.	175,000	2.40%	15/6/2031	144,415	0.01%
Entergy Corp.	275,000	3.75%	15/6/2050	194,266	0.01%
Entergy Corp.	400,000	7.13%	1/12/2054	396,961	0.01%
Entergy Louisiana LLC	152,000	3.12%	1/9/2027	143,425	0.01%
Entergy Louisiana LLC	321,000	3.25%	1/4/2028	300,682	0.01%
Entergy Louisiana LLC	124,000	1.60%	15/12/2030	99,694	0.00%
Entergy Louisiana LLC	243,000	3.05%	1/6/2031	211,595	0.01%
Entergy Louisiana LLC	113,000	2.35%	15/6/2032	91,865	0.00%
Entergy Louisiana LLC	165,000	4.00%	15/3/2033	148,517	0.01%
Entergy Louisiana LLC	155,000	5.35%	15/3/2034	153,822	0.01%
Entergy Louisiana LLC	175,000	3.10%	15/6/2041	126,155	0.00%
Entergy Louisiana LLC	160,000	4.95%	15/1/2045	141,311	0.01%
Entergy Louisiana LLC	380,000	4.20%	1/9/2048	301,108	0.01%
Entergy Louisiana LLC	156,000	4.20%	1/4/2050	122,532	0.00%
Entergy Louisiana LLC	430,000	2.90%	15/3/2051	260,482	0.01%
Entergy Louisiana LLC	165,000	4.75%	15/9/2052	141,947	0.01%
Entergy Louisiana LLC	200,000	5.70%	15/3/2054	197,117	0.01%
Entergy Mississippi LLC	175,000	2.85%	1/6/2028	160,878	0.01%
Entergy Mississippi LLC	95,000	5.00%	1/9/2033	92,083	0.00%
Entergy Mississippi LLC	175,000	3.85%	1/6/2049	128,870	0.00%
Entergy Mississippi LLC	65,000	3.50%	1/6/2051	45,168	0.00%
Entergy Mississippi LLC	150,000	5.85%	1/6/2054	149,420	0.01%
Entergy Texas, Inc.	175,000	4.00%	30/3/2029	167,273	0.01%
Entergy Texas, Inc.	250,000	1.75%	15/3/2031	201,562	0.01%
Entergy Texas, Inc.	94,000	4.50%	30/3/2039	82,635	0.00%
Entergy Texas, Inc.	145,000	3.55%	30/9/2049	103,217	0.00%
Entergy Texas, Inc.	188,000	5.00%	15/9/2052	166,798	0.01%
Entergy Texas, Inc.	140,000	5.80%	1/9/2053	139,914	0.01%
Enterprise Products Operating LLC	195,000	5.05%	10/1/2026	194,528	0.01%
Enterprise Products Operating LLC	235,000	3.70%	15/2/2026	229,055	0.01%
Enterprise Products Operating LLC	350,000	4.60%	11/1/2027	346,616	0.01%
Enterprise Products Operating LLC	90,000	3.95%	15/2/2027	87,465	0.00%
Enterprise Products Operating LLC	410,000	4.15%	16/10/2028	396,374	0.01%
Enterprise Products Operating LLC	330,000	3.13%	31/7/2029	302,167	0.01%
Enterprise Products Operating LLC	425,000	2.80%	31/1/2030	379,658	0.01%
Enterprise Products Operating LLC	390,000	5.35%	31/1/2033	393,345	0.01%
Enterprise Products Operating LLC	153,000	6.88%	1/3/2033	169,948	0.01%
Enterprise Products Operating LLC	300,000	4.85%	31/1/2034	291,372	0.01%
Enterprise Products Operating LLC	180,000	6.65%	15/10/2034	197,561	0.01%
Enterprise Products Operating LLC	175,000	7.55%	15/4/2038	206,798	0.01%
Enterprise Products Operating LLC	165,000	6.13%	15/10/2039	173,809	0.01%
Enterprise Products Operating LLC	156,000	6.45%	1/9/2040	167,191	0.01%
Enterprise Products Operating LLC	25,000	5.95%	1/2/2041	25,747	0.00%
Enterprise Products Operating LLC	255,000	5.70%	15/2/2042	255,171	0.01%
Enterprise Products Operating LLC	315,000	4.85%	15/8/2042	284,748	0.01%
Enterprise Products Operating LLC	590,000	4.45%	15/2/2043	506,387	0.02%
Enterprise Products Operating LLC	355,000	4.85%	15/3/2044	320,174	0.01%
Enterprise Products Operating LLC	430,000	5.10%	15/2/2045	399,140	0.01%
Enterprise Products Operating LLC	302,000	4.90%	15/5/2046	272,181	0.01%
Enterprise Products Operating LLC	420,000	4.25%	15/2/2048	343,417	0.01%
Enterprise Products Operating LLC	400,000	4.80%	1/2/2049	354,069	0.01%
Enterprise Products Operating LLC	425,000	4.20%	31/1/2050	341,613	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enterprise Products Operating LLC	350,000	3.70%	31/1/2051	258,777	0.01%
Enterprise Products Operating LLC	390,000	3.20%	15/2/2052	259,640	0.01%
Enterprise Products Operating LLC	424,000	3.30%	15/2/2053	286,229	0.01%
Enterprise Products Operating LLC	170,000	4.95%	15/10/2054	150,426	0.01%
Enterprise Products Operating LLC	340,000	3.95%	31/1/2060	251,003	0.01%
Enterprise Products Operating LLC	305,000	5.25%	16/8/2077	291,994	0.01%
Enterprise Products Operating LLC	160,000	5.38%	15/2/2078	149,520	0.01%
EOG Resources, Inc.	275,000	4.15%	15/1/2026	270,797	0.01%
EOG Resources, Inc.	310,000	4.38%	15/4/2030	302,559	0.01%
EOG Resources, Inc.	175,000	3.90%	1/4/2035	156,628	0.01%
EOG Resources, Inc.	236,000	4.95%	15/4/2050	216,454	0.01%
EPR Properties	200,000	4.75%	15/12/2026	193,337	0.01%
EPR Properties	125,000	4.50%	1/6/2027	119,632	0.00%
EPR Properties	180,000	4.95%	15/4/2028	172,319	0.01%
EPR Properties	155,000	3.75%	15/8/2029	138,191	0.00%
EPR Properties	130,000	3.60%	15/11/2031	108,419	0.00%
EQT Corp.	75,000	3.13%	15/5/2026	71,657	0.00%
EQT Corp.	305,000	3.90%	1/10/2027	291,466	0.01%
EQT Corp.	247,000	5.70%	1/4/2028	249,304	0.01%
EQT Corp.	150,000	5.00%	15/1/2029	147,141	0.01%
EQT Corp.	275,000	7.00%	1/2/2030	291,756	0.01%
EQT Corp.	200,000	3.63%	15/5/2031	176,289	0.01%
EQT Corp.	225,000	5.75%	1/2/2034	222,706	0.01%
Equifax, Inc.	154,000	2.60%	15/12/2025	147,550	0.01%
Equifax, Inc.	340,000	5.10%	15/12/2027	338,710	0.01%
Equifax, Inc.	220,000	5.10%	1/6/2028	219,076	0.01%
Equifax, Inc.	240,000	3.10%	15/5/2030	214,247	0.01%
Equifax, Inc.	440,000	2.35%	15/9/2031	361,075	0.01%
Equinix Europe 2 Financing Corp. LLC	200,000	5.50%	15/6/2034	199,658	0.01%
Equinix, Inc.	350,000	1.25%	15/7/2025	334,410	0.01%
Equinix, Inc.	270,000	1.00%	15/9/2025	255,589	0.01%
Equinix, Inc.	373,000	1.45%	15/5/2026	346,282	0.01%
Equinix, Inc.	180,000	2.90%	18/11/2026	169,953	0.01%
Equinix, Inc.	140,000	1.80%	15/7/2027	126,485	0.00%
Equinix, Inc.	160,000	1.55%	15/3/2028	139,906	0.01%
Equinix, Inc.	155,000	2.00%	15/5/2028	137,210	0.00%
Equinix, Inc.	350,000	3.20%	18/11/2029	315,630	0.01%
Equinix, Inc.	210,000	2.15%	15/7/2030	176,003	0.01%
Equinix, Inc.	280,000	2.50%	15/5/2031	234,417	0.01%
Equinix, Inc.	250,000	3.90%	15/4/2032	227,399	0.01%
Equinix, Inc.	271,000	3.00%	15/7/2050	171,621	0.01%
Equinix, Inc.	335,000	2.95%	15/9/2051	206,830	0.01%
Equinix, Inc.	220,000	3.40%	15/2/2052	150,585	0.01%
Equitable Financial Life Global Funding	380,000	1.40%	7/7/2025	364,003	0.01%
Equitable Financial Life Global Funding	184,000	1.00%	9/1/2026	171,873	0.01%
Equitable Financial Life Global Funding	220,000	1.30%	12/7/2026	202,072	0.01%
Equitable Financial Life Global Funding	353,000	1.80%	8/3/2028	312,179	0.01%
Equitable Financial Life Global Funding	45,000	1.75%	15/11/2030	36,171	0.00%
Equitable Holdings, Inc.	770,000	4.35%	20/4/2028	745,385	0.03%
Equitable Holdings, Inc.	39,000	4.57%	15/2/2029	37,513	0.00%
Equitable Holdings, Inc.	347,000	5.00%	20/4/2048	311,176	0.01%
ERAC USA Finance LLC	428,000	3.80%	1/11/2025	418,617	0.02%
ERAC USA Finance LLC	200,000	3.30%	1/12/2026	191,250	0.01%
ERAC USA Finance LLC	325,000	4.60%	1/5/2028	319,993	0.01%
ERAC USA Finance LLC	150,000	5.00%	15/2/2029	149,647	0.01%
ERAC USA Finance LLC	245,000	4.90%	1/5/2033	238,407	0.01%
ERAC USA Finance LLC	260,000	6.70%	1/6/2034	285,492	0.01%
ERAC USA Finance LLC	400,000	5.20%	30/10/2034	395,887	0.01%
ERAC USA Finance LLC	360,000	7.00%	15/10/2037	407,049	0.01%
ERAC USA Finance LLC	262,000	5.63%	15/3/2042	262,410	0.01%
ERAC USA Finance LLC	230,000	4.50%	15/2/2045	199,892	0.01%
ERAC USA Finance LLC	75,000	4.20%	1/11/2046	61,343	0.00%
ERAC USA Finance LLC	405,000	5.40%	1/5/2053	391,359	0.01%
ERP Operating LP	75,000	2.85%	1/11/2026	71,153	0.00%
ERP Operating LP	155,000	3.50%	1/3/2028	146,899	0.01%
ERP Operating LP	270,000	4.15%	1/12/2028	260,737	0.01%
ERP Operating LP	215,000	3.00%	1/7/2029	195,328	0.01%
ERP Operating LP	350,000	2.50%	15/2/2030	305,314	0.01%
ERP Operating LP	230,000	1.85%	1/8/2031	185,676	0.01%
ERP Operating LP	200,000	4.50%	1/7/2044	169,384	0.01%
ERP Operating LP	128,000	4.50%	1/6/2045	107,294	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ERP Operating LP	51,000	4.00%	1/8/2047	39,196	0.00%
Essent Group Ltd.	170,000	6.25%	1/7/2029	169,806	0.01%
Essential Properties LP	175,000	2.95%	15/7/2031	143,994	0.01%
Essential Utilities, Inc.	230,000	3.57%	1/5/2029	213,474	0.01%
Essential Utilities, Inc.	261,000	2.70%	15/4/2030	226,889	0.01%
Essential Utilities, Inc.	140,000	2.40%	1/5/2031	115,288	0.00%
Essential Utilities, Inc.	220,000	5.38%	15/1/2034	216,211	0.01%
Essential Utilities, Inc.	140,000	4.28%	1/5/2049	110,804	0.00%
Essential Utilities, Inc.	125,000	3.35%	15/4/2050	84,025	0.00%
Essential Utilities, Inc.	145,000	5.30%	1/5/2052	132,337	0.00%
Essex Portfolio LP	120,000	3.38%	15/4/2026	115,762	0.00%
Essex Portfolio LP	150,000	3.63%	1/5/2027	143,476	0.01%
Essex Portfolio LP	150,000	1.70%	1/3/2028	131,643	0.00%
Essex Portfolio LP	255,000	4.00%	1/3/2029	240,937	0.01%
Essex Portfolio LP	175,000	3.00%	15/1/2030	155,104	0.01%
Essex Portfolio LP	180,000	1.65%	15/1/2031	142,730	0.01%
Essex Portfolio LP	100,000	2.55%	15/6/2031	83,267	0.00%
Essex Portfolio LP	215,000	2.65%	15/3/2032	177,495	0.01%
Essex Portfolio LP	150,000	5.50%	1/4/2034	148,703	0.01%
Essex Portfolio LP	70,000	4.50%	15/3/2048	57,701	0.00%
Essex Portfolio LP	55,000	2.65%	1/9/2050	31,271	0.00%
Estee Lauder Cos, Inc.	200,000	3.15%	15/3/2027	190,972	0.01%
Estee Lauder Cos, Inc.	225,000	4.38%	15/5/2028	220,415	0.01%
Estee Lauder Cos, Inc.	185,000	2.38%	1/12/2029	162,280	0.01%
Estee Lauder Cos, Inc.	244,000	2.60%	15/4/2030	213,960	0.01%
Estee Lauder Cos, Inc.	206,000	1.95%	15/3/2031	169,285	0.01%
Estee Lauder Cos, Inc.	117,000	4.65%	15/5/2033	112,972	0.00%
Estee Lauder Cos, Inc.	50,000	5.00%	14/2/2034	49,065	0.00%
Estee Lauder Cos, Inc.	80,000	6.00%	15/5/2037	84,915	0.00%
Estee Lauder Cos, Inc.	106,000	4.38%	15/6/2045	89,939	0.00%
Estee Lauder Cos, Inc.	240,000	4.15%	15/3/2047	195,613	0.01%
Estee Lauder Cos, Inc.	255,000	3.13%	1/12/2049	170,315	0.01%
Estee Lauder Cos, Inc.	250,000	5.15%	15/5/2053	234,200	0.01%
Everest Reinsurance Holdings, Inc.	80,000	4.87%	1/6/2044	70,170	0.00%
Everest Reinsurance Holdings, Inc.	305,000	3.50%	15/10/2050	205,220	0.01%
Everest Reinsurance Holdings, Inc.	400,000	3.13%	15/10/2052	247,171	0.01%
Evergy Kansas Central, Inc.	110,000	3.10%	1/4/2027	104,632	0.00%
Evergy Kansas Central, Inc.	100,000	5.90%	15/11/2033	102,896	0.00%
Evergy Kansas Central, Inc.	185,000	4.13%	1/3/2042	152,425	0.01%
Evergy Kansas Central, Inc.	100,000	4.10%	1/4/2043	80,996	0.00%
Evergy Kansas Central, Inc.	159,000	4.25%	1/12/2045	130,052	0.00%
Evergy Kansas Central, Inc.	215,000	3.25%	1/9/2049	143,099	0.01%
Evergy Kansas Central, Inc.	132,000	3.45%	15/4/2050	90,836	0.00%
Evergy Kansas Central, Inc.	130,000	5.70%	15/3/2053	127,459	0.00%
Evergy Metro, Inc.	60,000	4.95%	15/4/2033	58,191	0.00%
Evergy Metro, Inc.	225,000	5.40%	1/4/2034	223,369	0.01%
Evergy Metro, Inc.	114,000	5.30%	1/10/2041	107,423	0.00%
Evergy Metro, Inc.	205,000	4.20%	15/6/2047	164,100	0.01%
Evergy Metro, Inc.	80,000	4.20%	15/3/2048	63,418	0.00%
Evergy Metro, Inc.	170,000	4.13%	1/4/2049	132,784	0.00%
Evergy Missouri West, Inc.	158,000	5.15%	15/12/2027	156,830	0.01%
Evergy Missouri West, Inc.	150,000	5.65%	1/6/2034	150,552	0.01%
Evergy, Inc.	200,000	2.90%	15/9/2029	178,678	0.01%
Eversource Energy	75,000	0.80%	15/8/2025	71,058	0.00%
Eversource Energy	135,000	4.75%	15/5/2026	133,317	0.00%
Eversource Energy	100,000	1.40%	15/8/2026	91,777	0.00%
Eversource Energy	150,000	5.00%	1/1/2027	148,815	0.01%
Eversource Energy	270,000	2.90%	1/3/2027	253,521	0.01%
Eversource Energy	330,000	4.60%	1/7/2027	323,104	0.01%
Eversource Energy	80,000	3.30%	15/1/2028	74,661	0.00%
Eversource Energy	385,000	5.45%	1/3/2028	386,211	0.01%
Eversource Energy	230,000	5.95%	1/2/2029	235,143	0.01%
Eversource Energy	210,000	4.25%	1/4/2029	200,020	0.01%
Eversource Energy	200,000	1.65%	15/8/2030	161,424	0.01%
Eversource Energy	325,000	5.85%	15/4/2031	329,402	0.01%
Eversource Energy	242,000	3.38%	1/3/2032	207,858	0.01%
Eversource Energy	190,000	5.13%	15/5/2033	182,166	0.01%
Eversource Energy	200,000	5.50%	1/1/2034	196,198	0.01%
Eversource Energy	250,000	5.95%	15/7/2034	252,422	0.01%
Eversource Energy	285,000	3.45%	15/1/2050	195,097	0.01%
Exelon Corp.	183,000	3.40%	15/4/2026	177,108	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exelon Corp.	345,000	2.75%	15/3/2027	323,428	0.01%
Exelon Corp.	335,000	5.15%	15/3/2028	334,068	0.01%
Exelon Corp.	150,000	5.15%	15/3/2029	149,488	0.01%
Exelon Corp.	420,000	4.05%	15/4/2030	394,417	0.01%
Exelon Corp.	195,000	3.35%	15/3/2032	170,753	0.01%
Exelon Corp.	125,000	5.30%	15/3/2033	124,102	0.00%
Exelon Corp.	200,000	5.45%	15/3/2034	198,599	0.01%
Exelon Corp.	280,000	5.63%	15/6/2035	279,352	0.01%
Exelon Corp.	185,000	4.95%	15/6/2035	172,255	0.01%
Exelon Corp.	180,000	5.10%	15/6/2045	163,562	0.01%
Exelon Corp.	255,000	4.45%	15/4/2046	210,509	0.01%
Exelon Corp.	225,000	4.70%	15/4/2050	190,068	0.01%
Exelon Corp.	195,000	4.10%	15/3/2052	149,591	0.01%
Exelon Corp.	328,000	5.60%	15/3/2053	315,562	0.01%
Expedia Group, Inc.	163,000	5.00%	15/2/2026	161,732	0.01%
Expedia Group, Inc.	438,000	4.63%	1/8/2027	429,941	0.02%
Expedia Group, Inc.	430,000	3.80%	15/2/2028	409,275	0.01%
Expedia Group, Inc.	475,000	3.25%	15/2/2030	428,303	0.02%
Expedia Group, Inc.	184,000	2.95%	15/3/2031	159,303	0.01%
Extra Space Storage LP	135,000	3.50%	1/7/2026	129,848	0.00%
Extra Space Storage LP	125,000	3.88%	15/12/2027	119,177	0.00%
Extra Space Storage LP	170,000	5.70%	1/4/2028	171,742	0.01%
Extra Space Storage LP	75,000	3.90%	1/4/2029	70,566	0.00%
Extra Space Storage LP	75,000	4.00%	15/6/2029	70,331	0.00%
Extra Space Storage LP	165,000	5.50%	1/7/2030	166,173	0.01%
Extra Space Storage LP	225,000	2.20%	15/10/2030	186,825	0.01%
Extra Space Storage LP	180,000	5.90%	15/1/2031	183,814	0.01%
Extra Space Storage LP	160,000	2.55%	1/6/2031	133,160	0.00%
Extra Space Storage LP	180,000	2.40%	15/10/2031	147,764	0.01%
Extra Space Storage LP	320,000	2.35%	15/3/2032	255,212	0.01%
Extra Space Storage LP	200,000	5.40%	1/2/2034	195,753	0.01%
Exxon Mobil Corp.	715,000	3.04%	1/3/2026	691,619	0.03%
Exxon Mobil Corp.	220,000	2.28%	16/8/2026	208,060	0.01%
Exxon Mobil Corp.	280,000	3.29%	19/3/2027	270,384	0.01%
Exxon Mobil Corp.	575,000	2.44%	16/8/2029	513,960	0.02%
Exxon Mobil Corp.	742,000	3.48%	19/3/2030	691,733	0.03%
Exxon Mobil Corp.	790,000	2.61%	15/10/2030	693,312	0.03%
Exxon Mobil Corp.	340,000	3.00%	16/8/2039	258,432	0.01%
Exxon Mobil Corp.	744,000	4.23%	19/3/2040	655,078	0.02%
Exxon Mobil Corp.	502,000	3.57%	6/3/2045	383,148	0.01%
Exxon Mobil Corp.	712,000	4.11%	1/3/2046	587,786	0.02%
Exxon Mobil Corp.	629,000	3.10%	16/8/2049	426,559	0.02%
Exxon Mobil Corp.	730,000	4.33%	19/3/2050	615,182	0.02%
Exxon Mobil Corp.	795,000	3.45%	15/4/2051	574,027	0.02%
F&G Annuities & Life, Inc.	75,000	7.40%	13/1/2028	77,424	0.00%
F&G Global Funding	305,000	1.75%	30/6/2026	280,534	0.01%
F&G Global Funding	358,000	2.30%	11/4/2027	324,124	0.01%
F&G Global Funding	143,000	2.00%	20/9/2028	122,397	0.00%
FactSet Research Systems, Inc.	180,000	2.90%	1/3/2027	168,346	0.01%
FactSet Research Systems, Inc.	100,000	3.45%	1/3/2032	87,151	0.00%
Farmers Exchange Capital II	380,000	6.15%	1/11/2053	341,074	0.01%
Farmers Exchange Capital III	95,000	5.45%	15/10/2054	79,767	0.00%
Farmers Insurance Exchange	208,000	4.75%	1/11/2057	155,118	0.01%
Federal Realty OP LP	155,000	1.25%	15/2/2026	144,649	0.01%
Federal Realty OP LP	175,000	3.25%	15/7/2027	165,065	0.01%
Federal Realty OP LP	120,000	5.38%	1/5/2028	120,027	0.00%
Federal Realty OP LP	110,000	3.20%	15/6/2029	99,760	0.00%
Federal Realty OP LP	50,000	3.50%	1/6/2030	45,340	0.00%
Federal Realty OP LP	200,000	4.50%	1/12/2044	161,824	0.01%
FedEx Corp.	270,000	3.25%	1/4/2026	260,955	0.01%
FedEx Corp.	85,000	3.40%	15/2/2028	80,447	0.00%
FedEx Corp.	50,000	4.20%	17/10/2028	48,608	0.00%
FedEx Corp.	209,000	3.10%	5/8/2029	191,309	0.01%
FedEx Corp.	400,000	4.25%	15/5/2030	384,013	0.01%
FedEx Corp.	377,000	2.40%	15/5/2031	319,412	0.01%
FedEx Corp.	200,000	4.90%	15/1/2034	195,198	0.01%
FedEx Corp.	150,000	3.90%	1/2/2035	133,045	0.00%
FedEx Corp.	325,000	3.25%	15/5/2041	238,103	0.01%
FedEx Corp.	197,000	3.88%	1/8/2042	153,798	0.01%
FedEx Corp.	115,000	4.10%	15/4/2043	92,325	0.00%
FedEx Corp.	197,000	5.10%	15/1/2044	179,950	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FedEx Corp.	200,000	4.10%	1/2/2045	157,216	0.01%
FedEx Corp.	425,000	4.75%	15/11/2045	365,771	0.01%
FedEx Corp.	380,000	4.55%	1/4/2046	316,813	0.01%
FedEx Corp.	405,000	4.40%	15/1/2047	329,778	0.01%
FedEx Corp.	335,000	4.05%	15/2/2048	260,521	0.01%
FedEx Corp.	302,000	4.95%	17/10/2048	267,183	0.01%
FedEx Corp.	200,000	5.25%	15/5/2050	186,512	0.01%
FedEx Corp. 2020-1 Class AA Pass Through Trust	325,138	1.88%	20/2/2034	270,075	0.01%
Fells Point Funding Trust	431,000	3.05%	31/1/2027	406,157	0.01%
Ferguson Finance plc	290,000	4.50%	24/10/2028	282,871	0.01%
Ferguson Finance plc	266,000	4.65%	20/4/2032	251,664	0.01%
Fidelity & Guaranty Life Holdings, Inc.	57,000	5.50%	1/5/2025	56,619	0.00%
Fidelity National Financial, Inc.	175,000	4.50%	15/8/2028	169,619	0.01%
Fidelity National Financial, Inc.	220,000	3.40%	15/6/2030	195,236	0.01%
Fidelity National Financial, Inc.	325,000	2.45%	15/3/2031	265,115	0.01%
Fidelity National Financial, Inc.	133,000	3.20%	17/9/2051	81,819	0.00%
Fidelity National Information Services, Inc.	390,000	1.15%	1/3/2026	363,616	0.01%
Fidelity National Information Services, Inc.	318,000	1.65%	1/3/2028	280,197	0.01%
Fidelity National Information Services, Inc.	125,000	3.75%	21/5/2029	118,815	0.00%
Fidelity National Information Services, Inc.	320,000	2.25%	1/3/2031	267,135	0.01%
Fidelity National Information Services, Inc.	190,000	5.10%	15/7/2032	187,574	0.01%
Fidelity National Information Services, Inc.	275,000	3.10%	1/3/2041	197,499	0.01%
Fidelity National Information Services, Inc.	75,000	4.50%	15/8/2046	61,422	0.00%
Fifth Third Bancorp	390,000	2.55%	5/5/2027	361,277	0.01%
Fifth Third Bancorp	131,000	1.71%	1/11/2027	120,066	0.00%
Fifth Third Bancorp	231,000	3.95%	14/3/2028	220,391	0.01%
Fifth Third Bancorp	145,000	4.06%	25/4/2028	138,731	0.01%
Fifth Third Bancorp	515,000	6.36%	27/10/2028	526,207	0.02%
Fifth Third Bancorp	305,000	6.34%	27/7/2029	312,745	0.01%
Fifth Third Bancorp	410,000	4.77%	28/7/2030	394,328	0.01%
Fifth Third Bancorp	475,000	5.63%	29/1/2032	470,671	0.02%
Fifth Third Bancorp	60,000	4.34%	25/4/2033	54,716	0.00%
Fifth Third Bancorp	355,000	8.25%	1/3/2038	419,661	0.02%
Fifth Third Bank NA	214,000	3.95%	28/7/2025	210,222	0.01%
Fifth Third Bank NA	250,000	3.85%	15/3/2026	242,581	0.01%
Fifth Third Bank NA	245,000	2.25%	1/2/2027	226,638	0.01%
First American Financial Corp.	154,000	4.00%	15/5/2030	138,551	0.01%
First American Financial Corp.	220,000	2.40%	15/8/2031	175,490	0.01%
First Citizens BancShares, Inc.	25,000	3.38%	15/3/2030	23,885	0.00%
First Horizon Bank	225,000	5.75%	1/5/2030	214,386	0.01%
First-Citizens Bank & Trust Co.	400,000	6.13%	9/3/2028	407,553	0.01%
FirstEnergy Corp.	325,000	4.15%	15/7/2027	311,720	0.01%
FirstEnergy Corp.	223,000	2.65%	1/3/2030	193,539	0.01%
FirstEnergy Corp.	375,000	2.25%	1/9/2030	313,945	0.01%
FirstEnergy Corp.	150,000	5.10%	15/7/2047	128,201	0.00%
FirstEnergy Corp.	450,000	3.40%	1/3/2050	298,775	0.01%
FirstEnergy Pennsylvania Electric Co.	100,000	5.15%	30/3/2026	99,344	0.00%
FirstEnergy Pennsylvania Electric Co.	185,000	3.25%	15/3/2028	173,002	0.01%
FirstEnergy Pennsylvania Electric Co.	50,000	4.30%	15/1/2029	48,055	0.00%
FirstEnergy Pennsylvania Electric Co.	60,000	3.60%	1/6/2029	55,774	0.00%
FirstEnergy Transmission LLC	205,000	2.87%	15/9/2028	187,114	0.01%
FirstEnergy Transmission LLC	125,000	5.45%	15/7/2044	117,089	0.00%
FirstEnergy Transmission LLC	178,000	4.55%	1/4/2049	147,167	0.01%
Fiserv, Inc.	775,000	3.20%	1/7/2026	743,908	0.03%
Fiserv, Inc.	345,000	2.25%	1/6/2027	318,387	0.01%
Fiserv, Inc.	305,000	5.45%	2/3/2028	307,741	0.01%
Fiserv, Inc.	430,000	5.38%	21/8/2028	432,968	0.02%
Fiserv, Inc.	480,000	4.20%	1/10/2028	461,388	0.02%
Fiserv, Inc.	885,000	3.50%	1/7/2029	818,416	0.03%
Fiserv, Inc.	280,000	2.65%	1/6/2030	243,572	0.01%
Fiserv, Inc.	305,000	5.60%	2/3/2033	307,623	0.01%
Fiserv, Inc.	325,000	5.63%	21/8/2033	327,871	0.01%
Fiserv, Inc.	400,000	5.45%	15/3/2034	397,413	0.01%
Fiserv, Inc.	625,000	4.40%	1/7/2049	507,004	0.02%
Five Corners Funding Trust II	775,000	2.85%	15/5/2030	682,665	0.02%
Five Corners Funding Trust III	230,000	5.79%	15/2/2033	234,067	0.01%
Five Corners Funding Trust IV	175,000	6.00%	15/2/2053	176,240	0.01%
Flex Intermediate Holdco LLC	240,000	3.36%	30/6/2031	199,782	0.01%
Flex Intermediate Holdco LLC	140,000	4.32%	30/12/2039	101,539	0.00%
Flex Ltd.	275,000	3.75%	1/2/2026	266,843	0.01%
Flex Ltd.	185,000	4.88%	15/6/2029	179,172	0.01%

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Flex Ltd.	210,000	4.88%	12/5/2030	203,014	0.01%
FLNG Liquefaction 2 LLC	526,912	4.13%	31/3/2038	461,662	0.02%
FLNG Liquefaction 3 LLC	107,938	5.55%	31/3/2039	103,087	0.00%
Florida Gas Transmission Co. LLC	421,000	4.35%	15/7/2025	414,444	0.02%
Florida Gas Transmission Co. LLC	25,000	2.55%	1/7/2030	21,623	0.00%
Florida Gas Transmission Co. LLC	195,000	2.30%	1/10/2031	158,071	0.01%
Florida Power & Light Co.	110,000	3.13%	1/12/2025	106,774	0.00%
Florida Power & Light Co.	170,000	4.45%	15/5/2026	167,973	0.01%
Florida Power & Light Co.	175,000	3.30%	30/5/2027	166,667	0.01%
Florida Power & Light Co.	230,000	5.05%	1/4/2028	230,903	0.01%
Florida Power & Light Co.	210,000	4.40%	15/5/2028	206,238	0.01%
Florida Power & Light Co.	250,000	5.15%	15/6/2029	252,208	0.01%
Florida Power & Light Co.	260,000	4.63%	15/5/2030	254,747	0.01%
Florida Power & Light Co.	460,000	2.45%	3/2/2032	383,393	0.01%
Florida Power & Light Co.	235,000	5.10%	1/4/2033	233,957	0.01%
Florida Power & Light Co.	260,000	4.80%	15/5/2033	252,829	0.01%
Florida Power & Light Co.	135,000	5.63%	1/4/2034	139,105	0.01%
Florida Power & Light Co.	225,000	5.30%	15/6/2034	226,932	0.01%
Florida Power & Light Co.	50,000	4.95%	1/6/2035	48,582	0.00%
Florida Power & Light Co.	130,000	5.65%	1/2/2037	132,488	0.00%
Florida Power & Light Co.	195,000	5.95%	1/2/2038	204,774	0.01%
Florida Power & Light Co.	195,000	5.96%	1/4/2039	203,383	0.01%
Florida Power & Light Co.	220,000	5.69%	1/3/2040	222,896	0.01%
Florida Power & Light Co.	100,000	5.25%	1/2/2041	97,689	0.00%
Florida Power & Light Co.	330,000	4.13%	1/2/2042	278,206	0.01%
Florida Power & Light Co.	140,000	4.05%	1/6/2042	116,878	0.00%
Florida Power & Light Co.	140,000	4.05%	1/10/2044	114,748	0.00%
Florida Power & Light Co.	183,000	3.70%	1/12/2047	138,437	0.01%
Florida Power & Light Co.	295,000	3.95%	1/3/2048	232,261	0.01%
Florida Power & Light Co.	125,000	4.13%	1/6/2048	101,520	0.00%
Florida Power & Light Co.	325,000	3.99%	1/3/2049	257,105	0.01%
Florida Power & Light Co.	335,000	3.15%	1/10/2049	227,810	0.01%
Florida Power & Light Co.	410,000	2.88%	4/12/2051	260,417	0.01%
Florida Power & Light Co.	215,000	5.30%	1/4/2053	207,038	0.01%
Florida Power & Light Co.	250,000	5.60%	15/6/2054	252,649	0.01%
Flowers Foods, Inc.	155,000	3.50%	1/10/2026	148,754	0.01%
Flowers Foods, Inc.	150,000	2.40%	15/3/2031	124,789	0.00%
Flowserve Corp.	200,000	3.50%	1/10/2030	177,788	0.01%
Flowserve Corp.	160,000	2.80%	15/1/2032	131,297	0.00%
FMC Corp.	259,000	5.15%	18/5/2026	257,271	0.01%
FMC Corp.	280,000	3.20%	1/10/2026	265,535	0.01%
FMC Corp.	290,000	3.45%	1/10/2029	260,932	0.01%
FMC Corp.	155,000	5.65%	18/5/2033	152,679	0.01%
FMC Corp.	235,000	4.50%	1/10/2049	179,330	0.01%
FMC Corp.	180,000	6.38%	18/5/2053	178,493	0.01%
FMR LLC	155,000	7.57%	15/6/2029	172,095	0.01%
FMR LLC	75,000	6.45%	15/11/2039	81,522	0.00%
FMR LLC	50,000	6.50%	14/12/2040	54,352	0.00%
FMR LLC	100,000	5.15%	1/2/2043	93,630	0.00%
FNB Corp.	315,000	5.15%	25/8/2025	309,768	0.01%
Ford Foundation	345,000	2.82%	1/6/2070	200,672	0.01%
Ford Motor Co.	425,000	4.35%	8/12/2026	412,654	0.01%
Ford Motor Co.	125,000	6.63%	1/10/2028	129,818	0.00%
Ford Motor Co.	275,000	9.63%	22/4/2030	319,850	0.01%
Ford Motor Co.	400,000	7.45%	16/7/2031	429,892	0.02%
Ford Motor Co.	850,000	3.25%	12/2/2032	703,270	0.03%
Ford Motor Co.	550,000	6.10%	19/8/2032	549,324	0.02%
Ford Motor Co.	625,000	4.75%	15/1/2043	506,011	0.02%
Ford Motor Co.	200,000	7.40%	1/11/2046	215,949	0.01%
Ford Motor Co.	350,000	5.29%	8/12/2046	305,976	0.01%
Ford Motor Credit Co. LLC	400,000	4.13%	4/8/2025	392,498	0.01%
Ford Motor Credit Co. LLC	575,000	3.38%	13/11/2025	556,473	0.02%
Ford Motor Credit Co. LLC	330,000	4.39%	8/1/2026	322,975	0.01%
Ford Motor Credit Co. LLC	375,000	6.95%	6/3/2026	381,196	0.01%
Ford Motor Credit Co. LLC	260,000	6.95%	10/6/2026	264,902	0.01%
Ford Motor Credit Co. LLC	200,000	4.54%	1/8/2026	194,738	0.01%
Ford Motor Credit Co. LLC	405,000	2.70%	10/8/2026	380,467	0.01%
Ford Motor Credit Co. LLC	343,000	4.27%	9/1/2027	330,444	0.01%
Ford Motor Credit Co. LLC	650,000	5.80%	5/3/2027	650,141	0.02%
Ford Motor Credit Co. LLC	630,000	5.85%	17/5/2027	630,583	0.02%
Ford Motor Credit Co. LLC	555,000	4.95%	28/5/2027	542,080	0.02%

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Ford Motor Credit Co. LLC	430,000	4.13%	17/8/2027	408,694	0.01%
Ford Motor Credit Co. LLC	600,000	3.82%	2/11/2027	562,702	0.02%
Ford Motor Credit Co. LLC	553,000	7.35%	4/11/2027	576,540	0.02%
Ford Motor Credit Co. LLC	360,000	2.90%	16/2/2028	325,650	0.01%
Ford Motor Credit Co. LLC	505,000	6.80%	12/5/2028	520,543	0.02%
Ford Motor Credit Co. LLC	475,000	6.80%	7/11/2028	491,082	0.02%
Ford Motor Credit Co. LLC	350,000	2.90%	10/2/2029	308,696	0.01%
Ford Motor Credit Co. LLC	500,000	5.80%	8/3/2029	498,575	0.02%
Ford Motor Credit Co. LLC	780,000	5.11%	3/5/2029	754,042	0.03%
Ford Motor Credit Co. LLC	430,000	7.35%	6/3/2030	455,016	0.02%
Ford Motor Credit Co. LLC	250,000	7.20%	10/6/2030	263,132	0.01%
Ford Motor Credit Co. LLC	425,000	4.00%	13/11/2030	379,371	0.01%
Ford Motor Credit Co. LLC	300,000	6.05%	5/3/2031	300,211	0.01%
Ford Motor Credit Co. LLC	200,000	3.63%	17/6/2031	172,259	0.01%
Ford Motor Credit Co. LLC	400,000	7.12%	7/11/2033	422,513	0.02%
Ford Motor Credit Co. LLC	700,000	6.13%	8/3/2034	693,497	0.03%
Fortinet, Inc.	298,000	1.00%	15/3/2026	276,636	0.01%
Fortinet, Inc.	175,000	2.20%	15/3/2031	144,092	0.01%
Fortive Corp.	410,000	3.15%	15/6/2026	393,237	0.01%
Fortive Corp.	190,000	4.30%	15/6/2046	158,070	0.01%
Fortune Brands Innovations, Inc.	285,000	3.25%	15/9/2029	258,362	0.01%
Fortune Brands Innovations, Inc.	75,000	4.00%	25/3/2032	68,100	0.00%
Fortune Brands Innovations, Inc.	260,000	5.88%	1/6/2033	263,397	0.01%
Fortune Brands Innovations, Inc.	140,000	4.50%	25/3/2052	110,122	0.00%
Foundry JV Holdco LLC	375,000	5.90%	25/1/2030	380,452	0.01%
Foundry JV Holdco LLC	225,000	6.15%	25/1/2032	229,534	0.01%
Foundry JV Holdco LLC	605,000	5.88%	25/1/2034	600,095	0.02%
Foundry JV Holdco LLC	325,000	6.40%	25/1/2038	334,978	0.01%
Fox Corp.	885,000	4.71%	25/1/2029	869,175	0.03%
Fox Corp.	410,000	3.50%	8/4/2030	373,673	0.01%
Fox Corp.	500,000	6.50%	13/10/2033	523,969	0.02%
Fox Corp.	325,000	5.48%	25/1/2039	309,777	0.01%
Fox Corp.	480,000	5.58%	25/1/2049	440,471	0.02%
Franciscan Missionaries of Our Lady Health System, Inc.	161,000	3.91%	1/7/2049	123,430	0.00%
Franklin Resources, Inc.	305,000	1.60%	30/10/2030	246,641	0.01%
Franklin Resources, Inc.	165,000	2.95%	12/8/2051	102,601	0.00%
Fred Hutchinson Cancer Center	60,000	4.97%	1/1/2052	58,394	0.00%
Freeport-McMoRan, Inc.	75,000	5.00%	1/9/2027	74,234	0.00%
Freeport-McMoRan, Inc.	150,000	4.13%	1/3/2028	143,951	0.01%
Freeport-McMoRan, Inc.	125,000	4.38%	1/8/2028	120,723	0.00%
Freeport-McMoRan, Inc.	150,000	5.25%	1/9/2029	149,228	0.01%
Freeport-McMoRan, Inc.	155,000	4.25%	1/3/2030	146,594	0.01%
Freeport-McMoRan, Inc.	100,000	4.63%	1/8/2030	96,267	0.00%
Freeport-McMoRan, Inc.	135,000	5.40%	14/11/2034	132,407	0.00%
Freeport-McMoRan, Inc.	660,000	5.45%	15/3/2043	622,586	0.02%
FS KKR Capital Corp.	265,000	3.40%	15/1/2026	252,234	0.01%
FS KKR Capital Corp.	220,000	2.63%	15/1/2027	198,575	0.01%
FS KKR Capital Corp.	110,000	3.25%	15/7/2027	99,635	0.00%
FS KKR Capital Corp.	375,000	3.13%	12/10/2028	325,593	0.01%
FS KKR Capital Corp.	175,000	7.88%	15/1/2029	180,776	0.01%
FS KKR Capital Corp.	50,000	6.88%	15/8/2029	49,558	0.00%
GA Global Funding Trust	290,000	2.25%	6/1/2027	267,990	0.01%
GA Global Funding Trust	325,000	1.95%	15/9/2028	285,129	0.01%
GA Global Funding Trust	450,000	2.90%	6/1/2032	375,084	0.01%
Gabon Blue Bond Master Trust Series 2	205,000	6.10%	1/8/2038	202,513	0.01%
Gartner, Inc.	200,000	4.50%	1/7/2028	192,757	0.01%
Gartner, Inc.	125,000	3.63%	15/6/2029	114,440	0.00%
Gartner, Inc.	355,000	3.75%	1/10/2030	318,404	0.01%
GATX Corp.	100,000	3.25%	15/9/2026	95,584	0.00%
GATX Corp.	100,000	5.40%	15/3/2027	100,084	0.00%
GATX Corp.	145,000	3.85%	30/3/2027	139,631	0.01%
GATX Corp.	155,000	3.50%	15/3/2028	145,366	0.01%
GATX Corp.	105,000	4.55%	7/11/2028	102,591	0.00%
GATX Corp.	172,000	4.70%	1/4/2029	168,209	0.01%
GATX Corp.	95,000	4.00%	30/6/2030	88,424	0.00%
GATX Corp.	130,000	1.90%	1/6/2031	104,325	0.00%
GATX Corp.	105,000	3.50%	1/6/2032	91,257	0.00%
GATX Corp.	130,000	4.90%	15/3/2033	124,369	0.00%
GATX Corp.	185,000	5.45%	15/9/2033	182,487	0.01%
GATX Corp.	205,000	6.05%	15/3/2034	209,588	0.01%
GATX Corp.	230,000	6.90%	1/5/2034	250,355	0.01%

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GATX Corp.	80,000	5.20%	15/3/2044	73,902	0.00%
GATX Corp.	140,000	3.10%	1/6/2051	88,491	0.00%
GATX Corp.	100,000	6.05%	5/6/2054	100,217	0.00%
GE Capital Funding LLC	175,000	4.55%	15/5/2032	166,915	0.01%
GE Capital International Funding Co. Unlimited Co.	470,000	4.42%	15/11/2035	433,562	0.02%
GE HealthCare Technologies, Inc.	490,000	5.60%	15/11/2025	490,422	0.02%
GE HealthCare Technologies, Inc.	725,000	5.65%	15/11/2027	734,751	0.03%
GE HealthCare Technologies, Inc.	390,000	5.86%	15/3/2030	400,650	0.01%
GE HealthCare Technologies, Inc.	439,000	5.91%	22/11/2032	453,025	0.02%
GE HealthCare Technologies, Inc.	385,000	6.38%	22/11/2052	417,683	0.02%
General Dynamics Corp.	155,000	1.15%	1/6/2026	144,081	0.01%
General Dynamics Corp.	210,000	2.13%	15/8/2026	197,618	0.01%
General Dynamics Corp.	205,000	3.50%	1/4/2027	197,378	0.01%
General Dynamics Corp.	150,000	2.63%	15/11/2027	139,460	0.01%
General Dynamics Corp.	595,000	3.75%	15/5/2028	572,531	0.02%
General Dynamics Corp.	250,000	3.63%	1/4/2030	234,340	0.01%
General Dynamics Corp.	280,000	2.25%	1/6/2031	236,710	0.01%
General Dynamics Corp.	75,000	4.25%	1/4/2040	65,780	0.00%
General Dynamics Corp.	175,000	2.85%	1/6/2041	125,885	0.00%
General Dynamics Corp.	211,000	3.60%	15/11/2042	166,202	0.01%
General Dynamics Corp.	205,000	4.25%	1/4/2050	172,655	0.01%
General Electric Co.	495,000	6.75%	15/3/2032	542,127	0.02%
General Electric Co.	325,000	5.88%	14/1/2038	333,984	0.01%
General Electric Co.	225,000	6.88%	10/1/2039	254,408	0.01%
General Electric Co.	215,000	4.50%	11/3/2044	186,904	0.01%
General Electric Co.	130,000	4.35%	1/5/2050	110,609	0.00%
General Mills, Inc.	100,000	5.24%	18/11/2025	99,691	0.00%
General Mills, Inc.	300,000	4.70%	30/1/2027	296,307	0.01%
General Mills, Inc.	260,000	3.20%	10/2/2027	247,697	0.01%
General Mills, Inc.	515,000	4.20%	17/4/2028	498,765	0.02%
General Mills, Inc.	155,000	5.50%	17/10/2028	157,159	0.01%
General Mills, Inc.	291,000	2.88%	15/4/2030	257,978	0.01%
General Mills, Inc.	382,000	4.95%	29/3/2033	372,110	0.01%
General Mills, Inc.	150,000	5.40%	15/6/2040	146,899	0.01%
General Mills, Inc.	50,000	4.15%	15/2/2043	42,044	0.00%
General Mills, Inc.	75,000	4.70%	17/4/2048	65,565	0.00%
General Mills, Inc.	415,000	3.00%	1/2/2051	265,078	0.01%
General Motors Co.	500,000	6.13%	1/10/2025	502,547	0.02%
General Motors Co.	345,000	6.80%	1/10/2027	358,184	0.01%
General Motors Co.	170,000	4.20%	1/10/2027	163,755	0.01%
General Motors Co.	400,000	5.00%	1/10/2028	396,261	0.01%
General Motors Co.	330,000	5.40%	15/10/2029	328,260	0.01%
General Motors Co.	369,000	5.60%	15/10/2032	369,074	0.01%
General Motors Co.	215,000	5.00%	1/4/2035	201,121	0.01%
General Motors Co.	385,000	6.60%	1/4/2036	403,380	0.01%
General Motors Co.	335,000	5.15%	1/4/2038	308,049	0.01%
General Motors Co.	515,000	6.25%	2/10/2043	512,927	0.02%
General Motors Co.	415,000	5.20%	1/4/2045	364,142	0.01%
General Motors Co.	211,000	6.75%	1/4/2046	220,651	0.01%
General Motors Co.	265,000	5.40%	1/4/2048	237,351	0.01%
General Motors Co.	315,000	5.95%	1/4/2049	305,522	0.01%
General Motors Financial Co., Inc.	255,000	4.30%	13/7/2025	251,580	0.01%
General Motors Financial Co., Inc.	375,000	6.05%	10/10/2025	376,536	0.01%
General Motors Financial Co., Inc.	309,000	1.25%	8/1/2026	289,370	0.01%
General Motors Financial Co., Inc.	450,000	5.25%	1/3/2026	447,464	0.02%
General Motors Financial Co., Inc.	475,000	5.40%	6/4/2026	473,980	0.02%
General Motors Financial Co., Inc.	355,000	1.50%	10/6/2026	328,799	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	145,245	0.01%
General Motors Financial Co., Inc.	300,000	4.35%	17/1/2027	292,184	0.01%
General Motors Financial Co., Inc.	250,000	2.35%	26/2/2027	231,217	0.01%
General Motors Financial Co., Inc.	525,000	5.00%	9/4/2027	519,722	0.02%
General Motors Financial Co., Inc.	450,000	5.40%	8/5/2027	449,752	0.02%
General Motors Financial Co., Inc.	300,000	5.35%	15/7/2027	299,216	0.01%
General Motors Financial Co., Inc.	350,000	2.70%	20/8/2027	323,001	0.01%
General Motors Financial Co., Inc.	100,000	3.85%	5/1/2028	94,872	0.00%
General Motors Financial Co., Inc.	275,000	6.00%	9/1/2028	279,705	0.01%
General Motors Financial Co., Inc.	433,000	2.40%	10/4/2028	388,363	0.01%
General Motors Financial Co., Inc.	360,000	5.80%	23/6/2028	364,162	0.01%
General Motors Financial Co., Inc.	490,000	2.40%	15/10/2028	433,156	0.02%
General Motors Financial Co., Inc.	650,000	5.80%	7/1/2029	656,089	0.02%
General Motors Financial Co., Inc.	175,000	5.65%	17/1/2029	175,886	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	420,000	4.30%	6/4/2029	399,014	0.01%
General Motors Financial Co., Inc.	500,000	5.55%	15/7/2029	500,129	0.02%
General Motors Financial Co., Inc.	335,000	5.85%	6/4/2030	339,015	0.01%
General Motors Financial Co., Inc.	395,000	3.60%	21/6/2030	354,751	0.01%
General Motors Financial Co., Inc.	315,000	2.35%	8/1/2031	258,382	0.01%
General Motors Financial Co., Inc.	425,000	5.75%	8/2/2031	426,093	0.02%
General Motors Financial Co., Inc.	390,000	2.70%	10/6/2031	322,814	0.01%
General Motors Financial Co., Inc.	250,000	5.60%	18/6/2031	248,051	0.01%
General Motors Financial Co., Inc.	550,000	3.10%	12/1/2032	462,141	0.02%
General Motors Financial Co., Inc.	320,000	6.40%	9/1/2033	331,980	0.01%
General Motors Financial Co., Inc.	400,000	6.10%	7/1/2034	404,393	0.01%
General Motors Financial Co., Inc.	450,000	5.95%	4/4/2034	450,293	0.02%
Genpact Luxembourg Sarl/Genpact USA, Inc.	255,000	1.75%	10/4/2026	237,823	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	75,000	6.00%	4/6/2029	75,852	0.00%
Genuine Parts Co.	225,000	6.50%	1/11/2028	235,983	0.01%
Genuine Parts Co.	325,000	1.88%	1/11/2030	263,312	0.01%
Genuine Parts Co.	310,000	2.75%	1/2/2032	257,439	0.01%
Genuine Parts Co.	200,000	6.88%	1/11/2033	219,626	0.01%
George Washington University	124,000	4.30%	15/9/2044	110,741	0.00%
George Washington University	222,000	4.87%	15/9/2045	211,172	0.01%
George Washington University	330,000	4.13%	15/9/2048	280,311	0.01%
Georgetown University	200,000	4.32%	1/4/2049	173,126	0.01%
Georgetown University	50,000	2.94%	1/4/2050	33,547	0.00%
Georgetown University	55,000	5.12%	1/4/2053	54,213	0.00%
Georgetown University	102,000	5.22%	1/10/2118	93,838	0.00%
Georgia Power Co.	150,000	3.25%	1/4/2026	144,973	0.01%
Georgia Power Co.	100,000	5.00%	23/2/2027	99,747	0.00%
Georgia Power Co.	116,000	3.25%	30/3/2027	110,362	0.00%
Georgia Power Co.	295,000	4.65%	16/5/2028	290,766	0.01%
Georgia Power Co.	233,000	2.65%	15/9/2029	207,614	0.01%
Georgia Power Co.	125,000	4.70%	15/5/2032	120,742	0.00%
Georgia Power Co.	320,000	4.95%	17/5/2033	312,177	0.01%
Georgia Power Co.	200,000	5.25%	15/3/2034	199,439	0.01%
Georgia Power Co.	175,000	4.75%	1/9/2040	157,694	0.01%
Georgia Power Co.	325,000	4.30%	15/3/2042	276,043	0.01%
Georgia Power Co.	285,000	4.30%	15/3/2043	236,991	0.01%
Georgia Power Co.	180,000	3.70%	30/1/2050	132,712	0.00%
Georgia Power Co.	240,000	3.25%	15/3/2051	162,887	0.01%
Georgia Power Co.	260,000	5.13%	15/5/2052	242,138	0.01%
Georgia-Pacific LLC	450,000	1.75%	30/9/2025	430,435	0.02%
Georgia-Pacific LLC	287,000	0.95%	15/5/2026	265,781	0.01%
Georgia-Pacific LLC	172,000	2.10%	30/4/2027	158,431	0.01%
Georgia-Pacific LLC	186,000	7.75%	15/11/2029	209,656	0.01%
Georgia-Pacific LLC	425,000	2.30%	30/4/2030	366,648	0.01%
Gilead Sciences, Inc.	929,000	3.65%	1/3/2026	903,505	0.03%
Gilead Sciences, Inc.	405,000	2.95%	1/3/2027	384,443	0.01%
Gilead Sciences, Inc.	225,000	1.20%	1/10/2027	199,481	0.01%
Gilead Sciences, Inc.	350,000	1.65%	1/10/2030	288,230	0.01%
Gilead Sciences, Inc.	425,000	5.25%	15/10/2033	427,827	0.02%
Gilead Sciences, Inc.	285,000	4.60%	1/9/2035	268,980	0.01%
Gilead Sciences, Inc.	235,000	4.00%	1/9/2036	207,166	0.01%
Gilead Sciences, Inc.	230,000	2.60%	1/10/2040	158,188	0.01%
Gilead Sciences, Inc.	225,000	5.65%	1/12/2041	226,141	0.01%
Gilead Sciences, Inc.	565,000	4.80%	1/4/2044	509,001	0.02%
Gilead Sciences, Inc.	605,000	4.50%	1/2/2045	522,568	0.02%
Gilead Sciences, Inc.	690,000	4.75%	1/3/2046	614,031	0.02%
Gilead Sciences, Inc.	676,000	4.15%	1/3/2047	549,449	0.02%
Gilead Sciences, Inc.	475,000	2.80%	1/10/2050	297,539	0.01%
Gilead Sciences, Inc.	375,000	5.55%	15/10/2053	374,323	0.01%
Glencore Funding LLC	175,000	5.40%	8/5/2028	174,937	0.01%
Glencore Funding LLC	200,000	5.37%	4/4/2029	198,988	0.01%
Glencore Funding LLC	325,000	2.63%	23/9/2031	267,509	0.01%
Glencore Funding LLC	222,000	5.70%	8/5/2033	221,144	0.01%
Glencore Funding LLC	425,000	5.63%	4/4/2034	418,523	0.02%
Glencore Funding LLC	215,000	3.38%	23/9/2051	139,757	0.01%
Glencore Funding LLC	150,000	5.89%	4/4/2054	144,281	0.01%
Global Atlantic Finance Co.	275,000	4.40%	15/10/2029	255,977	0.01%
Global Atlantic Finance Co.	220,000	3.13%	15/6/2031	182,005	0.01%
Global Atlantic Finance Co.	340,000	7.95%	15/6/2033	372,477	0.01%
Global Atlantic Finance Co.	240,000	6.75%	15/3/2054	237,243	0.01%
Global Payments, Inc.	425,000	1.20%	1/3/2026	395,652	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Global Payments, Inc.	189,000	4.80%	1/4/2026	186,643	0.01%
Global Payments, Inc.	205,000	2.15%	15/1/2027	189,920	0.01%
Global Payments, Inc.	205,000	4.95%	15/8/2027	202,918	0.01%
Global Payments, Inc.	115,000	4.45%	1/6/2028	111,105	0.00%
Global Payments, Inc.	500,000	3.20%	15/8/2029	449,534	0.02%
Global Payments, Inc.	150,000	5.30%	15/8/2029	148,959	0.01%
Global Payments, Inc.	405,000	2.90%	15/5/2030	352,746	0.01%
Global Payments, Inc.	315,000	2.90%	15/11/2031	263,494	0.01%
Global Payments, Inc.	220,000	5.40%	15/8/2032	215,678	0.01%
Global Payments, Inc.	245,000	4.15%	15/8/2049	184,324	0.01%
Global Payments, Inc.	240,000	5.95%	15/8/2052	231,289	0.01%
Globe Life, Inc.	285,000	4.55%	15/9/2028	270,552	0.01%
Globe Life, Inc.	100,000	2.15%	15/8/2030	80,138	0.00%
Globe Life, Inc.	25,000	4.80%	15/6/2032	23,025	0.00%
GLP Capital LP/GLP Financing II, Inc.	320,000	5.38%	15/4/2026	317,441	0.01%
GLP Capital LP/GLP Financing II, Inc.	340,000	5.75%	1/6/2028	340,824	0.01%
GLP Capital LP/GLP Financing II, Inc.	362,000	5.30%	15/1/2029	356,518	0.01%
GLP Capital LP/GLP Financing II, Inc.	175,000	4.00%	15/1/2030	160,011	0.01%
GLP Capital LP/GLP Financing II, Inc.	125,000	4.00%	15/1/2031	112,100	0.00%
GLP Capital LP/GLP Financing II, Inc.	340,000	3.25%	15/1/2032	285,339	0.01%
GLP Capital LP/GLP Financing II, Inc.	125,000	6.75%	1/12/2033	130,965	0.00%
Goldman Sachs Bank USA	690,000	5.28%	18/3/2027	687,521	0.02%
Goldman Sachs Bank USA	650,000	5.41%	21/5/2027	649,234	0.02%
Goldman Sachs BDC, Inc.	105,000	2.88%	15/1/2026	100,183	0.00%
Goldman Sachs Capital I	384,000	6.35%	15/2/2034	396,627	0.01%
Goldman Sachs Group, Inc.	125,000	4.25%	21/10/2025	122,817	0.00%
Goldman Sachs Group, Inc.	525,000	3.75%	25/2/2026	511,626	0.02%
Goldman Sachs Group, Inc.	600,000	5.80%	10/8/2026	600,333	0.02%
Goldman Sachs Group, Inc.	1,020,000	3.50%	16/11/2026	979,030	0.04%
Goldman Sachs Group, Inc.	575,000	1.09%	9/12/2026	537,560	0.02%
Goldman Sachs Group, Inc.	590,000	5.95%	15/1/2027	599,879	0.02%
Goldman Sachs Group, Inc.	972,000	3.85%	26/1/2027	939,376	0.03%
Goldman Sachs Group, Inc.	595,000	1.43%	9/3/2027	555,143	0.02%
Goldman Sachs Group, Inc.	205,000	4.39%	15/6/2027	200,983	0.01%
Goldman Sachs Group, Inc.	830,000	1.54%	10/9/2027	762,150	0.03%
Goldman Sachs Group, Inc.	1,395,000	1.95%	21/10/2027	1,288,161	0.05%
Goldman Sachs Group, Inc.	920,000	2.64%	24/2/2028	858,030	0.03%
Goldman Sachs Group, Inc.	940,000	3.62%	15/3/2028	898,616	0.03%
Goldman Sachs Group, Inc.	675,000	3.69%	5/6/2028	645,620	0.02%
Goldman Sachs Group, Inc.	715,000	4.48%	23/8/2028	698,431	0.03%
Goldman Sachs Group, Inc.	600,000	3.81%	23/4/2029	569,170	0.02%
Goldman Sachs Group, Inc.	1,245,000	4.22%	1/5/2029	1,198,438	0.04%
Goldman Sachs Group, Inc.	675,000	6.48%	24/10/2029	704,897	0.03%
Goldman Sachs Group, Inc.	625,000	2.60%	7/2/2030	547,620	0.02%
Goldman Sachs Group, Inc.	1,105,000	3.80%	15/3/2030	1,033,020	0.04%
Goldman Sachs Group, Inc.	990,000	5.73%	25/4/2030	1,007,491	0.04%
Goldman Sachs Group, Inc.	925,000	1.99%	27/1/2032	751,467	0.03%
Goldman Sachs Group, Inc.	1,155,000	2.62%	22/4/2032	970,882	0.04%
Goldman Sachs Group, Inc.	1,259,000	2.38%	21/7/2032	1,034,654	0.04%
Goldman Sachs Group, Inc.	995,000	2.65%	21/10/2032	827,472	0.03%
Goldman Sachs Group, Inc.	877,000	6.13%	15/2/2033	928,819	0.03%
Goldman Sachs Group, Inc.	1,360,000	3.10%	24/2/2033	1,163,264	0.04%
Goldman Sachs Group, Inc.	450,000	6.56%	24/10/2034	483,985	0.02%
Goldman Sachs Group, Inc.	965,000	5.85%	25/4/2035	988,666	0.04%
Goldman Sachs Group, Inc.	225,000	6.45%	1/5/2036	239,698	0.01%
Goldman Sachs Group, Inc.	1,822,000	6.75%	1/10/2037	1,967,342	0.07%
Goldman Sachs Group, Inc.	915,000	4.02%	31/10/2038	778,297	0.03%
Goldman Sachs Group, Inc.	490,000	4.41%	23/4/2039	432,907	0.02%
Goldman Sachs Group, Inc.	680,000	6.25%	1/2/2041	722,281	0.03%
Goldman Sachs Group, Inc.	575,000	3.21%	22/4/2042	425,967	0.02%
Goldman Sachs Group, Inc.	625,000	2.91%	21/7/2042	438,902	0.02%
Goldman Sachs Group, Inc.	789,000	3.44%	24/2/2043	595,185	0.02%
Goldman Sachs Group, Inc.	410,000	4.80%	8/7/2044	369,955	0.01%
Goldman Sachs Group, Inc.	750,000	5.15%	22/5/2045	701,382	0.03%
Goldman Sachs Group, Inc.	325,000	4.75%	21/10/2045	291,602	0.01%
Golub Capital BDC, Inc.	215,000	2.50%	24/8/2026	198,062	0.01%
Golub Capital BDC, Inc.	80,000	2.05%	15/2/2027	71,781	0.00%
Golub Capital BDC, Inc.	135,000	7.05%	5/12/2028	137,709	0.00%
Golub Capital BDC, Inc.	150,000	6.00%	15/7/2029	147,251	0.01%
Goodman US Finance Five LLC	125,000	4.63%	4/5/2032	115,280	0.00%
Graphic Packaging International LLC	273,000	1.51%	15/4/2026	252,465	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gray Oak Pipeline LLC	75,000	3.45%	15/10/2027	70,499	0.00%
Great River Energy	276,185	7.23%	1/7/2038	293,087	0.01%
Great River Energy	162,150	6.25%	1/7/2038	161,467	0.01%
Great-West Lifeco Finance 2018 LP	125,000	4.05%	17/5/2028	119,779	0.00%
Guardian Life Global Funding	255,000	0.88%	10/12/2025	239,345	0.01%
Guardian Life Global Funding	25,000	1.25%	13/5/2026	23,196	0.00%
Guardian Life Global Funding	472,000	5.55%	28/10/2027	478,197	0.02%
Guardian Life Global Funding	195,000	1.25%	19/11/2027	171,917	0.01%
Guardian Life Global Funding	105,000	5.74%	2/10/2028	107,852	0.00%
Guardian Life Insurance Co. of America	190,000	4.88%	19/6/2064	167,191	0.01%
Guardian Life Insurance Co. of America	118,000	3.70%	22/1/2070	78,713	0.00%
Guardian Life Insurance Co. of America	150,000	4.85%	24/1/2077	125,695	0.00%
Gulfstream Natural Gas System LLC	193,000	4.60%	15/9/2025	190,218	0.01%
GXO Logistics, Inc.	310,000	1.65%	15/7/2026	285,836	0.01%
GXO Logistics, Inc.	125,000	6.25%	6/5/2029	127,269	0.00%
GXO Logistics, Inc.	180,000	2.65%	15/7/2031	146,243	0.01%
GXO Logistics, Inc.	175,000	6.50%	6/5/2034	177,735	0.01%
Hackensack Meridian Health, Inc.	200,000	4.21%	1/7/2048	169,163	0.01%
Hackensack Meridian Health, Inc.	295,000	2.88%	1/9/2050	193,026	0.01%
Hackensack Meridian Health, Inc.	190,000	4.50%	1/7/2057	163,621	0.01%
Haleon US Capital LLC	720,000	3.38%	24/3/2027	687,124	0.02%
Haleon US Capital LLC	550,000	3.38%	24/3/2029	510,689	0.02%
Haleon US Capital LLC	550,000	3.63%	24/3/2032	492,400	0.02%
Haleon US Capital LLC	375,000	4.00%	24/3/2052	297,332	0.01%
Halliburton Co.	216,000	3.80%	15/11/2025	211,449	0.01%
Halliburton Co.	350,000	2.92%	1/3/2030	313,010	0.01%
Halliburton Co.	335,000	4.85%	15/11/2035	318,708	0.01%
Halliburton Co.	355,000	6.70%	15/9/2038	390,227	0.01%
Halliburton Co.	315,000	7.45%	15/9/2039	372,505	0.01%
Halliburton Co.	125,000	4.50%	15/11/2041	107,925	0.00%
Halliburton Co.	300,000	4.75%	1/8/2043	264,043	0.01%
Halliburton Co.	505,000	5.00%	15/11/2045	457,153	0.02%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	170,000	6.38%	1/7/2034	167,202	0.01%
Hanover Insurance Group, Inc.	255,000	4.50%	15/4/2026	250,310	0.01%
Hanover Insurance Group, Inc.	100,000	2.50%	1/9/2030	84,166	0.00%
Harley-Davidson Financial Services, Inc.	180,000	3.05%	14/2/2027	168,859	0.01%
Harley-Davidson Financial Services, Inc.	240,000	6.50%	10/3/2028	245,202	0.01%
Harley-Davidson Financial Services, Inc.	250,000	5.95%	11/6/2029	249,106	0.01%
Harley-Davidson, Inc.	125,000	3.50%	28/7/2025	122,094	0.00%
Harley-Davidson, Inc.	125,000	4.63%	28/7/2045	101,186	0.00%
Hartford Financial Services Group, Inc.	250,000	2.80%	19/8/2029	222,228	0.01%
Hartford Financial Services Group, Inc.	229,000	6.10%	1/10/2041	236,962	0.01%
Hartford Financial Services Group, Inc.	175,000	4.30%	15/4/2043	147,557	0.01%
Hartford Financial Services Group, Inc.	225,000	4.40%	15/3/2048	187,164	0.01%
Hartford Financial Services Group, Inc.	433,000	3.60%	19/8/2049	316,090	0.01%
Hartford Financial Services Group, Inc.	125,000	2.90%	15/9/2051	78,455	0.00%
Hartford HealthCare Corp.	127,000	3.45%	1/7/2054	91,093	0.00%
Hasbro, Inc.	320,000	3.55%	19/11/2026	305,504	0.01%
Hasbro, Inc.	195,000	3.50%	15/9/2027	183,748	0.01%
Hasbro, Inc.	350,000	3.90%	19/11/2029	322,884	0.01%
Hasbro, Inc.	105,000	6.35%	15/3/2040	107,310	0.00%
Hasbro, Inc.	200,000	5.10%	15/5/2044	171,698	0.01%
HAT Holdings I LLC/HAT Holdings II LLC	125,000	3.38%	15/6/2026	117,971	0.00%
HCA, Inc.	444,000	5.88%	15/2/2026	444,785	0.02%
HCA, Inc.	561,000	5.25%	15/6/2026	558,803	0.02%
HCA, Inc.	303,000	5.38%	1/9/2026	302,241	0.01%
HCA, Inc.	385,000	4.50%	15/2/2027	376,270	0.01%
HCA, Inc.	280,000	3.13%	15/3/2027	264,545	0.01%
HCA, Inc.	350,000	5.20%	1/6/2028	348,595	0.01%
HCA, Inc.	550,000	5.63%	1/9/2028	554,819	0.02%
HCA, Inc.	330,000	5.88%	1/2/2029	336,010	0.01%
HCA, Inc.	150,000	3.38%	15/3/2029	137,827	0.00%
HCA, Inc.	650,000	4.13%	15/6/2029	615,596	0.02%
HCA, Inc.	850,000	3.50%	1/9/2030	766,756	0.03%
HCA, Inc.	450,000	5.45%	1/4/2031	449,608	0.02%
HCA, Inc.	360,000	2.38%	15/7/2031	295,506	0.01%
HCA, Inc.	680,000	3.63%	15/3/2032	598,852	0.02%
HCA, Inc.	480,000	5.50%	1/6/2033	475,973	0.02%
HCA, Inc.	575,000	5.60%	1/4/2034	571,279	0.02%
HCA, Inc.	250,000	5.13%	15/6/2039	231,385	0.01%
HCA, Inc.	180,000	4.38%	15/3/2042	147,637	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	435,000	5.50%	15/6/2047	401,515	0.01%
HCA, Inc.	420,000	5.25%	15/6/2049	374,136	0.01%
HCA, Inc.	510,000	3.50%	15/7/2051	340,965	0.01%
HCA, Inc.	595,000	4.63%	15/3/2052	480,479	0.02%
HCA, Inc.	345,000	5.90%	1/6/2053	335,859	0.01%
HCA, Inc.	675,000	6.00%	1/4/2054	665,911	0.02%
HCA, Inc.	275,000	6.10%	1/4/2064	268,878	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	5.20%	15/6/2029	249,144	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	125,000	2.20%	1/6/2030	105,491	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	5.45%	15/6/2034	246,972	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	240,000	3.20%	1/6/2050	154,616	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	340,000	5.88%	15/6/2054	333,991	0.01%
Healthcare Realty Holdings LP	252,000	3.50%	1/8/2026	241,035	0.01%
Healthcare Realty Holdings LP	238,000	3.75%	1/7/2027	225,395	0.01%
Healthcare Realty Holdings LP	152,000	3.10%	15/2/2030	132,649	0.00%
Healthcare Realty Holdings LP	278,000	2.00%	15/3/2031	219,239	0.01%
Healthpeak OP LLC	170,000	3.25%	15/7/2026	162,886	0.01%
Healthpeak OP LLC	175,000	1.35%	1/2/2027	158,596	0.01%
Healthpeak OP LLC	75,000	2.13%	1/12/2028	66,107	0.00%
Healthpeak OP LLC	170,000	3.50%	15/7/2029	156,929	0.01%
Healthpeak OP LLC	220,000	3.00%	15/1/2030	195,215	0.01%
Healthpeak OP LLC	175,000	2.88%	15/1/2031	150,978	0.01%
Healthpeak OP LLC	255,000	5.25%	15/12/2032	250,425	0.01%
Healthpeak OP LLC	120,000	6.75%	1/2/2041	130,885	0.00%
HEICO Corp.	115,000	5.25%	1/8/2028	115,240	0.00%
HEICO Corp.	235,000	5.35%	1/8/2033	232,847	0.01%
Helmerich & Payne, Inc.	305,000	2.90%	29/9/2031	254,064	0.01%
Hercules Capital, Inc.	55,000	2.63%	16/9/2026	50,383	0.00%
Hercules Capital, Inc.	155,000	3.38%	20/1/2027	143,612	0.01%
Hershey Co.	171,000	2.30%	15/8/2026	161,434	0.01%
Hershey Co.	330,000	4.25%	4/5/2028	324,604	0.01%
Hershey Co.	255,000	1.70%	1/6/2030	213,293	0.01%
Hershey Co.	100,000	4.50%	4/5/2033	97,178	0.00%
Hershey Co.	65,000	3.38%	15/8/2046	47,885	0.00%
Hershey Co.	315,000	3.13%	15/11/2049	215,618	0.01%
Hershey Co.	105,000	2.65%	1/6/2050	65,468	0.00%
Hess Corp.	470,000	4.30%	1/4/2027	458,182	0.02%
Hess Corp.	55,000	7.88%	1/10/2029	61,541	0.00%
Hess Corp.	260,000	7.30%	15/8/2031	289,863	0.01%
Hess Corp.	250,000	7.13%	15/3/2033	280,631	0.01%
Hess Corp.	236,000	6.00%	15/1/2040	243,865	0.01%
Hess Corp.	445,000	5.60%	15/2/2041	444,002	0.02%
Hess Corp.	140,000	5.80%	1/4/2047	141,740	0.01%
Hewlett Packard Enterprise Co.	810,000	4.90%	15/10/2025	803,798	0.03%
Hewlett Packard Enterprise Co.	310,000	1.75%	1/4/2026	290,845	0.01%
Hewlett Packard Enterprise Co.	100,000	6.10%	1/4/2026	100,010	0.00%
Hewlett Packard Enterprise Co.	275,000	5.25%	1/7/2028	276,703	0.01%
Hewlett Packard Enterprise Co.	210,000	6.20%	15/10/2035	221,058	0.01%
Hewlett Packard Enterprise Co.	470,000	6.35%	15/10/2045	493,688	0.02%
Hexcel Corp.	330,000	4.20%	15/2/2027	318,268	0.01%
HF Sinclair Corp.	305,000	5.88%	1/4/2026	305,589	0.01%
HF Sinclair Corp.	195,000	4.50%	1/10/2030	182,917	0.01%
High Street Funding Trust I	820,000	4.11%	15/2/2028	771,690	0.03%
High Street Funding Trust II	100,000	4.68%	15/2/2048	79,908	0.00%
Highmark, Inc.	486,000	1.45%	10/5/2026	447,620	0.02%
Highmark, Inc.	100,000	2.55%	10/5/2031	80,868	0.00%
Highwoods Realty LP	125,000	3.88%	1/3/2027	118,390	0.00%
Highwoods Realty LP	159,000	4.13%	15/3/2028	148,704	0.01%
Highwoods Realty LP	180,000	4.20%	15/4/2029	164,768	0.01%
Highwoods Realty LP	195,000	3.05%	15/2/2030	165,245	0.01%
Highwoods Realty LP	150,000	2.60%	1/2/2031	119,904	0.00%
Highwoods Realty LP	100,000	7.65%	1/2/2034	107,368	0.00%
Hill City Funding Trust	205,000	4.05%	15/8/2041	149,800	0.01%
Hoag Memorial Hospital Presbyterian	175,000	3.80%	15/7/2052	136,872	0.00%
Home Depot, Inc.	294,000	4.00%	15/9/2025	289,707	0.01%
Home Depot, Inc.	275,000	3.35%	15/9/2025	268,823	0.01%
Home Depot, Inc.	750,000	5.10%	24/12/2025	749,390	0.03%
Home Depot, Inc.	305,000	3.00%	1/4/2026	294,018	0.01%
Home Depot, Inc.	750,000	5.15%	25/6/2026	750,712	0.03%
Home Depot, Inc.	206,000	2.13%	15/9/2026	193,542	0.01%
Home Depot, Inc.	240,000	4.95%	30/9/2026	239,614	0.01%

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Home Depot, Inc.	240,000	2.50%	15/4/2027	224,769	0.01%
Home Depot, Inc.	185,000	2.88%	15/4/2027	175,149	0.01%
Home Depot, Inc.	300,000	4.88%	25/6/2027	299,464	0.01%
Home Depot, Inc.	375,000	2.80%	14/9/2027	351,276	0.01%
Home Depot, Inc.	110,000	0.90%	15/3/2028	95,712	0.00%
Home Depot, Inc.	319,000	1.50%	15/9/2028	279,883	0.01%
Home Depot, Inc.	533,000	3.90%	6/12/2028	514,905	0.02%
Home Depot, Inc.	215,000	4.90%	15/4/2029	215,393	0.01%
Home Depot, Inc.	625,000	2.95%	15/6/2029	572,839	0.02%
Home Depot, Inc.	600,000	4.75%	25/6/2029	596,574	0.02%
Home Depot, Inc.	475,000	2.70%	15/4/2030	423,133	0.02%
Home Depot, Inc.	435,000	1.38%	15/3/2031	346,599	0.01%
Home Depot, Inc.	300,000	4.85%	25/6/2031	297,589	0.01%
Home Depot, Inc.	430,000	1.88%	15/9/2031	350,229	0.01%
Home Depot, Inc.	380,000	3.25%	15/4/2032	337,059	0.01%
Home Depot, Inc.	415,000	4.50%	15/9/2032	402,419	0.01%
Home Depot, Inc.	525,000	4.95%	25/6/2034	519,660	0.02%
Home Depot, Inc.	925,000	5.88%	16/12/2036	980,306	0.04%
Home Depot, Inc.	390,000	3.30%	15/4/2040	303,587	0.01%
Home Depot, Inc.	171,000	5.40%	15/9/2040	170,701	0.01%
Home Depot, Inc.	330,000	5.95%	1/4/2041	348,882	0.01%
Home Depot, Inc.	236,000	4.20%	1/4/2043	200,082	0.01%
Home Depot, Inc.	240,000	4.88%	15/2/2044	222,275	0.01%
Home Depot, Inc.	275,000	4.40%	15/3/2045	237,885	0.01%
Home Depot, Inc.	450,000	4.25%	1/4/2046	378,636	0.01%
Home Depot, Inc.	410,000	3.90%	15/6/2047	323,992	0.01%
Home Depot, Inc.	632,000	4.50%	6/12/2048	547,817	0.02%
Home Depot, Inc.	350,000	3.13%	15/12/2049	238,477	0.01%
Home Depot, Inc.	490,000	3.35%	15/4/2050	348,398	0.01%
Home Depot, Inc.	475,000	2.38%	15/3/2051	272,676	0.01%
Home Depot, Inc.	500,000	2.75%	15/9/2051	311,363	0.01%
Home Depot, Inc.	510,000	3.63%	15/4/2052	377,328	0.01%
Home Depot, Inc.	390,000	4.95%	15/9/2052	360,753	0.01%
Home Depot, Inc.	825,000	5.30%	25/6/2054	805,487	0.03%
Home Depot, Inc.	225,000	3.50%	15/9/2056	159,602	0.01%
Home Depot, Inc.	125,000	5.40%	25/6/2064	121,818	0.00%
Honeywell International, Inc.	385,000	2.50%	1/11/2026	363,903	0.01%
Honeywell International, Inc.	290,000	1.10%	1/3/2027	262,914	0.01%
Honeywell International, Inc.	145,000	4.95%	15/2/2028	146,079	0.01%
Honeywell International, Inc.	215,000	4.25%	15/1/2029	210,330	0.01%
Honeywell International, Inc.	254,000	2.70%	15/8/2029	229,857	0.01%
Honeywell International, Inc.	180,000	4.88%	1/9/2029	180,226	0.01%
Honeywell International, Inc.	535,000	1.75%	1/9/2031	433,617	0.02%
Honeywell International, Inc.	305,000	4.95%	1/9/2031	305,244	0.01%
Honeywell International, Inc.	225,000	5.00%	15/2/2033	224,944	0.01%
Honeywell International, Inc.	340,000	4.50%	15/1/2034	326,380	0.01%
Honeywell International, Inc.	361,000	5.00%	1/3/2035	357,863	0.01%
Honeywell International, Inc.	197,000	5.70%	15/3/2036	206,960	0.01%
Honeywell International, Inc.	135,000	5.70%	15/3/2037	140,089	0.01%
Honeywell International, Inc.	89,000	5.38%	1/3/2041	88,473	0.00%
Honeywell International, Inc.	165,000	3.81%	21/11/2047	129,371	0.00%
Honeywell International, Inc.	175,000	2.80%	1/6/2050	115,323	0.00%
Honeywell International, Inc.	575,000	5.25%	1/3/2054	558,087	0.02%
Honeywell International, Inc.	275,000	5.35%	1/3/2064	266,731	0.01%
Horace Mann Educators Corp.	75,000	7.25%	15/9/2028	79,539	0.00%
Hormel Foods Corp.	185,000	4.80%	30/3/2027	184,308	0.01%
Hormel Foods Corp.	470,000	1.70%	3/6/2028	417,433	0.02%
Hormel Foods Corp.	435,000	1.80%	11/6/2030	365,367	0.01%
Hormel Foods Corp.	280,000	3.05%	3/6/2051	184,725	0.01%
Host Hotels & Resorts LP	260,000	4.50%	1/2/2026	255,514	0.01%
Host Hotels & Resorts LP	225,000	3.38%	15/12/2029	200,892	0.01%
Host Hotels & Resorts LP	521,000	3.50%	15/9/2030	460,069	0.02%
Host Hotels & Resorts LP	90,000	2.90%	15/12/2031	74,992	0.00%
Host Hotels & Resorts LP	200,000	5.70%	1/7/2034	196,593	0.01%
Howard University	125,000	5.21%	1/10/2052	112,140	0.00%
Howmet Aerospace, Inc.	250,000	5.90%	1/2/2027	253,198	0.01%
Howmet Aerospace, Inc.	250,000	5.95%	1/2/2037	256,687	0.01%
HP, Inc.	240,000	1.45%	17/6/2026	222,603	0.01%
HP, Inc.	420,000	3.00%	17/6/2027	395,101	0.01%
HP, Inc.	100,000	4.75%	15/1/2028	98,953	0.00%
HP, Inc.	525,000	4.00%	15/4/2029	499,943	0.02%

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HP, Inc.	150,000	3.40%	17/6/2030	136,513	0.00%
HP, Inc.	260,000	2.65%	17/6/2031	220,213	0.01%
HP, Inc.	185,000	4.20%	15/4/2032	171,385	0.01%
HP, Inc.	235,000	5.50%	15/1/2033	236,593	0.01%
HP, Inc.	465,000	6.00%	15/9/2041	474,982	0.02%
HPS Corporate Lending Fund	100,000	6.75%	30/1/2029	100,667	0.00%
HPS Corporate Lending Fund	140,000	6.25%	30/9/2029	138,342	0.01%
HSBC Bank USA NA	25,000	5.88%	1/11/2034	26,140	0.00%
HSBC Bank USA NA	125,000	5.63%	15/8/2035	123,301	0.00%
HSBC Bank USA NA	205,000	7.00%	15/1/2039	229,828	0.01%
Hubbell, Inc.	100,000	3.35%	1/3/2026	96,806	0.00%
Hubbell, Inc.	130,000	3.15%	15/8/2027	122,543	0.00%
Hubbell, Inc.	105,000	3.50%	15/2/2028	99,138	0.00%
Hubbell, Inc.	100,000	2.30%	15/3/2031	83,287	0.00%
Humana, Inc.	100,000	5.70%	13/3/2026	99,870	0.00%
Humana, Inc.	140,000	1.35%	3/2/2027	126,877	0.00%
Humana, Inc.	230,000	3.95%	15/3/2027	222,465	0.01%
Humana, Inc.	120,000	5.75%	1/3/2028	122,084	0.00%
Humana, Inc.	125,000	5.75%	1/12/2028	127,448	0.00%
Humana, Inc.	500,000	3.70%	23/3/2029	468,699	0.02%
Humana, Inc.	155,000	3.13%	15/8/2029	140,327	0.01%
Humana, Inc.	174,000	4.88%	1/4/2030	170,743	0.01%
Humana, Inc.	475,000	5.38%	15/4/2031	472,390	0.02%
Humana, Inc.	200,000	2.15%	3/2/2032	159,390	0.01%
Humana, Inc.	220,000	5.88%	1/3/2033	223,930	0.01%
Humana, Inc.	300,000	5.95%	15/3/2034	306,750	0.01%
Humana, Inc.	150,000	4.63%	1/12/2042	126,155	0.00%
Humana, Inc.	235,000	4.95%	1/10/2044	204,409	0.01%
Humana, Inc.	195,000	4.80%	15/3/2047	165,119	0.01%
Humana, Inc.	260,000	3.95%	15/8/2049	195,408	0.01%
Humana, Inc.	220,000	5.50%	15/3/2053	204,496	0.01%
Humana, Inc.	325,000	5.75%	15/4/2054	313,167	0.01%
Huntington Bancshares, Inc.	85,000	4.44%	4/8/2028	82,347	0.00%
Huntington Bancshares, Inc.	330,000	6.21%	21/8/2029	336,834	0.01%
Huntington Bancshares, Inc.	205,000	2.55%	4/2/2030	175,334	0.01%
Huntington Bancshares, Inc.	130,000	5.02%	17/5/2033	122,933	0.00%
Huntington Bancshares, Inc.	500,000	5.71%	2/2/2035	492,337	0.02%
Huntington Bancshares, Inc.	250,000	2.49%	15/8/2036	190,163	0.01%
Huntington Ingalls Industries, Inc.	305,000	3.48%	1/12/2027	287,117	0.01%
Huntington Ingalls Industries, Inc.	25,000	2.04%	16/8/2028	22,006	0.00%
Huntington Ingalls Industries, Inc.	200,000	4.20%	1/5/2030	188,231	0.01%
Huntington National Bank	260,000	4.55%	17/5/2028	253,080	0.01%
Huntington National Bank	400,000	5.65%	10/1/2030	399,824	0.01%
Huntsman International LLC	205,000	4.50%	1/5/2029	194,208	0.01%
Huntsman International LLC	190,000	2.95%	15/6/2031	155,506	0.01%
Hyatt Hotels Corp.	130,000	4.85%	15/3/2026	128,520	0.00%
Hyatt Hotels Corp.	265,000	5.75%	30/1/2027	267,370	0.01%
Hyatt Hotels Corp.	250,000	4.38%	15/9/2028	241,468	0.01%
Hyatt Hotels Corp.	150,000	5.25%	30/6/2029	148,788	0.01%
Hyatt Hotels Corp.	75,000	5.75%	23/4/2030	76,195	0.00%
Hyatt Hotels Corp.	100,000	5.50%	30/6/2034	97,293	0.00%
Hyundai Capital America	200,000	5.30%	19/3/2027	199,536	0.01%
Hyundai Capital America	200,000	5.35%	19/3/2029	199,653	0.01%
IBM International Capital Pte Ltd.	150,000	4.70%	5/2/2026	148,881	0.01%
IBM International Capital Pte Ltd.	150,000	4.60%	5/2/2027	148,175	0.01%
IBM International Capital Pte Ltd.	100,000	4.60%	5/2/2029	98,181	0.00%
IBM International Capital Pte Ltd.	405,000	4.90%	5/2/2034	393,041	0.01%
IBM International Capital Pte Ltd.	325,000	5.25%	5/2/2044	307,924	0.01%
IBM International Capital Pte Ltd.	505,000	5.30%	5/2/2054	472,989	0.02%
Idaho Power Co.	240,000	4.20%	1/3/2048	188,104	0.01%
Idaho Power Co.	155,000	5.50%	15/3/2053	147,732	0.01%
Idaho Power Co.	125,000	5.80%	1/4/2054	124,069	0.00%
IDEX Corp.	199,000	3.00%	1/5/2030	175,663	0.01%
IDEX Corp.	190,000	2.63%	15/6/2031	159,555	0.01%
Illinois Tool Works, Inc.	395,000	2.65%	15/11/2026	375,766	0.01%
Illinois Tool Works, Inc.	125,000	4.88%	15/9/2041	118,497	0.00%
Illinois Tool Works, Inc.	325,000	3.90%	1/9/2042	270,951	0.01%
illumina, Inc.	305,000	5.80%	12/12/2025	305,307	0.01%
illumina, Inc.	208,000	5.75%	13/12/2027	209,901	0.01%
illumina, Inc.	205,000	2.55%	23/3/2031	169,328	0.01%
Indiana Michigan Power Co.	105,000	3.85%	15/5/2028	99,902	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indiana Michigan Power Co.	125,000	6.05%	15/3/2037	129,348	0.00%
Indiana Michigan Power Co.	132,000	4.55%	15/3/2046	110,815	0.00%
Indiana Michigan Power Co.	105,000	3.75%	1/7/2047	77,372	0.00%
Indiana Michigan Power Co.	250,000	4.25%	15/8/2048	199,120	0.01%
Indiana Michigan Power Co.	110,000	3.25%	1/5/2051	72,355	0.00%
Indiana Michigan Power Co.	150,000	5.63%	1/4/2053	145,843	0.01%
Indiana University Health, Inc. Obligated Group	205,000	3.97%	1/11/2048	167,327	0.01%
Indiana University Health, Inc. Obligated Group	70,000	2.85%	1/11/2051	45,974	0.00%
Indianapolis Power & Light Co.	135,000	5.65%	1/12/2032	135,685	0.00%
Indianapolis Power & Light Co.	130,000	4.05%	1/5/2046	101,600	0.00%
Indianapolis Power & Light Co.	275,000	5.70%	1/4/2054	269,869	0.01%
Infor, Inc.	200,000	1.75%	15/7/2025	191,621	0.01%
Ingersoll Rand, Inc.	230,000	5.20%	15/6/2027	230,583	0.01%
Ingersoll Rand, Inc.	155,000	5.40%	14/8/2028	156,380	0.01%
Ingersoll Rand, Inc.	240,000	5.18%	15/6/2029	239,979	0.01%
Ingersoll Rand, Inc.	160,000	5.31%	15/6/2031	160,809	0.01%
Ingersoll Rand, Inc.	255,000	5.70%	14/8/2033	260,921	0.01%
Ingersoll Rand, Inc.	240,000	5.45%	15/6/2034	241,950	0.01%
Ingersoll Rand, Inc.	190,000	5.70%	15/6/2054	191,321	0.01%
Ingredion, Inc.	130,000	3.20%	1/10/2026	124,062	0.00%
Ingredion, Inc.	225,000	2.90%	1/6/2030	198,365	0.01%
Ingredion, Inc.	125,000	3.90%	1/6/2050	92,479	0.00%
Inova Health System Foundation	200,000	4.07%	15/5/2052	165,908	0.01%
Integris Baptist Medical Center, Inc.	187,000	3.88%	15/8/2050	138,645	0.01%
Intel Corp.	675,000	3.70%	29/7/2025	663,429	0.02%
Intel Corp.	550,000	4.88%	10/2/2026	546,730	0.02%
Intel Corp.	265,000	2.60%	19/5/2026	252,550	0.01%
Intel Corp.	320,000	3.75%	25/3/2027	309,664	0.01%
Intel Corp.	205,000	3.15%	11/5/2027	194,865	0.01%
Intel Corp.	115,000	3.75%	5/8/2027	110,918	0.00%
Intel Corp.	355,000	4.88%	10/2/2028	353,658	0.01%
Intel Corp.	295,000	1.60%	12/8/2028	258,224	0.01%
Intel Corp.	630,000	4.00%	5/8/2029	601,451	0.02%
Intel Corp.	635,000	2.45%	15/11/2029	558,253	0.02%
Intel Corp.	334,000	5.13%	10/2/2030	335,355	0.01%
Intel Corp.	475,000	3.90%	25/3/2030	446,337	0.02%
Intel Corp.	450,000	2.00%	12/8/2031	366,342	0.01%
Intel Corp.	370,000	4.15%	5/8/2032	346,345	0.01%
Intel Corp.	248,000	4.00%	15/12/2032	228,114	0.01%
Intel Corp.	580,000	5.20%	10/2/2033	579,021	0.02%
Intel Corp.	125,000	5.15%	21/2/2034	123,427	0.00%
Intel Corp.	150,000	4.60%	25/3/2040	135,311	0.00%
Intel Corp.	390,000	2.80%	12/8/2041	269,934	0.01%
Intel Corp.	320,000	4.80%	1/10/2041	290,837	0.01%
Intel Corp.	255,000	4.25%	15/12/2042	211,609	0.01%
Intel Corp.	300,000	5.63%	10/2/2043	297,190	0.01%
Intel Corp.	390,000	4.90%	29/7/2045	356,024	0.01%
Intel Corp.	330,000	4.10%	19/5/2046	263,439	0.01%
Intel Corp.	275,000	4.10%	11/5/2047	217,929	0.01%
Intel Corp.	682,000	3.73%	8/12/2047	501,636	0.02%
Intel Corp.	720,000	3.25%	15/11/2049	482,797	0.02%
Intel Corp.	755,000	4.75%	25/3/2050	650,342	0.02%
Intel Corp.	390,000	3.05%	12/8/2051	247,367	0.01%
Intel Corp.	480,000	4.90%	5/8/2052	423,077	0.02%
Intel Corp.	560,000	5.70%	10/2/2053	550,902	0.02%
Intel Corp.	400,000	5.60%	21/2/2054	387,945	0.01%
Intel Corp.	545,000	3.10%	15/2/2060	330,127	0.01%
Intel Corp.	400,000	4.95%	25/3/2060	349,770	0.01%
Intel Corp.	500,000	3.20%	12/8/2061	307,741	0.01%
Intel Corp.	350,000	5.05%	5/8/2062	309,136	0.01%
Intel Corp.	389,000	5.90%	10/2/2063	388,817	0.01%
Intercontinental Exchange, Inc.	380,000	3.75%	1/12/2025	371,556	0.01%
Intercontinental Exchange, Inc.	573,000	4.00%	15/9/2027	554,290	0.02%
Intercontinental Exchange, Inc.	145,000	3.10%	15/9/2027	136,193	0.00%
Intercontinental Exchange, Inc.	165,000	3.75%	21/9/2028	157,173	0.01%
Intercontinental Exchange, Inc.	318,000	4.35%	15/6/2029	307,868	0.01%
Intercontinental Exchange, Inc.	387,000	2.10%	15/6/2030	328,464	0.01%
Intercontinental Exchange, Inc.	473,000	1.85%	15/9/2032	366,790	0.01%
Intercontinental Exchange, Inc.	395,000	4.60%	15/3/2033	377,134	0.01%
Intercontinental Exchange, Inc.	425,000	2.65%	15/9/2040	294,873	0.01%
Intercontinental Exchange, Inc.	520,000	4.25%	21/9/2048	425,816	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intercontinental Exchange, Inc.	610,000	3.00%	15/6/2050	396,013	0.01%
Intercontinental Exchange, Inc.	509,000	4.95%	15/6/2052	463,590	0.02%
Intercontinental Exchange, Inc.	700,000	3.00%	15/9/2060	418,654	0.02%
Intercontinental Exchange, Inc.	463,000	5.20%	15/6/2062	431,207	0.02%
International Business Machines Corp.	320,000	4.00%	27/7/2025	315,457	0.01%
International Business Machines Corp.	150,000	7.00%	30/10/2025	153,326	0.01%
International Business Machines Corp.	314,000	4.50%	6/2/2026	310,934	0.01%
International Business Machines Corp.	457,000	3.45%	19/2/2026	444,149	0.02%
International Business Machines Corp.	675,000	3.30%	15/5/2026	652,244	0.02%
International Business Machines Corp.	155,000	3.30%	27/1/2027	148,662	0.01%
International Business Machines Corp.	222,000	2.20%	9/2/2027	206,539	0.01%
International Business Machines Corp.	330,000	1.70%	15/5/2027	300,907	0.01%
International Business Machines Corp.	385,000	4.15%	27/7/2027	375,586	0.01%
International Business Machines Corp.	250,000	6.22%	1/8/2027	258,123	0.01%
International Business Machines Corp.	100,000	6.50%	15/1/2028	105,413	0.00%
International Business Machines Corp.	290,000	4.50%	6/2/2028	285,841	0.01%
International Business Machines Corp.	935,000	3.50%	15/5/2029	874,057	0.03%
International Business Machines Corp.	415,000	1.95%	15/5/2030	350,866	0.01%
International Business Machines Corp.	275,000	2.72%	9/2/2032	236,039	0.01%
International Business Machines Corp.	315,000	4.40%	27/7/2032	299,491	0.01%
International Business Machines Corp.	285,000	5.88%	29/11/2032	300,096	0.01%
International Business Machines Corp.	375,000	4.75%	6/2/2033	364,814	0.01%
International Business Machines Corp.	685,000	4.15%	15/5/2039	589,160	0.02%
International Business Machines Corp.	170,000	5.60%	30/11/2039	172,615	0.01%
International Business Machines Corp.	250,000	2.85%	15/5/2040	178,602	0.01%
International Business Machines Corp.	550,000	4.00%	20/6/2042	449,475	0.02%
International Business Machines Corp.	260,000	4.70%	19/2/2046	229,300	0.01%
International Business Machines Corp.	815,000	4.25%	15/5/2049	662,471	0.02%
International Business Machines Corp.	385,000	2.95%	15/5/2050	244,761	0.01%
International Business Machines Corp.	200,000	3.43%	9/2/2052	138,212	0.01%
International Business Machines Corp.	260,000	4.90%	27/7/2052	232,063	0.01%
International Business Machines Corp.	135,000	5.10%	6/2/2053	125,992	0.00%
International Business Machines Corp.	50,000	7.13%	1/12/2096	62,398	0.00%
International Flavors & Fragrances, Inc.	236,000	1.23%	1/10/2025	223,272	0.01%
International Flavors & Fragrances, Inc.	349,000	1.83%	15/10/2027	311,740	0.01%
International Flavors & Fragrances, Inc.	30,000	4.45%	26/9/2028	28,941	0.00%
International Flavors & Fragrances, Inc.	485,000	2.30%	1/11/2030	404,432	0.01%
International Flavors & Fragrances, Inc.	370,000	3.27%	15/11/2040	261,616	0.01%
International Flavors & Fragrances, Inc.	195,000	4.38%	1/6/2047	150,148	0.01%
International Flavors & Fragrances, Inc.	75,000	5.00%	26/9/2048	64,443	0.00%
International Flavors & Fragrances, Inc.	605,000	3.47%	1/12/2050	397,465	0.01%
International Paper Co.	224,000	5.00%	15/9/2035	211,256	0.01%
International Paper Co.	100,000	7.30%	15/11/2039	112,457	0.00%
International Paper Co.	265,000	6.00%	15/11/2041	265,810	0.01%
International Paper Co.	190,000	4.80%	15/6/2044	165,045	0.01%
International Paper Co.	93,000	5.15%	15/5/2046	83,100	0.00%
International Paper Co.	91,000	4.40%	15/8/2047	72,788	0.00%
International Paper Co.	275,000	4.35%	15/8/2048	222,719	0.01%
Interpublic Group of Cos, Inc.	292,000	4.65%	1/10/2028	285,480	0.01%
Interpublic Group of Cos, Inc.	275,000	4.75%	30/3/2030	268,291	0.01%
Interpublic Group of Cos, Inc.	125,000	2.40%	1/3/2031	104,331	0.00%
Interpublic Group of Cos, Inc.	220,000	5.38%	15/6/2033	216,979	0.01%
Interpublic Group of Cos, Inc.	100,000	3.38%	1/3/2041	73,190	0.00%
Interpublic Group of Cos, Inc.	150,000	5.40%	1/10/2048	138,700	0.01%
Interstate Power & Light Co.	100,000	4.10%	26/9/2028	95,900	0.00%
Interstate Power & Light Co.	85,000	3.60%	1/4/2029	79,565	0.00%
Interstate Power & Light Co.	100,000	2.30%	1/6/2030	85,338	0.00%
Interstate Power & Light Co.	160,000	5.70%	15/10/2033	161,663	0.01%
Interstate Power & Light Co.	100,000	6.25%	15/7/2039	103,799	0.00%
Interstate Power & Light Co.	105,000	3.70%	15/9/2046	77,078	0.00%
Interstate Power & Light Co.	141,000	3.50%	30/9/2049	98,573	0.00%
Interstate Power & Light Co.	50,000	3.10%	30/11/2051	31,723	0.00%
Intuit, Inc.	415,000	0.95%	15/7/2025	396,527	0.01%
Intuit, Inc.	225,000	5.25%	15/9/2026	225,688	0.01%
Intuit, Inc.	355,000	1.35%	15/7/2027	319,828	0.01%
Intuit, Inc.	350,000	5.13%	15/9/2028	353,149	0.01%
Intuit, Inc.	105,000	1.65%	15/7/2030	87,134	0.00%
Intuit, Inc.	550,000	5.20%	15/9/2033	552,546	0.02%
Intuit, Inc.	475,000	5.50%	15/9/2053	476,919	0.02%
Invesco Finance plc	120,000	3.75%	15/1/2026	116,909	0.00%
Invesco Finance plc	155,000	5.38%	30/11/2043	147,158	0.01%

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Invitation Homes Operating Partnership LP	235,000	2.30%	15/11/2028	208,055	0.01%
Invitation Homes Operating Partnership LP	110,000	5.45%	15/8/2030	110,133	0.00%
Invitation Homes Operating Partnership LP	150,000	2.00%	15/8/2031	118,960	0.00%
Invitation Homes Operating Partnership LP	255,000	4.15%	15/4/2032	232,752	0.01%
Invitation Homes Operating Partnership LP	205,000	5.50%	15/8/2033	202,269	0.01%
Invitation Homes Operating Partnership LP	250,000	2.70%	15/1/2034	197,102	0.01%
Iowa Health System	75,000	3.67%	15/2/2050	56,986	0.00%
IPALCO Enterprises, Inc.	100,000	4.25%	1/5/2030	92,868	0.00%
IPALCO Enterprises, Inc.	225,000	5.75%	1/4/2034	223,009	0.01%
IQVIA, Inc.	330,000	5.70%	15/5/2028	333,148	0.01%
IQVIA, Inc.	425,000	6.25%	1/2/2029	436,835	0.02%
ITC Holdings Corp.	225,000	3.25%	30/6/2026	215,435	0.01%
ITC Holdings Corp.	428,000	4.95%	22/9/2027	423,971	0.02%
ITC Holdings Corp.	110,000	3.35%	15/11/2027	103,708	0.00%
ITC Holdings Corp.	193,000	2.95%	14/5/2030	169,975	0.01%
ITC Holdings Corp.	145,000	5.40%	1/6/2033	142,917	0.01%
ITC Holdings Corp.	175,000	5.65%	9/5/2034	174,940	0.01%
ITC Holdings Corp.	85,000	5.30%	1/7/2043	77,884	0.00%
ITR Concession Co. LLC	160,000	5.18%	15/7/2035	137,174	0.00%
Jabil, Inc.	280,000	1.70%	15/4/2026	261,595	0.01%
Jabil, Inc.	225,000	4.25%	15/5/2027	217,837	0.01%
Jabil, Inc.	320,000	3.95%	12/1/2028	303,929	0.01%
Jabil, Inc.	143,000	5.45%	1/2/2029	142,893	0.01%
Jabil, Inc.	255,000	3.60%	15/1/2030	230,054	0.01%
Jackson Financial, Inc.	150,000	5.17%	8/6/2027	149,492	0.01%
Jackson Financial, Inc.	225,000	3.13%	23/11/2031	188,608	0.01%
Jackson Financial, Inc.	75,000	5.67%	8/6/2032	75,556	0.00%
Jackson Financial, Inc.	135,000	4.00%	23/11/2051	94,021	0.00%
Jackson National Life Global Funding	173,000	3.05%	29/4/2026	164,961	0.01%
Jackson National Life Global Funding	400,000	5.55%	2/7/2027	398,843	0.01%
Jackson National Life Global Funding	110,000	3.05%	21/6/2029	95,634	0.00%
Jacobs Engineering Group, Inc.	275,000	6.35%	18/8/2028	283,708	0.01%
Jacobs Engineering Group, Inc.	155,000	5.90%	1/3/2033	155,204	0.01%
JB Hunt Transport Services, Inc.	345,000	3.88%	1/3/2026	337,081	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	200,000	2.50%	15/1/2027	185,937	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	350,000	5.13%	1/2/2028	345,854	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	149,000	3.00%	2/2/2029	132,867	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	469,000	5.50%	15/1/2030	461,827	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	3.75%	1/12/2031	109,223	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	306,000	3.63%	15/1/2032	264,584	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	490,000	3.00%	15/5/2032	401,426	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	418,000	5.75%	1/4/2033	415,705	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	627,000	6.75%	15/3/2034	663,201	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	345,000	4.38%	2/2/2052	255,617	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	535,000	6.50%	1/12/2052	531,854	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	375,000	7.25%	15/11/2053	406,458	0.01%
Jefferies Financial Group, Inc.	150,000	4.85%	15/1/2027	148,027	0.01%
Jefferies Financial Group, Inc.	186,000	6.45%	8/6/2027	190,432	0.01%
Jefferies Financial Group, Inc.	285,000	5.88%	21/7/2028	287,808	0.01%
Jefferies Financial Group, Inc.	315,000	4.15%	23/1/2030	292,787	0.01%
Jefferies Financial Group, Inc.	325,000	2.63%	15/10/2031	262,677	0.01%
Jefferies Financial Group, Inc.	195,000	2.75%	15/10/2032	155,844	0.01%
Jefferies Financial Group, Inc.	500,000	6.20%	14/4/2034	506,709	0.02%
Jefferies Financial Group, Inc.	150,000	6.25%	15/1/2036	151,625	0.01%
Jefferies Financial Group, Inc.	110,000	6.50%	20/1/2043	114,810	0.00%
Jersey Central Power & Light Co.	235,000	4.30%	15/1/2026	230,826	0.01%
Jersey Central Power & Light Co.	100,000	2.75%	1/3/2032	82,623	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	150,617	2.75%	15/5/2032	129,878	0.00%
JetBlue 2020-1 Class A Pass Through Trust	169,614	4.00%	15/11/2032	157,932	0.01%
JM Smucker Co.	100,000	3.38%	15/12/2027	94,760	0.00%
JM Smucker Co.	200,000	5.90%	15/11/2028	205,997	0.01%
JM Smucker Co.	125,000	2.38%	15/3/2030	108,141	0.00%
JM Smucker Co.	200,000	2.13%	15/3/2032	160,041	0.01%
JM Smucker Co.	500,000	6.20%	15/11/2033	525,010	0.02%
JM Smucker Co.	250,000	4.25%	15/3/2035	223,582	0.01%
JM Smucker Co.	155,000	2.75%	15/9/2041	102,337	0.00%
JM Smucker Co.	225,000	6.50%	15/11/2043	236,967	0.01%
JM Smucker Co.	135,000	4.38%	15/3/2045	112,801	0.00%
JM Smucker Co.	100,000	3.55%	15/3/2050	68,617	0.00%
JM Smucker Co.	300,000	6.50%	15/11/2053	322,050	0.01%
John Deere Capital Corp.	175,000	5.30%	8/9/2025	175,138	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	175,000	4.05%	8/9/2025	172,608	0.01%
John Deere Capital Corp.	150,000	3.40%	11/9/2025	146,782	0.01%
John Deere Capital Corp.	400,000	4.80%	9/1/2026	397,496	0.01%
John Deere Capital Corp.	300,000	0.70%	15/1/2026	280,441	0.01%
John Deere Capital Corp.	150,000	5.05%	3/3/2026	150,065	0.01%
John Deere Capital Corp.	300,000	4.95%	6/3/2026	299,487	0.01%
John Deere Capital Corp.	100,000	4.75%	8/6/2026	99,381	0.00%
John Deere Capital Corp.	137,000	2.65%	10/6/2026	130,918	0.00%
John Deere Capital Corp.	100,000	1.05%	17/6/2026	92,588	0.00%
John Deere Capital Corp.	220,000	5.15%	8/9/2026	220,270	0.01%
John Deere Capital Corp.	115,000	2.25%	14/9/2026	108,213	0.00%
John Deere Capital Corp.	155,000	1.30%	13/10/2026	142,496	0.01%
John Deere Capital Corp.	125,000	4.50%	8/1/2027	123,725	0.00%
John Deere Capital Corp.	155,000	1.70%	11/1/2027	142,926	0.01%
John Deere Capital Corp.	300,000	4.85%	5/3/2027	298,927	0.01%
John Deere Capital Corp.	155,000	2.35%	8/3/2027	144,963	0.01%
John Deere Capital Corp.	120,000	1.75%	9/3/2027	110,246	0.00%
John Deere Capital Corp.	205,000	4.90%	11/6/2027	204,525	0.01%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	93,553	0.00%
John Deere Capital Corp.	250,000	4.15%	15/9/2027	244,444	0.01%
John Deere Capital Corp.	79,000	3.05%	6/1/2028	74,600	0.00%
John Deere Capital Corp.	360,000	4.75%	20/1/2028	358,470	0.01%
John Deere Capital Corp.	150,000	4.90%	3/3/2028	149,990	0.01%
John Deere Capital Corp.	225,000	1.50%	6/3/2028	199,168	0.01%
John Deere Capital Corp.	445,000	4.95%	14/7/2028	445,468	0.02%
John Deere Capital Corp.	425,000	4.50%	16/1/2029	417,678	0.02%
John Deere Capital Corp.	150,000	3.45%	7/3/2029	141,254	0.01%
John Deere Capital Corp.	200,000	3.35%	18/4/2029	187,427	0.01%
John Deere Capital Corp.	173,000	4.85%	11/6/2029	172,441	0.01%
John Deere Capital Corp.	425,000	2.80%	18/7/2029	385,164	0.01%
John Deere Capital Corp.	140,000	4.85%	11/10/2029	139,875	0.01%
John Deere Capital Corp.	200,000	2.45%	9/1/2030	176,654	0.01%
John Deere Capital Corp.	330,000	4.70%	10/6/2030	326,819	0.01%
John Deere Capital Corp.	195,000	1.45%	15/1/2031	158,306	0.01%
John Deere Capital Corp.	325,000	4.90%	7/3/2031	323,285	0.01%
John Deere Capital Corp.	310,000	2.00%	17/6/2031	255,847	0.01%
John Deere Capital Corp.	325,000	3.90%	7/6/2032	300,789	0.01%
John Deere Capital Corp.	160,000	4.35%	15/9/2032	152,915	0.01%
John Deere Capital Corp.	375,000	5.15%	8/9/2033	375,903	0.01%
John Deere Capital Corp.	155,000	5.10%	11/4/2034	154,527	0.01%
John Deere Capital Corp.	270,000	5.05%	12/6/2034	268,092	0.01%
John Sevier Combined Cycle Generation LLC	60,142	4.63%	15/1/2042	56,104	0.00%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	101,362	0.00%
Johns Hopkins University	210,000	4.08%	1/7/2053	177,561	0.01%
Johns Hopkins University	130,000	2.81%	1/1/2060	82,091	0.00%
Johnson & Johnson	330,000	0.55%	1/9/2025	313,278	0.01%
Johnson & Johnson	489,000	2.45%	1/3/2026	469,617	0.02%
Johnson & Johnson	379,000	2.95%	3/3/2027	362,748	0.01%
Johnson & Johnson	450,000	0.95%	1/9/2027	400,860	0.01%
Johnson & Johnson	425,000	2.90%	15/1/2028	401,614	0.01%
Johnson & Johnson	125,000	6.95%	1/9/2029	138,404	0.01%
Johnson & Johnson	455,000	1.30%	1/9/2030	375,372	0.01%
Johnson & Johnson	125,000	4.90%	1/6/2031	126,220	0.00%
Johnson & Johnson <sup>1</sup>	210,000	4.95%	15/5/2033	214,857	0.01%
Johnson & Johnson	350,000	4.38%	5/12/2033	343,656	0.01%
Johnson & Johnson	275,000	4.95%	1/6/2034	278,168	0.01%
Johnson & Johnson	300,000	3.55%	1/3/2036	262,596	0.01%
Johnson & Johnson	425,000	3.63%	3/3/2037	370,488	0.01%
Johnson & Johnson	285,000	5.95%	15/8/2037	310,298	0.01%
Johnson & Johnson	305,000	3.40%	15/1/2038	256,066	0.01%
Johnson & Johnson <sup>1</sup>	185,000	5.85%	15/7/2038	199,818	0.01%
Johnson & Johnson	350,000	2.10%	1/9/2040	233,584	0.01%
Johnson & Johnson	193,000	4.50%	1/9/2040	181,404	0.01%
Johnson & Johnson	130,000	4.85%	15/5/2041	126,548	0.00%
Johnson & Johnson	158,000	4.50%	5/12/2043	147,578	0.01%
Johnson & Johnson	800,000	3.70%	1/3/2046	642,252	0.02%
Johnson & Johnson	365,000	3.75%	3/3/2047	293,231	0.01%
Johnson & Johnson	380,000	3.50%	15/1/2048	290,838	0.01%
Johnson & Johnson	300,000	2.25%	1/9/2050	178,239	0.01%
Johnson & Johnson	425,000	2.45%	1/9/2060	240,168	0.01%
Johnson Controls International plc	223,000	3.90%	14/2/2026	217,543	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson Controls International plc	119,000	6.00%	15/1/2036	123,593	0.00%
Johnson Controls International plc	100,000	4.63%	2/7/2044	86,169	0.00%
Johnson Controls International plc	35,000	5.13%	14/9/2045	31,830	0.00%
Johnson Controls International plc	175,000	4.50%	15/2/2047	145,941	0.01%
Johnson Controls International plc	143,000	4.95%	2/7/2064	123,515	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	240,000	1.75%	15/9/2030	198,018	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	2.00%	16/9/2031	80,819	0.00%
Jones Lang LaSalle, Inc.	125,000	6.88%	1/12/2028	131,638	0.00%
JPMorgan Chase & Co.	817,000	3.90%	15/7/2025	804,525	0.03%
JPMorgan Chase & Co.	310,000	7.75%	15/7/2025	317,752	0.01%
JPMorgan Chase & Co.	736,000	3.30%	1/4/2026	712,541	0.03%
JPMorgan Chase & Co.	760,000	3.20%	15/6/2026	731,902	0.03%
JPMorgan Chase & Co.	1,050,000	2.95%	1/10/2026	1,000,291	0.04%
JPMorgan Chase & Co.	25,000	7.63%	15/10/2026	26,339	0.00%
JPMorgan Chase & Co.	875,000	1.05%	19/11/2026	822,164	0.03%
JPMorgan Chase & Co.	794,000	4.13%	15/12/2026	773,388	0.03%
JPMorgan Chase & Co.	680,000	3.96%	29/1/2027	664,302	0.02%
JPMorgan Chase & Co.	650,000	1.04%	4/2/2027	605,649	0.02%
JPMorgan Chase & Co.	975,000	1.58%	22/4/2027	910,362	0.03%
JPMorgan Chase & Co.	275,000	8.00%	29/4/2027	295,289	0.01%
JPMorgan Chase & Co.	1,075,000	1.47%	22/9/2027	987,119	0.04%
JPMorgan Chase & Co.	630,000	4.25%	1/10/2027	614,160	0.02%
JPMorgan Chase & Co.	500,000	6.07%	22/10/2027	508,623	0.02%
JPMorgan Chase & Co.	282,000	3.63%	1/12/2027	269,790	0.01%
JPMorgan Chase & Co.	915,000	5.04%	23/1/2028	910,310	0.03%
JPMorgan Chase & Co.	755,000	3.78%	1/2/2028	727,420	0.03%
JPMorgan Chase & Co.	400,000	2.95%	24/2/2028	376,796	0.01%
JPMorgan Chase & Co.	735,000	5.57%	22/4/2028	740,984	0.03%
JPMorgan Chase & Co.	900,000	4.32%	26/4/2028	877,645	0.03%
JPMorgan Chase & Co.	850,000	3.54%	1/5/2028	811,148	0.03%
JPMorgan Chase & Co.	395,000	2.18%	1/6/2028	362,608	0.01%
JPMorgan Chase & Co.	1,150,000	4.85%	25/7/2028	1,137,654	0.04%
JPMorgan Chase & Co.	1,050,000	3.51%	23/1/2029	992,926	0.04%
JPMorgan Chase & Co.	530,000	4.01%	23/4/2029	507,210	0.02%
JPMorgan Chase & Co.	850,000	2.07%	1/6/2029	756,023	0.03%
JPMorgan Chase & Co.	705,000	4.20%	23/7/2029	678,511	0.02%
JPMorgan Chase & Co.	750,000	5.30%	24/7/2029	752,619	0.03%
JPMorgan Chase & Co.	955,000	6.09%	23/10/2029	986,493	0.04%
JPMorgan Chase & Co.	870,000	4.45%	5/12/2029	844,223	0.03%
JPMorgan Chase & Co.	690,000	5.01%	23/1/2030	684,374	0.02%
JPMorgan Chase & Co.	710,000	5.58%	22/4/2030	721,245	0.03%
JPMorgan Chase & Co.	1,062,000	3.70%	6/5/2030	992,402	0.04%
JPMorgan Chase & Co.	725,000	4.57%	14/6/2030	703,785	0.03%
JPMorgan Chase & Co.	262,000	8.75%	1/9/2030	306,178	0.01%
JPMorgan Chase & Co.	1,225,000	2.74%	15/10/2030	1,083,741	0.04%
JPMorgan Chase & Co.	1,050,000	4.49%	24/3/2031	1,012,387	0.04%
JPMorgan Chase & Co.	735,000	2.52%	22/4/2031	635,258	0.02%
JPMorgan Chase & Co.	1,285,000	2.96%	13/5/2031	1,126,166	0.04%
JPMorgan Chase & Co.	675,000	1.76%	19/11/2031	548,122	0.02%
JPMorgan Chase & Co.	825,000	1.95%	4/2/2032	671,585	0.02%
JPMorgan Chase & Co.	1,010,000	2.58%	22/4/2032	852,767	0.03%
JPMorgan Chase & Co.	1,051,000	2.55%	8/11/2032	876,286	0.03%
JPMorgan Chase & Co.	1,120,000	2.96%	25/1/2033	954,757	0.03%
JPMorgan Chase & Co.	835,000	4.59%	26/4/2033	794,460	0.03%
JPMorgan Chase & Co.	1,500,000	4.91%	25/7/2033	1,457,149	0.05%
JPMorgan Chase & Co.	905,000	5.72%	14/9/2033	922,875	0.03%
JPMorgan Chase & Co.	1,440,000	5.35%	1/6/2034	1,433,707	0.05%
JPMorgan Chase & Co.	1,050,000	6.25%	23/10/2034	1,113,594	0.04%
JPMorgan Chase & Co.	1,230,000	5.34%	23/1/2035	1,223,603	0.04%
JPMorgan Chase & Co.	785,000	5.77%	22/4/2035	805,836	0.03%
JPMorgan Chase & Co.	1,037,000	6.40%	15/5/2038	1,146,171	0.04%
JPMorgan Chase & Co.	950,000	3.88%	24/7/2038	815,189	0.03%
JPMorgan Chase & Co.	620,000	5.50%	15/10/2040	622,557	0.02%
JPMorgan Chase & Co.	475,000	3.11%	22/4/2041	355,388	0.01%
JPMorgan Chase & Co.	535,000	5.60%	15/7/2041	544,456	0.02%
JPMorgan Chase & Co.	535,000	2.53%	19/11/2041	365,117	0.01%
JPMorgan Chase & Co.	625,000	5.40%	6/1/2042	621,243	0.02%
JPMorgan Chase & Co.	760,000	3.16%	22/4/2042	564,128	0.02%
JPMorgan Chase & Co.	375,000	5.63%	16/8/2043	381,054	0.01%
JPMorgan Chase & Co.	410,000	4.85%	1/2/2044	382,569	0.01%
JPMorgan Chase & Co.	500,000	4.95%	1/6/2045	466,857	0.02%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	558,000	4.26%	22/2/2048	467,625	0.02%
JPMorgan Chase & Co.	635,000	4.03%	24/7/2048	510,985	0.02%
JPMorgan Chase & Co.	1,035,000	3.96%	15/11/2048	822,646	0.03%
JPMorgan Chase & Co.	625,000	3.90%	23/1/2049	492,563	0.02%
JPMorgan Chase & Co.	740,000	3.11%	22/4/2051	504,250	0.02%
JPMorgan Chase & Co.	1,080,000	3.33%	22/4/2052	761,442	0.03%
JPMorgan Chase Bank NA	800,000	5.11%	8/12/2026	799,625	0.03%
Juniper Networks, Inc.	275,000	1.20%	10/12/2025	258,259	0.01%
Juniper Networks, Inc.	135,000	3.75%	15/8/2029	125,549	0.00%
Juniper Networks, Inc.	175,000	2.00%	10/12/2030	141,957	0.01%
Juniper Networks, Inc.	75,000	5.95%	15/3/2041	75,722	0.00%
Kaiser Foundation Hospitals	130,000	3.15%	1/5/2027	124,411	0.00%
Kaiser Foundation Hospitals	570,000	2.81%	1/6/2041	411,412	0.01%
Kaiser Foundation Hospitals	245,000	4.88%	1/4/2042	231,093	0.01%
Kaiser Foundation Hospitals	470,000	4.15%	1/5/2047	392,977	0.01%
Kaiser Foundation Hospitals	380,000	3.27%	1/11/2049	270,828	0.01%
Kaiser Foundation Hospitals	439,000	3.00%	1/6/2051	293,291	0.01%
Kellanova	250,000	3.25%	1/4/2026	241,157	0.01%
Kellanova	165,000	3.40%	15/11/2027	156,127	0.01%
Kellanova	173,000	4.30%	15/5/2028	168,420	0.01%
Kellanova	215,000	2.10%	1/6/2030	181,888	0.01%
Kellanova	205,000	7.45%	1/4/2031	229,292	0.01%
Kellanova	75,000	5.25%	1/3/2033	74,560	0.00%
Kellanova	285,000	4.50%	1/4/2046	237,763	0.01%
Kellanova	200,000	5.75%	16/5/2054	199,872	0.01%
Kemper Corp.	185,000	2.40%	30/9/2030	151,316	0.01%
Kemper Corp.	190,000	3.80%	23/2/2032	162,714	0.01%
Kennametal, Inc.	85,000	4.63%	15/6/2028	82,946	0.00%
Kennametal, Inc.	75,000	2.80%	1/3/2031	63,033	0.00%
Kentucky Power Co.	150,000	7.00%	15/11/2033	158,808	0.01%
Kentucky Utilities Co.	85,000	5.45%	15/4/2033	85,536	0.00%
Kentucky Utilities Co.	315,000	5.13%	1/11/2040	296,106	0.01%
Kentucky Utilities Co.	70,000	4.38%	1/10/2045	58,265	0.00%
Kentucky Utilities Co.	251,000	3.30%	1/6/2050	169,870	0.01%
Kenvue, Inc.	462,000	5.35%	22/3/2026	463,171	0.02%
Kenvue, Inc.	505,000	5.05%	22/3/2028	507,651	0.02%
Kenvue, Inc.	330,000	5.00%	22/3/2030	331,156	0.01%
Kenvue, Inc.	425,000	4.90%	22/3/2033	420,221	0.02%
Kenvue, Inc.	330,000	5.10%	22/3/2043	318,386	0.01%
Kenvue, Inc.	435,000	5.05%	22/3/2053	410,092	0.01%
Kenvue, Inc.	285,000	5.20%	22/3/2063	269,192	0.01%
Keurig Dr Pepper, Inc.	235,000	3.40%	15/11/2025	228,693	0.01%
Keurig Dr Pepper, Inc.	200,000	2.55%	15/9/2026	188,672	0.01%
Keurig Dr Pepper, Inc.	200,000	5.10%	15/3/2027	200,055	0.01%
Keurig Dr Pepper, Inc.	75,000	3.43%	15/6/2027	71,503	0.00%
Keurig Dr Pepper, Inc.	330,000	4.60%	25/5/2028	323,350	0.01%
Keurig Dr Pepper, Inc.	200,000	5.05%	15/3/2029	199,722	0.01%
Keurig Dr Pepper, Inc.	225,000	3.95%	15/4/2029	213,949	0.01%
Keurig Dr Pepper, Inc.	270,000	3.20%	1/5/2030	243,387	0.01%
Keurig Dr Pepper, Inc.	200,000	5.20%	15/3/2031	199,568	0.01%
Keurig Dr Pepper, Inc.	160,000	2.25%	15/3/2031	133,121	0.00%
Keurig Dr Pepper, Inc.	237,000	4.05%	15/4/2032	220,023	0.01%
Keurig Dr Pepper, Inc.	250,000	5.30%	15/3/2034	248,743	0.01%
Keurig Dr Pepper, Inc.	170,000	4.50%	15/11/2045	144,828	0.01%
Keurig Dr Pepper, Inc.	135,000	4.42%	15/12/2046	113,309	0.00%
Keurig Dr Pepper, Inc.	60,000	5.09%	25/5/2048	55,460	0.00%
Keurig Dr Pepper, Inc.	290,000	3.80%	1/5/2050	215,809	0.01%
Keurig Dr Pepper, Inc.	155,000	3.35%	15/3/2051	105,807	0.00%
Keurig Dr Pepper, Inc.	435,000	4.50%	15/4/2052	362,512	0.01%
KeyBank NA	444,000	4.15%	8/8/2025	435,434	0.02%
KeyBank NA	130,000	4.70%	26/1/2026	127,443	0.00%
KeyBank NA	204,000	3.40%	20/5/2026	193,760	0.01%
KeyBank NA	300,000	5.85%	15/11/2027	298,959	0.01%
KeyBank NA	68,000	4.39%	14/12/2027	64,609	0.00%
KeyBank NA	225,000	3.90%	13/4/2029	202,194	0.01%
KeyBank NA	180,000	4.90%	8/8/2032	160,373	0.01%
KeyBank NA	390,000	5.00%	26/1/2033	359,504	0.01%
KeyCorp	250,000	4.15%	29/10/2025	244,391	0.01%
KeyCorp	225,000	2.25%	6/4/2027	204,430	0.01%
KeyCorp	210,000	4.10%	30/4/2028	198,671	0.01%
KeyCorp	400,000	2.55%	1/10/2029	339,372	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KeyCorp	355,000	4.79%	1/6/2033	323,527	0.01%
KeyCorp	403,000	6.40%	6/3/2035	408,732	0.01%
Keysight Technologies, Inc.	345,000	4.60%	6/4/2027	338,586	0.01%
Keysight Technologies, Inc.	225,000	3.00%	30/10/2029	200,455	0.01%
KeySpan Gas East Corp.	200,000	2.74%	15/8/2026	188,525	0.01%
KeySpan Gas East Corp.	210,000	5.99%	6/3/2033	211,367	0.01%
KeySpan Gas East Corp.	55,000	5.82%	1/4/2041	52,479	0.00%
KeySpan Gas East Corp.	165,000	3.59%	18/1/2052	108,693	0.00%
Kilroy Realty LP	65,000	4.75%	15/12/2028	61,459	0.00%
Kilroy Realty LP	105,000	4.25%	15/8/2029	95,145	0.00%
Kilroy Realty LP	215,000	3.05%	15/2/2030	181,254	0.01%
Kilroy Realty LP	275,000	2.50%	15/11/2032	205,763	0.01%
Kilroy Realty LP	200,000	2.65%	15/11/2033	146,901	0.01%
Kilroy Realty LP	55,000	6.25%	15/1/2036	52,193	0.00%
Kimberly-Clark Corp.	227,000	3.05%	15/8/2025	221,719	0.01%
Kimberly-Clark Corp.	205,000	2.75%	15/2/2026	197,481	0.01%
Kimberly-Clark Corp.	325,000	1.05%	15/9/2027	288,168	0.01%
Kimberly-Clark Corp.	180,000	3.95%	1/11/2028	173,668	0.01%
Kimberly-Clark Corp.	125,000	3.20%	25/4/2029	116,519	0.00%
Kimberly-Clark Corp.	300,000	3.10%	26/3/2030	274,289	0.01%
Kimberly-Clark Corp.	200,000	4.50%	16/2/2033	194,281	0.01%
Kimberly-Clark Corp.	175,000	6.63%	1/8/2037	198,938	0.01%
Kimberly-Clark Corp.	170,000	5.30%	1/3/2041	167,176	0.01%
Kimberly-Clark Corp.	150,000	3.20%	30/7/2046	106,528	0.00%
Kimberly-Clark Corp.	210,000	3.90%	4/5/2047	165,973	0.01%
Kimco Realty OP LLC	73,000	2.80%	1/10/2026	69,063	0.00%
Kimco Realty OP LLC	180,000	3.80%	1/4/2027	173,126	0.01%
Kimco Realty OP LLC	100,000	1.90%	1/3/2028	89,122	0.00%
Kimco Realty OP LLC	135,000	2.70%	1/10/2030	116,524	0.00%
Kimco Realty OP LLC	250,000	2.25%	1/12/2031	200,404	0.01%
Kimco Realty OP LLC	250,000	3.20%	1/4/2032	214,457	0.01%
Kimco Realty OP LLC	190,000	4.60%	1/2/2033	178,207	0.01%
Kimco Realty OP LLC	275,000	6.40%	1/3/2034	290,909	0.01%
Kimco Realty OP LLC	30,000	4.13%	1/12/2046	22,880	0.00%
Kimco Realty OP LLC	200,000	4.45%	1/9/2047	160,181	0.01%
Kimco Realty OP LLC	60,000	3.70%	1/10/2049	43,388	0.00%
Kinder Morgan Energy Partners LP	100,000	7.40%	15/3/2031	110,491	0.00%
Kinder Morgan Energy Partners LP	100,000	7.75%	15/3/2032	112,564	0.00%
Kinder Morgan Energy Partners LP	187,000	7.30%	15/8/2033	207,479	0.01%
Kinder Morgan Energy Partners LP	125,000	5.80%	15/3/2035	125,662	0.00%
Kinder Morgan Energy Partners LP	60,000	6.50%	1/2/2037	62,773	0.00%
Kinder Morgan Energy Partners LP	445,000	6.95%	15/1/2038	483,137	0.02%
Kinder Morgan Energy Partners LP	175,000	6.50%	1/9/2039	181,331	0.01%
Kinder Morgan Energy Partners LP	125,000	6.55%	15/9/2040	128,779	0.00%
Kinder Morgan Energy Partners LP	90,000	7.50%	15/11/2040	101,112	0.00%
Kinder Morgan Energy Partners LP	175,000	6.38%	1/3/2041	177,950	0.01%
Kinder Morgan Energy Partners LP	90,000	5.63%	1/9/2041	84,666	0.00%
Kinder Morgan Energy Partners LP	190,000	5.00%	15/8/2042	166,044	0.01%
Kinder Morgan Energy Partners LP	205,000	4.70%	1/11/2042	172,037	0.01%
Kinder Morgan Energy Partners LP	300,000	5.00%	1/3/2043	261,675	0.01%
Kinder Morgan Energy Partners LP	230,000	5.50%	1/3/2044	212,934	0.01%
Kinder Morgan Energy Partners LP	230,000	5.40%	1/9/2044	210,546	0.01%
Kinder Morgan, Inc.	150,000	1.75%	15/11/2026	138,273	0.01%
Kinder Morgan, Inc.	395,000	4.30%	1/3/2028	383,621	0.01%
Kinder Morgan, Inc.	350,000	5.00%	1/2/2029	346,144	0.01%
Kinder Morgan, Inc.	300,000	2.00%	15/2/2031	245,799	0.01%
Kinder Morgan, Inc.	180,000	7.80%	1/8/2031	203,500	0.01%
Kinder Morgan, Inc.	275,000	7.75%	15/1/2032	310,716	0.01%
Kinder Morgan, Inc.	85,000	4.80%	1/2/2033	80,554	0.00%
Kinder Morgan, Inc.	691,000	5.20%	1/6/2033	670,986	0.02%
Kinder Morgan, Inc.	300,000	5.40%	1/2/2034	295,391	0.01%
Kinder Morgan, Inc.	205,000	5.30%	1/12/2034	198,752	0.01%
Kinder Morgan, Inc.	505,000	5.55%	1/6/2045	471,327	0.02%
Kinder Morgan, Inc.	260,000	5.05%	15/2/2046	227,713	0.01%
Kinder Morgan, Inc.	300,000	5.20%	1/3/2048	266,135	0.01%
Kinder Morgan, Inc.	180,000	3.25%	1/8/2050	115,012	0.00%
Kinder Morgan, Inc.	380,000	3.60%	15/2/2051	259,224	0.01%
Kinder Morgan, Inc.	390,000	5.45%	1/8/2052	359,050	0.01%
Kirby Corp.	135,000	4.20%	1/3/2028	130,319	0.00%
Kite Realty Group LP	105,000	4.00%	1/10/2026	101,601	0.00%
Kite Realty Group LP	125,000	5.50%	1/3/2034	122,233	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kite Realty Group Trust	100,000	4.75%	15/9/2030	95,472	0.00%
KKR Group Finance Co. II LLC	220,000	5.50%	1/2/2043	209,435	0.01%
KKR Group Finance Co. III LLC	350,000	5.13%	1/6/2044	316,699	0.01%
KKR Group Finance Co. VI LLC	245,000	3.75%	1/7/2029	229,692	0.01%
KKR Group Finance Co. VII LLC	125,000	3.63%	25/2/2050	88,352	0.00%
KKR Group Finance Co. VIII LLC	225,000	3.50%	25/8/2050	155,130	0.01%
KKR Group Finance Co. X LLC	425,000	3.25%	15/12/2051	278,955	0.01%
KKR Group Finance Co. XII LLC	400,000	4.85%	17/5/2032	383,988	0.01%
KLA Corp.	365,000	4.10%	15/3/2029	354,425	0.01%
KLA Corp.	360,000	4.65%	15/7/2032	351,125	0.01%
KLA Corp.	175,000	4.70%	1/2/2034	170,045	0.01%
KLA Corp.	125,000	5.00%	15/3/2049	116,811	0.00%
KLA Corp.	267,000	3.30%	1/3/2050	187,777	0.01%
KLA Corp.	470,000	4.95%	15/7/2052	437,413	0.02%
KLA Corp.	220,000	5.25%	15/7/2062	210,110	0.01%
Kraft Heinz Foods Co.	615,000	3.00%	1/6/2026	589,378	0.02%
Kraft Heinz Foods Co.	715,000	3.88%	15/5/2027	691,673	0.03%
Kraft Heinz Foods Co.	370,000	4.63%	30/1/2029	364,980	0.01%
Kraft Heinz Foods Co.	220,000	3.75%	1/4/2030	205,460	0.01%
Kraft Heinz Foods Co.	162,000	4.25%	1/3/2031	153,611	0.01%
Kraft Heinz Foods Co.	95,000	6.75%	15/3/2032	103,308	0.00%
Kraft Heinz Foods Co.	227,000	5.00%	15/7/2035	220,209	0.01%
Kraft Heinz Foods Co.	167,000	6.88%	26/1/2039	185,310	0.01%
Kraft Heinz Foods Co.	225,000	7.13%	1/8/2039	253,485	0.01%
Kraft Heinz Foods Co.	125,000	4.63%	1/10/2039	110,772	0.00%
Kraft Heinz Foods Co.	90,000	6.50%	9/2/2040	96,063	0.00%
Kraft Heinz Foods Co.	360,000	5.00%	4/6/2042	325,497	0.01%
Kraft Heinz Foods Co.	470,000	5.20%	15/7/2045	430,585	0.02%
Kraft Heinz Foods Co.	1,125,000	4.38%	1/6/2046	916,057	0.03%
Kraft Heinz Foods Co.	525,000	4.88%	1/10/2049	457,992	0.02%
Kraft Heinz Foods Co.	200,000	5.50%	1/6/2050	191,133	0.01%
Kroger Co.	120,000	3.50%	1/2/2026	116,482	0.00%
Kroger Co.	414,000	2.65%	15/10/2026	390,976	0.01%
Kroger Co.	255,000	3.70%	1/8/2027	245,068	0.01%
Kroger Co.	492,000	4.50%	15/1/2029	482,630	0.02%
Kroger Co.	425,000	2.20%	1/5/2030	361,329	0.01%
Kroger Co.	490,000	1.70%	15/1/2031	394,468	0.01%
Kroger Co.	145,000	7.50%	1/4/2031	162,639	0.01%
Kroger Co.	150,000	6.90%	15/4/2038	166,969	0.01%
Kroger Co.	75,000	5.40%	15/7/2040	72,963	0.00%
Kroger Co.	60,000	5.00%	15/4/2042	54,748	0.00%
Kroger Co.	145,000	5.15%	1/8/2043	132,912	0.00%
Kroger Co.	145,000	3.88%	15/10/2046	109,114	0.00%
Kroger Co.	300,000	4.45%	1/2/2047	247,785	0.01%
Kroger Co.	80,000	4.65%	15/1/2048	67,810	0.00%
Kroger Co.	155,000	5.40%	15/1/2049	147,180	0.01%
Kroger Co.	125,000	3.95%	15/1/2050	96,318	0.00%
Kyndryl Holdings, Inc.	210,000	2.05%	15/10/2026	193,609	0.01%
Kyndryl Holdings, Inc.	200,000	2.70%	15/10/2028	177,743	0.01%
Kyndryl Holdings, Inc.	260,000	3.15%	15/10/2031	217,927	0.01%
Kyndryl Holdings, Inc.	225,000	6.35%	20/2/2034	228,606	0.01%
Kyndryl Holdings, Inc.	135,000	4.10%	15/10/2041	102,294	0.00%
L3Harris Technologies, Inc.	295,000	3.85%	15/12/2026	285,161	0.01%
L3Harris Technologies, Inc.	650,000	5.40%	15/1/2027	652,527	0.02%
L3Harris Technologies, Inc.	758,000	4.40%	15/6/2028	735,948	0.03%
L3Harris Technologies, Inc.	225,000	2.90%	15/12/2029	200,689	0.01%
L3Harris Technologies, Inc.	175,000	1.80%	15/1/2031	141,564	0.01%
L3Harris Technologies, Inc.	275,000	5.25%	1/6/2031	273,962	0.01%
L3Harris Technologies, Inc.	395,000	5.40%	31/7/2033	393,667	0.01%
L3Harris Technologies, Inc.	100,000	5.35%	1/6/2034	99,268	0.00%
L3Harris Technologies, Inc.	210,000	4.85%	27/4/2035	199,322	0.01%
L3Harris Technologies, Inc.	125,000	6.15%	15/12/2040	130,480	0.00%
L3Harris Technologies, Inc.	185,000	5.05%	27/4/2045	170,894	0.01%
L3Harris Technologies, Inc.	180,000	5.60%	31/7/2053	178,346	0.01%
Laboratory Corp. of America Holdings	105,000	1.55%	1/6/2026	97,538	0.00%
Laboratory Corp. of America Holdings	125,000	3.60%	1/9/2027	119,318	0.00%
Laboratory Corp. of America Holdings	220,000	2.95%	1/12/2029	196,495	0.01%
Laboratory Corp. of America Holdings	100,000	2.70%	1/6/2031	85,567	0.00%
Laboratory Corp. of America Holdings	380,000	4.70%	1/2/2045	333,173	0.01%
Lam Research Corp.	473,000	3.75%	15/3/2026	461,570	0.02%
Lam Research Corp.	564,000	4.00%	15/3/2029	542,733	0.02%

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Lam Research Corp.	240,000	1.90%	15/6/2030	202,497	0.01%
Lam Research Corp.	175,000	4.88%	15/3/2049	159,791	0.01%
Lam Research Corp.	275,000	2.88%	15/6/2050	179,070	0.01%
Lam Research Corp.	160,000	3.13%	15/6/2060	101,533	0.00%
Las Vegas Sands Corp.	475,000	3.50%	18/8/2026	453,425	0.02%
Las Vegas Sands Corp.	200,000	5.90%	1/6/2027	201,016	0.01%
Las Vegas Sands Corp.	225,000	3.90%	8/8/2029	205,657	0.01%
Las Vegas Sands Corp.	200,000	6.00%	15/8/2029	201,507	0.01%
Las Vegas Sands Corp.	150,000	6.20%	15/8/2034	150,960	0.01%
Lazard Group LLC	119,000	3.63%	1/3/2027	113,883	0.00%
Lazard Group LLC	50,000	4.50%	19/9/2028	48,280	0.00%
Lazard Group LLC	110,000	4.38%	11/3/2029	105,152	0.00%
Lazard Group LLC	180,000	6.00%	15/3/2031	181,916	0.01%
LBJ Infrastructure Group LLC	235,000	3.80%	31/12/2057	157,499	0.01%
Lear Corp.	130,000	3.80%	15/9/2027	124,136	0.00%
Lear Corp.	105,000	4.25%	15/5/2029	100,032	0.00%
Lear Corp.	155,000	3.50%	30/5/2030	139,780	0.01%
Lear Corp.	160,000	2.60%	15/1/2032	130,929	0.00%
Lear Corp.	180,000	5.25%	15/5/2049	159,706	0.01%
Lear Corp.	135,000	3.55%	15/1/2052	92,236	0.00%
Legg Mason, Inc.	142,000	4.75%	15/3/2026	141,046	0.01%
Legg Mason, Inc.	320,000	5.63%	15/1/2044	311,056	0.01%
Leggett & Platt, Inc.	140,000	3.50%	15/11/2027	128,336	0.00%
Leggett & Platt, Inc.	295,000	4.40%	15/3/2029	269,706	0.01%
Leggett & Platt, Inc.	210,000	3.50%	15/11/2051	137,031	0.00%
Leidos, Inc.	225,000	4.38%	15/5/2030	212,629	0.01%
Leidos, Inc.	525,000	2.30%	15/2/2031	432,293	0.02%
Leidos, Inc.	275,000	5.75%	15/3/2033	277,279	0.01%
Leland Stanford Junior University	150,000	1.29%	1/6/2027	135,641	0.00%
Leland Stanford Junior University	185,000	3.65%	1/5/2048	148,961	0.01%
Leland Stanford Junior University	350,000	2.41%	1/6/2050	218,709	0.01%
Lennar Corp.	270,000	5.25%	1/6/2026	269,268	0.01%
Lennar Corp.	327,000	4.75%	29/11/2027	322,427	0.01%
Lennox International, Inc.	155,000	1.70%	1/8/2027	139,332	0.01%
Lennox International, Inc.	150,000	5.50%	15/9/2028	151,634	0.01%
Liberty Mutual Group, Inc.	432,000	4.57%	1/2/2029	421,374	0.02%
Liberty Mutual Group, Inc.	150,000	4.85%	1/8/2044	129,984	0.00%
Liberty Mutual Group, Inc.	445,000	3.95%	15/10/2050	322,768	0.01%
Liberty Mutual Group, Inc.	295,000	5.50%	15/6/2052	274,246	0.01%
Liberty Mutual Group, Inc.	224,000	3.95%	15/5/2060	154,011	0.01%
Liberty Utilities Co.	175,000	5.58%	31/1/2029	175,775	0.01%
Liberty Utilities Co.	225,000	5.87%	31/1/2034	225,175	0.01%
Lincoln National Corp.	215,000	3.63%	12/12/2026	205,718	0.01%
Lincoln National Corp.	150,000	3.80%	1/3/2028	143,214	0.01%
Lincoln National Corp.	260,000	3.05%	15/1/2030	230,979	0.01%
Lincoln National Corp.	130,000	3.40%	15/1/2031	114,432	0.00%
Lincoln National Corp.	50,000	6.30%	9/10/2037	51,116	0.00%
Lincoln National Corp.	150,000	7.00%	15/6/2040	162,365	0.01%
Lincoln National Corp.	195,000	4.35%	1/3/2048	148,210	0.01%
Linde, Inc.	120,000	4.70%	5/12/2025	119,273	0.00%
Linde, Inc.	275,000	3.20%	30/1/2026	266,741	0.01%
Linde, Inc.	335,000	1.10%	10/8/2030	269,732	0.01%
Linde, Inc.	185,000	3.55%	7/11/2042	147,345	0.01%
Linde, Inc.	80,000	2.00%	10/8/2050	43,630	0.00%
LKQ Corp.	225,000	5.75%	15/6/2028	227,204	0.01%
LKQ Corp.	275,000	6.25%	15/6/2033	282,645	0.01%
Lockheed Martin Corp.	130,000	4.95%	15/10/2025	129,602	0.00%
Lockheed Martin Corp.	315,000	3.55%	15/1/2026	307,327	0.01%
Lockheed Martin Corp.	465,000	5.10%	15/11/2027	468,208	0.02%
Lockheed Martin Corp.	200,000	4.45%	15/5/2028	196,900	0.01%
Lockheed Martin Corp.	175,000	4.50%	15/2/2029	172,284	0.01%
Lockheed Martin Corp.	200,000	1.85%	15/6/2030	168,488	0.01%
Lockheed Martin Corp.	355,000	3.90%	15/6/2032	331,074	0.01%
Lockheed Martin Corp.	215,000	5.25%	15/1/2033	218,614	0.01%
Lockheed Martin Corp.	320,000	4.75%	15/2/2034	311,498	0.01%
Lockheed Martin Corp.	200,000	4.80%	15/8/2034	195,243	0.01%
Lockheed Martin Corp.	205,000	3.60%	1/3/2035	179,629	0.01%
Lockheed Martin Corp.	205,000	4.50%	15/5/2036	192,386	0.01%
Lockheed Martin Corp.	240,000	6.15%	1/9/2036	260,494	0.01%
Lockheed Martin Corp.	180,000	5.72%	1/6/2040	186,000	0.01%
Lockheed Martin Corp.	445,000	4.07%	15/12/2042	374,251	0.01%

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Lockheed Martin Corp.	290,000	3.80%	1/3/2045	230,687	0.01%
Lockheed Martin Corp.	405,000	4.70%	15/5/2046	364,518	0.01%
Lockheed Martin Corp.	230,000	2.80%	15/6/2050	146,247	0.01%
Lockheed Martin Corp.	515,000	4.09%	15/9/2052	413,098	0.01%
Lockheed Martin Corp.	345,000	4.15%	15/6/2053	278,911	0.01%
Lockheed Martin Corp.	270,000	5.70%	15/11/2054	277,601	0.01%
Lockheed Martin Corp.	130,000	5.20%	15/2/2055	124,405	0.00%
Lockheed Martin Corp.	250,000	4.30%	15/6/2062	202,326	0.01%
Lockheed Martin Corp.	295,000	5.90%	15/11/2063	310,077	0.01%
Lockheed Martin Corp.	250,000	5.20%	15/2/2064	236,365	0.01%
Loews Corp.	244,000	3.75%	1/4/2026	237,810	0.01%
Loews Corp.	105,000	3.20%	15/5/2030	95,205	0.00%
Loews Corp.	50,000	6.00%	1/2/2035	52,649	0.00%
Loews Corp.	340,000	4.13%	15/5/2043	283,597	0.01%
Louisville Gas & Electric Co.	75,000	5.45%	15/4/2033	75,418	0.00%
Louisville Gas & Electric Co.	175,000	4.25%	1/4/2049	138,747	0.01%
Lowe's Cos, Inc.	250,000	4.40%	8/9/2025	246,777	0.01%
Lowe's Cos, Inc.	306,000	3.38%	15/9/2025	298,558	0.01%
Lowe's Cos, Inc.	180,000	4.80%	1/4/2026	178,515	0.01%
Lowe's Cos, Inc.	373,000	2.50%	15/4/2026	355,316	0.01%
Lowe's Cos, Inc.	225,000	3.35%	1/4/2027	214,787	0.01%
Lowe's Cos, Inc.	350,000	3.10%	3/5/2027	331,373	0.01%
Lowe's Cos, Inc.	350,000	1.30%	15/4/2028	305,372	0.01%
Lowe's Cos, Inc.	290,000	1.70%	15/9/2028	253,421	0.01%
Lowe's Cos, Inc.	250,000	6.50%	15/3/2029	266,646	0.01%
Lowe's Cos, Inc.	529,000	3.65%	5/4/2029	497,819	0.02%
Lowe's Cos, Inc.	340,000	4.50%	15/4/2030	330,031	0.01%
Lowe's Cos, Inc.	390,000	1.70%	15/10/2030	318,371	0.01%
Lowe's Cos, Inc.	685,000	2.63%	1/4/2031	584,809	0.02%
Lowe's Cos, Inc.	435,000	3.75%	1/4/2032	394,881	0.01%
Lowe's Cos, Inc.	350,000	5.00%	15/4/2033	344,609	0.01%
Lowe's Cos, Inc.	180,000	5.15%	1/7/2033	179,105	0.01%
Lowe's Cos, Inc.	50,000	5.50%	15/10/2035	51,147	0.00%
Lowe's Cos, Inc.	105,000	5.00%	15/4/2040	97,980	0.00%
Lowe's Cos, Inc.	470,000	2.80%	15/9/2041	322,315	0.01%
Lowe's Cos, Inc.	130,000	4.65%	15/4/2042	113,528	0.00%
Lowe's Cos, Inc.	200,000	4.38%	15/9/2045	163,800	0.01%
Lowe's Cos, Inc.	460,000	3.70%	15/4/2046	337,785	0.01%
Lowe's Cos, Inc.	450,000	4.05%	3/5/2047	347,505	0.01%
Lowe's Cos, Inc.	245,000	4.55%	5/4/2049	202,904	0.01%
Lowe's Cos, Inc.	175,000	5.13%	15/4/2050	158,561	0.01%
Lowe's Cos, Inc.	600,000	3.00%	15/10/2050	375,616	0.01%
Lowe's Cos, Inc.	222,000	3.50%	1/4/2051	151,918	0.01%
Lowe's Cos, Inc.	500,000	4.25%	1/4/2052	393,055	0.01%
Lowe's Cos, Inc.	510,000	5.63%	15/4/2053	493,842	0.02%
Lowe's Cos, Inc.	205,000	5.75%	1/7/2053	202,103	0.01%
Lowe's Cos, Inc.	385,000	4.45%	1/4/2062	299,658	0.01%
Lowe's Cos, Inc.	240,000	5.80%	15/9/2062	233,156	0.01%
Lowe's Cos, Inc.	130,000	5.85%	1/4/2063	126,853	0.00%
LPL Holdings, Inc.	210,000	5.70%	20/5/2027	210,839	0.01%
LPL Holdings, Inc.	100,000	4.63%	15/11/2027	96,804	0.00%
LPL Holdings, Inc.	250,000	6.75%	17/11/2028	262,521	0.01%
LPL Holdings, Inc.	250,000	4.00%	15/3/2029	233,496	0.01%
LPL Holdings, Inc.	250,000	4.38%	15/5/2031	228,850	0.01%
LPL Holdings, Inc.	210,000	6.00%	20/5/2034	209,515	0.01%
Lubrizol Corp.	85,000	6.50%	1/10/2034	94,849	0.00%
LXP Industrial Trust	227,000	6.75%	15/11/2028	235,048	0.01%
LXP Industrial Trust	100,000	2.70%	15/9/2030	84,383	0.00%
LXP Industrial Trust	150,000	2.38%	1/10/2031	119,735	0.00%
LYB International Finance BV	150,000	5.25%	15/7/2043	136,089	0.00%
LYB International Finance BV	350,000	4.88%	15/3/2044	304,298	0.01%
LYB International Finance II BV	259,000	3.50%	2/3/2027	248,101	0.01%
LYB International Finance III LLC	280,000	1.25%	1/10/2025	265,052	0.01%
LYB International Finance III LLC	250,000	2.25%	1/10/2030	211,222	0.01%
LYB International Finance III LLC	300,000	5.63%	15/5/2033	303,718	0.01%
LYB International Finance III LLC	290,000	5.50%	1/3/2034	286,921	0.01%
LYB International Finance III LLC	255,000	3.38%	1/10/2040	186,419	0.01%
LYB International Finance III LLC	325,000	4.20%	15/10/2049	249,318	0.01%
LYB International Finance III LLC	325,000	4.20%	1/5/2050	247,064	0.01%
LYB International Finance III LLC	375,000	3.63%	1/4/2051	257,715	0.01%
LYB International Finance III LLC	85,000	3.80%	1/10/2060	57,466	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LyondellBasell Industries NV	335,000	4.63%	26/2/2055	271,744	0.01%
M&T Bank Corp.	135,000	4.55%	16/8/2028	129,212	0.00%
M&T Bank Corp.	325,000	7.41%	30/10/2029	341,915	0.01%
M&T Bank Corp.	285,000	6.08%	13/3/2032	284,060	0.01%
M&T Bank Corp.	410,000	5.05%	27/1/2034	379,339	0.01%
Macquarie Group Ltd.	270,000	4.44%	21/6/2033	248,992	0.01%
Main Street Capital Corp.	95,000	3.00%	14/7/2026	88,986	0.00%
Main Street Capital Corp.	100,000	6.50%	4/6/2027	100,069	0.00%
Main Street Capital Corp.	90,000	6.95%	1/3/2029	90,960	0.00%
Manufacturers & Traders Trust Co.	1,348,000	4.65%	27/1/2026	1,323,000	0.05%
Manufacturers & Traders Trust Co.	147,000	3.40%	17/8/2027	137,045	0.00%
Manufacturers & Traders Trust Co.	460,000	4.70%	27/1/2028	443,310	0.02%
Marathon Oil Corp.	505,000	4.40%	15/7/2027	494,248	0.02%
Marathon Oil Corp.	250,000	5.30%	1/4/2029	251,078	0.01%
Marathon Oil Corp.	110,000	6.80%	15/3/2032	119,679	0.00%
Marathon Oil Corp.	205,000	5.70%	1/4/2034	208,711	0.01%
Marathon Oil Corp.	240,000	6.60%	1/10/2037	259,966	0.01%
Marathon Oil Corp.	190,000	5.20%	1/6/2045	174,753	0.01%
Marathon Petroleum Corp.	247,000	5.13%	15/12/2026	246,139	0.01%
Marathon Petroleum Corp.	170,000	3.80%	1/4/2028	161,986	0.01%
Marathon Petroleum Corp.	460,000	6.50%	1/3/2041	478,562	0.02%
Marathon Petroleum Corp.	275,000	4.75%	15/9/2044	234,468	0.01%
Marathon Petroleum Corp.	150,000	4.50%	1/4/2048	120,698	0.00%
Marathon Petroleum Corp.	125,000	5.00%	15/9/2054	105,736	0.00%
Markel Group, Inc.	285,000	3.50%	1/11/2027	270,069	0.01%
Markel Group, Inc.	100,000	3.35%	17/9/2029	91,709	0.00%
Markel Group, Inc.	85,000	5.00%	5/4/2046	75,097	0.00%
Markel Group, Inc.	51,000	4.30%	1/11/2047	40,749	0.00%
Markel Group, Inc.	310,000	5.00%	20/5/2049	274,061	0.01%
Markel Group, Inc.	120,000	4.15%	17/9/2050	92,142	0.00%
Markel Group, Inc.	205,000	3.45%	7/5/2052	137,700	0.00%
Markel Group, Inc.	250,000	6.00%	16/5/2054	247,492	0.01%
Marriott International, Inc.	155,000	3.75%	1/10/2025	151,732	0.01%
Marriott International, Inc.	265,000	3.13%	15/6/2026	254,310	0.01%
Marriott International, Inc.	200,000	5.45%	15/9/2026	200,760	0.01%
Marriott International, Inc.	235,000	5.00%	15/10/2027	234,369	0.01%
Marriott International, Inc.	175,000	4.00%	15/4/2028	168,003	0.01%
Marriott International, Inc.	255,000	5.55%	15/10/2028	258,402	0.01%
Marriott International, Inc.	50,000	4.65%	1/12/2028	48,962	0.00%
Marriott International, Inc.	230,000	4.90%	15/4/2029	227,554	0.01%
Marriott International, Inc.	175,000	4.88%	15/5/2029	172,782	0.01%
Marriott International, Inc.	285,000	4.63%	15/6/2030	276,556	0.01%
Marriott International, Inc.	250,000	2.85%	15/4/2031	214,029	0.01%
Marriott International, Inc.	300,000	3.50%	15/10/2032	260,410	0.01%
Marriott International, Inc.	315,000	2.75%	15/10/2033	254,330	0.01%
Marriott International, Inc.	405,000	5.30%	15/5/2034	397,471	0.01%
Mars, Inc.	250,000	0.88%	16/7/2026	229,723	0.01%
Mars, Inc.	455,000	4.55%	20/4/2028	448,708	0.02%
Mars, Inc.	340,000	3.20%	1/4/2030	310,685	0.01%
Mars, Inc.	340,000	4.65%	20/4/2031	331,624	0.01%
Mars, Inc.	100,000	1.63%	16/7/2032	77,914	0.00%
Mars, Inc.	310,000	4.75%	20/4/2033	300,954	0.01%
Mars, Inc.	250,000	3.60%	1/4/2034	221,163	0.01%
Mars, Inc.	145,000	3.88%	1/4/2039	123,088	0.00%
Mars, Inc.	375,000	2.38%	16/7/2040	252,371	0.01%
Mars, Inc.	107,000	3.95%	1/4/2044	87,038	0.00%
Mars, Inc.	311,000	3.95%	1/4/2049	247,194	0.01%
Mars, Inc.	128,000	2.45%	16/7/2050	74,917	0.00%
Mars, Inc.	150,000	4.13%	1/4/2054	121,382	0.00%
Mars, Inc.	275,000	4.20%	1/4/2059	219,321	0.01%
Marsh & McLennan Cos, Inc.	250,000	3.75%	14/3/2026	244,024	0.01%
Marsh & McLennan Cos, Inc.	460,000	4.38%	15/3/2029	449,641	0.02%
Marsh & McLennan Cos, Inc.	255,000	2.25%	15/11/2030	217,301	0.01%
Marsh & McLennan Cos, Inc.	105,000	2.38%	15/12/2031	87,215	0.00%
Marsh & McLennan Cos, Inc.	165,000	5.75%	1/11/2032	172,119	0.01%
Marsh & McLennan Cos, Inc.	350,000	5.88%	1/8/2033	367,790	0.01%
Marsh & McLennan Cos, Inc.	150,000	5.40%	15/9/2033	152,762	0.01%
Marsh & McLennan Cos, Inc.	75,000	5.15%	15/3/2034	74,859	0.00%
Marsh & McLennan Cos, Inc.	150,000	4.75%	15/3/2039	139,509	0.01%
Marsh & McLennan Cos, Inc.	70,000	4.35%	30/1/2047	59,130	0.00%
Marsh & McLennan Cos, Inc.	160,000	4.20%	1/3/2048	130,011	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marsh & McLennan Cos, Inc.	510,000	4.90%	15/3/2049	457,015	0.02%
Marsh & McLennan Cos, Inc.	229,000	2.90%	15/12/2051	142,782	0.01%
Marsh & McLennan Cos, Inc.	250,000	6.25%	1/11/2052	270,616	0.01%
Marsh & McLennan Cos, Inc.	182,000	5.45%	15/3/2053	177,047	0.01%
Marsh & McLennan Cos, Inc.	325,000	5.70%	15/9/2053	328,292	0.01%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	47,787	0.00%
Martin Marietta Materials, Inc.	175,000	3.50%	15/12/2027	166,288	0.01%
Martin Marietta Materials, Inc.	225,000	2.50%	15/3/2030	195,360	0.01%
Martin Marietta Materials, Inc.	323,000	2.40%	15/7/2031	267,344	0.01%
Martin Marietta Materials, Inc.	195,000	4.25%	15/12/2047	158,448	0.01%
Martin Marietta Materials, Inc.	300,000	3.20%	15/7/2051	199,706	0.01%
Marvell Technology, Inc.	275,000	2.45%	15/4/2028	248,203	0.01%
Marvell Technology, Inc.	230,000	4.88%	22/6/2028	226,597	0.01%
Marvell Technology, Inc.	205,000	5.75%	15/2/2029	209,277	0.01%
Marvell Technology, Inc.	221,000	2.95%	15/4/2031	190,526	0.01%
Marvell Technology, Inc.	175,000	5.95%	15/9/2033	180,700	0.01%
Masco Corp.	242,000	3.50%	15/11/2027	228,672	0.01%
Masco Corp.	175,000	1.50%	15/2/2028	153,402	0.01%
Masco Corp.	180,000	4.50%	15/5/2047	148,949	0.01%
Masco Corp.	222,000	3.13%	15/2/2051	143,869	0.01%
Mass General Brigham, Inc.	110,000	3.19%	1/7/2049	76,966	0.00%
Mass General Brigham, Inc.	111,000	4.12%	1/7/2055	89,832	0.00%
Mass General Brigham, Inc.	310,000	3.34%	1/7/2060	207,986	0.01%
Massachusetts Electric Co.	180,000	1.73%	24/11/2030	143,679	0.01%
Massachusetts Electric Co.	250,000	5.90%	15/11/2039	246,532	0.01%
Massachusetts Electric Co.	100,000	4.00%	15/8/2046	75,898	0.00%
Massachusetts Electric Co.	180,000	5.87%	26/2/2054	178,328	0.01%
Massachusetts Institute of Technology	140,000	2.99%	1/7/2050	98,291	0.00%
Massachusetts Institute of Technology	200,000	2.29%	1/7/2051	120,005	0.00%
Massachusetts Institute of Technology	200,000	3.07%	1/4/2052	142,070	0.01%
Massachusetts Institute of Technology	305,000	5.60%	1/7/2111	322,409	0.01%
Massachusetts Institute of Technology	190,000	4.68%	1/7/2114	168,351	0.01%
Massachusetts Institute of Technology	100,000	3.89%	1/7/2116	73,624	0.00%
Massachusetts Mutual Life Insurance Co.	230,000	3.38%	15/4/2050	157,367	0.01%
Massachusetts Mutual Life Insurance Co.	175,000	5.67%	1/12/2052	170,944	0.01%
Massachusetts Mutual Life Insurance Co.	117,000	3.20%	1/12/2061	71,296	0.00%
Massachusetts Mutual Life Insurance Co.	221,000	5.08%	15/2/2069	193,483	0.01%
Massachusetts Mutual Life Insurance Co.	210,000	3.73%	15/10/2070	141,199	0.01%
Massachusetts Mutual Life Insurance Co.	220,000	4.90%	1/4/2077	183,181	0.01%
MassMutual Global Funding II	290,000	3.40%	8/3/2026	281,829	0.01%
MassMutual Global Funding II	325,000	4.50%	10/4/2026	321,372	0.01%
MassMutual Global Funding II	305,000	1.20%	16/7/2026	281,222	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	187,272	0.01%
MassMutual Global Funding II	270,000	5.10%	9/4/2027	269,984	0.01%
MassMutual Global Funding II	300,000	5.05%	7/12/2027	299,755	0.01%
MassMutual Global Funding II	225,000	5.05%	14/6/2028	225,003	0.01%
MassMutual Global Funding II	230,000	4.85%	17/1/2029	228,411	0.01%
MassMutual Global Funding II	200,000	5.15%	30/5/2029	200,416	0.01%
MassMutual Global Funding II	200,000	1.55%	9/10/2030	162,096	0.01%
MassMutual Global Funding II	175,000	2.15%	9/3/2031	147,201	0.01%
MasTec, Inc.	150,000	4.50%	15/8/2028	143,039	0.01%
MasTec, Inc.	200,000	5.90%	15/6/2029	200,950	0.01%
Mastercard, Inc.	240,000	2.95%	21/11/2026	229,048	0.01%
Mastercard, Inc.	190,000	3.30%	26/3/2027	182,364	0.01%
Mastercard, Inc.	241,000	3.50%	26/2/2028	230,776	0.01%
Mastercard, Inc.	290,000	4.88%	9/3/2028	291,533	0.01%
Mastercard, Inc.	315,000	2.95%	1/6/2029	289,539	0.01%
Mastercard, Inc.	345,000	3.35%	26/3/2030	319,193	0.01%
Mastercard, Inc.	185,000	1.90%	15/3/2031	154,324	0.01%
Mastercard, Inc.	155,000	2.00%	18/11/2031	127,361	0.00%
Mastercard, Inc.	200,000	4.85%	9/3/2033	199,023	0.01%
Mastercard, Inc.	320,000	4.88%	9/5/2034	316,339	0.01%
Mastercard, Inc.	385,000	3.80%	21/11/2046	305,755	0.01%
Mastercard, Inc.	139,000	3.95%	26/2/2048	112,604	0.00%
Mastercard, Inc.	432,000	3.65%	1/6/2049	329,921	0.01%
Mastercard, Inc.	300,000	3.85%	26/3/2050	236,628	0.01%
Mastercard, Inc.	325,000	2.95%	15/3/2051	215,034	0.01%
Mattel, Inc.	100,000	3.38%	1/4/2026	96,045	0.00%
Mattel, Inc.	100,000	5.88%	15/12/2027	100,337	0.00%
Mattel, Inc.	125,000	3.75%	1/4/2029	115,277	0.00%
Mattel, Inc.	100,000	5.45%	1/11/2041	89,565	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mayo Clinic	80,000	3.77%	15/11/2043	66,573	0.00%
Mayo Clinic	25,000	4.00%	15/11/2047	20,982	0.00%
Mayo Clinic	130,000	4.13%	15/11/2052	109,222	0.00%
Mayo Clinic	255,000	3.20%	15/11/2061	170,098	0.01%
McCormick & Co., Inc.	175,000	0.90%	15/2/2026	162,969	0.01%
McCormick & Co., Inc.	436,000	3.40%	15/8/2027	414,237	0.01%
McCormick & Co., Inc.	175,000	2.50%	15/4/2030	151,724	0.01%
McCormick & Co., Inc.	175,000	1.85%	15/2/2031	142,061	0.01%
McCormick & Co., Inc.	175,000	4.95%	15/4/2033	170,718	0.01%
McCormick & Co., Inc.	100,000	4.20%	15/8/2047	82,740	0.00%
McDonald's Corp.	201,000	3.30%	1/7/2025	196,882	0.01%
McDonald's Corp.	285,000	1.45%	1/9/2025	272,712	0.01%
McDonald's Corp.	460,000	3.70%	30/1/2026	449,536	0.02%
McDonald's Corp.	240,000	3.50%	1/3/2027	230,376	0.01%
McDonald's Corp.	270,000	3.50%	1/7/2027	258,738	0.01%
McDonald's Corp.	500,000	3.80%	1/4/2028	480,081	0.02%
McDonald's Corp.	180,000	4.80%	14/8/2028	178,903	0.01%
McDonald's Corp.	160,000	5.00%	17/5/2029	159,870	0.01%
McDonald's Corp.	325,000	2.63%	1/9/2029	291,225	0.01%
McDonald's Corp.	175,000	2.13%	1/3/2030	150,276	0.01%
McDonald's Corp.	335,000	3.60%	1/7/2030	310,546	0.01%
McDonald's Corp.	350,000	4.60%	9/9/2032	338,334	0.01%
McDonald's Corp.	175,000	4.95%	14/8/2033	172,297	0.01%
McDonald's Corp.	160,000	5.20%	17/5/2034	160,494	0.01%
McDonald's Corp.	350,000	4.70%	9/12/2035	332,392	0.01%
McDonald's Corp.	245,000	6.30%	15/10/2037	262,507	0.01%
McDonald's Corp.	345,000	6.30%	1/3/2038	369,975	0.01%
McDonald's Corp.	145,000	5.70%	1/2/2039	148,216	0.01%
McDonald's Corp.	75,000	4.88%	15/7/2040	69,140	0.00%
McDonald's Corp.	194,000	3.70%	15/2/2042	152,016	0.01%
McDonald's Corp.	146,000	3.63%	1/5/2043	111,489	0.00%
McDonald's Corp.	225,000	4.60%	26/5/2045	194,663	0.01%
McDonald's Corp.	600,000	4.88%	9/12/2045	539,198	0.02%
McDonald's Corp.	296,000	4.45%	1/3/2047	248,468	0.01%
McDonald's Corp.	220,000	4.45%	1/9/2048	184,828	0.01%
McDonald's Corp.	635,000	3.63%	1/9/2049	460,637	0.02%
McDonald's Corp.	255,000	4.20%	1/4/2050	203,416	0.01%
McDonald's Corp.	270,000	5.15%	9/9/2052	249,240	0.01%
McDonald's Corp.	225,000	5.45%	14/8/2053	217,391	0.01%
McKesson Corp.	255,000	0.90%	3/12/2025	239,585	0.01%
McKesson Corp.	80,000	5.25%	15/2/2026	79,932	0.00%
McKesson Corp.	220,000	1.30%	15/8/2026	202,938	0.01%
McKesson Corp.	125,000	3.95%	16/2/2028	120,362	0.00%
McKesson Corp.	80,000	4.90%	15/7/2028	79,746	0.00%
McKesson Corp.	360,000	5.10%	15/7/2033	359,569	0.01%
McLaren Health Care Corp.	80,000	4.39%	15/5/2048	68,761	0.00%
MDC Holdings, Inc.	200,000	3.85%	15/1/2030	189,783	0.01%
MDC Holdings, Inc.	190,000	6.00%	15/1/2043	199,738	0.01%
MedStar Health, Inc.	175,000	3.63%	15/8/2049	132,398	0.00%
Medtronic Global Holdings SCA	305,000	4.25%	30/3/2028	297,958	0.01%
Medtronic Global Holdings SCA	345,000	4.50%	30/3/2033	331,692	0.01%
Medtronic, Inc.	566,000	4.38%	15/3/2035	532,973	0.02%
Medtronic, Inc.	649,000	4.63%	15/3/2045	586,610	0.02%
Memorial Health Services	275,000	3.45%	1/11/2049	204,581	0.01%
Memorial Sloan-Kettering Cancer Center	280,000	5.00%	1/7/2042	268,803	0.01%
Memorial Sloan-Kettering Cancer Center	130,000	2.96%	1/1/2050	87,910	0.00%
Memorial Sloan-Kettering Cancer Center	125,000	4.13%	1/7/2052	103,373	0.00%
Memorial Sloan-Kettering Cancer Center	110,000	4.20%	1/7/2055	91,173	0.00%
Mercedes-Benz Finance North America LLC	200,000	4.90%	9/1/2026	199,008	0.01%
Merck & Co., Inc. <sup>1</sup>	655,000	0.75%	24/2/2026	611,703	0.02%
Merck & Co., Inc.	265,000	1.70%	10/6/2027	243,248	0.01%
Merck & Co., Inc.	90,000	4.05%	17/5/2028	88,157	0.00%
Merck & Co., Inc.	425,000	1.90%	10/12/2028	377,866	0.01%
Merck & Co., Inc.	595,000	3.40%	7/3/2029	561,655	0.02%
Merck & Co., Inc.	206,000	4.30%	17/5/2030	200,729	0.01%
Merck & Co., Inc.	475,000	1.45%	24/6/2030	392,923	0.01%
Merck & Co., Inc.	530,000	2.15%	10/12/2031	440,589	0.02%
Merck & Co., Inc.	355,000	4.50%	17/5/2033	343,000	0.01%
Merck & Co., Inc.	330,000	6.50%	1/12/2033	366,689	0.01%
Merck & Co., Inc.	200,000	6.55%	15/9/2037	225,088	0.01%
Merck & Co., Inc.	540,000	3.90%	7/3/2039	466,217	0.02%



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Merck & Co., Inc.	520,000	2.35%	24/6/2040	354,930	0.01%
Merck & Co., Inc.	425,000	3.60%	15/9/2042	336,393	0.01%
Merck & Co., Inc.	385,000	4.15%	18/5/2043	327,676	0.01%
Merck & Co., Inc.	300,000	4.90%	17/5/2044	281,412	0.01%
Merck & Co., Inc.	680,000	3.70%	10/2/2045	533,524	0.02%
Merck & Co., Inc.	493,000	4.00%	7/3/2049	398,475	0.01%
Merck & Co., Inc.	375,000	2.45%	24/6/2050	223,002	0.01%
Merck & Co., Inc.	565,000	2.75%	10/12/2051	353,286	0.01%
Merck & Co., Inc.	400,000	5.00%	17/5/2053	376,441	0.01%
Merck & Co., Inc.	575,000	2.90%	10/12/2061	344,142	0.01%
Merck & Co., Inc.	225,000	5.15%	17/5/2063	213,479	0.01%
Merck Sharp & Dohme Corp.	35,000	5.95%	1/12/2028	36,577	0.00%
Merck Sharp & Dohme Corp.	75,000	5.75%	15/11/2036	79,411	0.00%
Mercury General Corp.	270,000	4.40%	15/3/2027	260,487	0.01%
Meritage Homes Corp.	75,000	5.13%	6/6/2027	73,930	0.00%
Meritage Homes Corp.	100,000	3.88%	15/4/2029	92,160	0.00%
Met Tower Global Funding	226,000	5.40%	20/6/2026	226,628	0.01%
Met Tower Global Funding	175,000	1.25%	14/9/2026	160,493	0.01%
Met Tower Global Funding	100,000	4.85%	16/1/2027	99,495	0.00%
Met Tower Global Funding	305,000	5.25%	12/4/2029	306,577	0.01%
Meta Platforms, Inc.	735,000	3.50%	15/8/2027	705,920	0.03%
Meta Platforms, Inc.	435,000	4.60%	15/5/2028	433,300	0.02%
Meta Platforms, Inc.	375,000	4.80%	15/5/2030	375,577	0.01%
Meta Platforms, Inc.	925,000	3.85%	15/8/2032	860,647	0.03%
Meta Platforms, Inc.	695,000	4.95%	15/5/2033	698,386	0.03%
Meta Platforms, Inc.	865,000	4.45%	15/8/2052	745,838	0.03%
Meta Platforms, Inc. <sup>1</sup>	930,000	5.60%	15/5/2053	949,297	0.03%
Meta Platforms, Inc.	475,000	4.65%	15/8/2062	410,375	0.01%
Meta Platforms, Inc.	555,000	5.75%	15/5/2063	570,683	0.02%
Methodist Hospital	210,000	2.71%	1/12/2050	132,552	0.00%
MetLife Capital Trust IV	370,000	7.88%	15/12/2037	397,066	0.01%
MetLife, Inc.	375,000	4.55%	23/3/2030	368,261	0.01%
MetLife, Inc.	221,000	6.50%	15/12/2032	240,452	0.01%
MetLife, Inc.	140,000	5.38%	15/7/2033	141,233	0.01%
MetLife, Inc.	490,000	6.38%	15/6/2034	527,854	0.02%
MetLife, Inc.	170,000	5.30%	15/12/2034	169,552	0.01%
MetLife, Inc.	375,000	5.70%	15/6/2035	385,084	0.01%
MetLife, Inc.	430,000	6.40%	15/12/2036	435,396	0.02%
MetLife, Inc.	185,000	9.25%	8/4/2038	214,902	0.01%
MetLife, Inc.	125,000	10.75%	1/8/2039	166,581	0.01%
MetLife, Inc.	245,000	5.88%	6/2/2041	250,664	0.01%
MetLife, Inc.	220,000	4.13%	13/8/2042	182,408	0.01%
MetLife, Inc.	205,000	4.88%	13/11/2043	186,592	0.01%
MetLife, Inc.	100,000	4.72%	15/12/2044	88,245	0.00%
MetLife, Inc.	550,000	4.05%	1/3/2045	441,712	0.02%
MetLife, Inc.	150,000	4.60%	13/5/2046	130,599	0.00%
MetLife, Inc.	330,000	5.00%	15/7/2052	300,718	0.01%
MetLife, Inc.	175,000	5.25%	15/1/2054	166,081	0.01%
Metropolitan Life Global Funding I	225,000	0.95%	2/7/2025	215,205	0.01%
Metropolitan Life Global Funding I	205,000	4.05%	25/8/2025	202,143	0.01%
Metropolitan Life Global Funding I	155,000	5.00%	6/1/2026	154,488	0.01%
Metropolitan Life Global Funding I	360,000	3.45%	18/12/2026	346,092	0.01%
Metropolitan Life Global Funding I	275,000	1.88%	11/1/2027	253,744	0.01%
Metropolitan Life Global Funding I	170,000	5.05%	11/6/2027	169,815	0.01%
Metropolitan Life Global Funding I	40,000	4.40%	30/6/2027	39,302	0.00%
Metropolitan Life Global Funding I	325,000	3.00%	19/9/2027	304,420	0.01%
Metropolitan Life Global Funding I	290,000	5.05%	6/1/2028	289,489	0.01%
Metropolitan Life Global Funding I	300,000	5.40%	12/9/2028	303,544	0.01%
Metropolitan Life Global Funding I	175,000	4.85%	8/1/2029	173,514	0.01%
Metropolitan Life Global Funding I	100,000	3.30%	21/3/2029	92,717	0.00%
Metropolitan Life Global Funding I	125,000	3.05%	17/6/2029	113,490	0.00%
Metropolitan Life Global Funding I	110,000	4.30%	25/8/2029	105,776	0.00%
Metropolitan Life Global Funding I	225,000	2.95%	9/4/2030	200,160	0.01%
Metropolitan Life Global Funding I	515,000	1.55%	7/1/2031	410,452	0.01%
Metropolitan Life Global Funding I	225,000	2.40%	11/1/2032	185,009	0.01%
Metropolitan Life Global Funding I	415,000	5.15%	28/3/2033	409,717	0.01%
Metropolitan Life Global Funding I	150,000	5.05%	8/1/2034	147,383	0.01%
Michigan Finance Authority	50,000	3.08%	1/12/2034	43,171	0.00%
Microchip Technology, Inc.	295,000	4.25%	1/9/2025	290,406	0.01%
Microchip Technology, Inc.	475,000	5.05%	15/3/2029	471,056	0.02%
Micron Technology, Inc.	325,000	4.98%	6/2/2026	322,365	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Micron Technology, Inc.	415,000	4.19%	15/2/2027	403,384	0.01%
Micron Technology, Inc.	210,000	5.38%	15/4/2028	210,831	0.01%
Micron Technology, Inc.	185,000	5.33%	6/2/2029	185,630	0.01%
Micron Technology, Inc.	415,000	6.75%	1/11/2029	441,285	0.02%
Micron Technology, Inc.	232,000	4.66%	15/2/2030	224,705	0.01%
Micron Technology, Inc.	300,000	5.30%	15/1/2031	299,280	0.01%
Micron Technology, Inc.	420,000	2.70%	15/4/2032	347,666	0.01%
Micron Technology, Inc.	275,000	5.88%	9/2/2033	281,030	0.01%
Micron Technology, Inc.	210,000	5.88%	15/9/2033	214,776	0.01%
Micron Technology, Inc.	130,000	3.37%	1/11/2041	95,117	0.00%
Micron Technology, Inc.	196,000	3.48%	1/11/2051	134,778	0.00%
Microsoft Corp.	175,000	3.13%	3/11/2025	170,725	0.01%
Microsoft Corp. <sup>1</sup>	1,070,000	2.40%	8/8/2026	1,017,802	0.04%
Microsoft Corp.	465,000	3.40%	15/9/2026	450,172	0.02%
Microsoft Corp. <sup>1</sup>	1,100,000	3.30%	6/2/2027	1,061,251	0.04%
Microsoft Corp.	155,000	3.40%	15/6/2027	149,094	0.01%
Microsoft Corp.	195,000	1.35%	15/9/2030	160,776	0.01%
Microsoft Corp.	605,000	3.50%	12/2/2035	547,830	0.02%
Microsoft Corp.	325,000	4.20%	3/11/2035	310,608	0.01%
Microsoft Corp. <sup>1</sup>	615,000	3.45%	8/8/2036	536,194	0.02%
Microsoft Corp.	277,000	4.10%	6/2/2037	259,693	0.01%
Microsoft Corp.	225,000	5.20%	1/6/2039	233,692	0.01%
Microsoft Corp.	350,000	4.50%	1/10/2040	336,454	0.01%
Microsoft Corp.	215,000	5.30%	8/2/2041	230,073	0.01%
Microsoft Corp.	395,000	3.50%	15/11/2042	323,121	0.01%
Microsoft Corp.	170,000	3.75%	12/2/2045	142,489	0.01%
Microsoft Corp.	375,000	4.45%	3/11/2045	351,134	0.01%
Microsoft Corp.	532,000	3.70%	8/8/2046	436,105	0.02%
Microsoft Corp.	375,000	4.25%	6/2/2047	343,053	0.01%
Microsoft Corp.	405,000	4.50%	15/6/2047	374,853	0.01%
Microsoft Corp.	1,950,000	2.53%	1/6/2050	1,231,120	0.04%
Microsoft Corp.	606,000	2.50%	15/9/2050	381,469	0.01%
Microsoft Corp. <sup>1</sup>	1,850,000	2.92%	17/3/2052	1,256,622	0.05%
Microsoft Corp.	50,000	4.00%	12/2/2055	41,729	0.00%
Microsoft Corp.	220,000	3.95%	8/8/2056	179,486	0.01%
Microsoft Corp.	185,000	4.50%	6/2/2057	169,604	0.01%
Microsoft Corp.	1,342,000	2.68%	1/6/2060	815,899	0.03%
Microsoft Corp.	655,000	3.04%	17/3/2062	433,365	0.02%
Mid-America Apartments LP	260,000	4.00%	15/11/2025	254,739	0.01%
Mid-America Apartments LP	180,000	3.60%	1/6/2027	172,652	0.01%
Mid-America Apartments LP	160,000	4.20%	15/6/2028	155,071	0.01%
Mid-America Apartments LP	125,000	3.95%	15/3/2029	119,556	0.00%
Mid-America Apartments LP	120,000	2.75%	15/3/2030	106,230	0.00%
Mid-America Apartments LP	200,000	1.70%	15/2/2031	160,439	0.01%
Mid-America Apartments LP	175,000	5.30%	15/2/2032	174,307	0.01%
Mid-America Apartments LP	55,000	5.00%	15/3/2034	53,418	0.00%
Mid-America Apartments LP	55,000	2.88%	15/9/2051	34,143	0.00%
MidAmerican Energy Co.	50,000	3.10%	1/5/2027	47,664	0.00%
MidAmerican Energy Co.	250,000	3.65%	15/4/2029	236,343	0.01%
MidAmerican Energy Co.	60,000	6.75%	30/12/2031	66,758	0.00%
MidAmerican Energy Co.	100,000	5.35%	15/1/2034	101,240	0.00%
MidAmerican Energy Co.	75,000	5.75%	1/11/2035	76,927	0.00%
MidAmerican Energy Co.	210,000	5.80%	15/10/2036	217,583	0.01%
MidAmerican Energy Co.	50,000	4.80%	15/9/2043	45,115	0.00%
MidAmerican Energy Co.	190,000	4.40%	15/10/2044	161,211	0.01%
MidAmerican Energy Co.	80,000	4.25%	1/5/2046	65,882	0.00%
MidAmerican Energy Co.	230,000	3.95%	1/8/2047	179,092	0.01%
MidAmerican Energy Co.	325,000	3.65%	1/8/2048	243,497	0.01%
MidAmerican Energy Co.	230,000	4.25%	15/7/2049	189,036	0.01%
MidAmerican Energy Co.	265,000	3.15%	15/4/2050	177,450	0.01%
MidAmerican Energy Co.	200,000	2.70%	1/8/2052	119,648	0.00%
MidAmerican Energy Co.	275,000	5.85%	15/9/2054	281,840	0.01%
MidAmerican Energy Co.	130,000	5.30%	1/2/2055	123,812	0.00%
Mid-Atlantic Interstate Transmission LLC	438,000	4.10%	15/5/2028	420,476	0.02%
Midwest Connector Capital Co. LLC	235,000	4.63%	1/4/2029	228,144	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	555,000	6.50%	20/6/2027	556,226	0.02%
Mississippi Power Co.	125,000	3.95%	30/3/2028	119,905	0.00%
Mississippi Power Co.	170,000	4.25%	15/3/2042	139,637	0.01%
Mississippi Power Co.	100,000	3.10%	30/7/2051	63,047	0.00%
Mitsubishi HC Finance America LLC	235,000	5.81%	12/9/2028	238,479	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mohawk Industries, Inc.	285,000	5.85%	18/9/2028	290,774	0.01%
Mohawk Industries, Inc.	180,000	3.63%	15/5/2030	164,942	0.01%
Molson Coors Beverage Co.	504,000	3.00%	15/7/2026	482,538	0.02%
Molson Coors Beverage Co.	375,000	5.00%	1/5/2042	343,085	0.01%
Molson Coors Beverage Co.	490,000	4.20%	15/7/2046	391,256	0.01%
Mondelez International Holdings Netherlands BV	430,000	4.25%	15/9/2025	423,831	0.02%
Mondelez International, Inc.	345,000	2.63%	17/3/2027	323,422	0.01%
Mondelez International, Inc.	150,000	4.13%	7/5/2028	145,754	0.01%
Mondelez International, Inc.	200,000	4.75%	20/2/2029	197,617	0.01%
Mondelez International, Inc.	235,000	2.75%	13/4/2030	208,279	0.01%
Mondelez International, Inc.	175,000	1.50%	4/2/2031	139,816	0.01%
Mondelez International, Inc.	125,000	3.00%	17/3/2032	107,742	0.00%
Mondelez International, Inc.	250,000	1.88%	15/10/2032	196,429	0.01%
Mondelez International, Inc.	375,000	2.63%	4/9/2050	224,238	0.01%
Monongahela Power Co.	259,000	3.55%	15/5/2027	246,832	0.01%
Monongahela Power Co.	100,000	5.85%	15/2/2034	101,820	0.00%
Monongahela Power Co.	282,000	5.40%	15/12/2043	262,835	0.01%
Montefiore Obligated Group	180,000	5.25%	1/11/2048	133,429	0.00%
Montefiore Obligated Group	90,000	4.29%	1/9/2050	57,370	0.00%
Moody's Corp.	95,000	3.25%	15/1/2028	89,827	0.00%
Moody's Corp.	135,000	4.25%	1/2/2029	131,223	0.00%
Moody's Corp.	150,000	2.00%	19/8/2031	121,833	0.00%
Moody's Corp.	295,000	4.25%	8/8/2032	277,226	0.01%
Moody's Corp.	300,000	2.75%	19/8/2041	207,230	0.01%
Moody's Corp.	200,000	5.25%	15/7/2044	191,498	0.01%
Moody's Corp.	190,000	4.88%	17/12/2048	170,139	0.01%
Moody's Corp.	80,000	3.25%	20/5/2050	54,698	0.00%
Moody's Corp.	100,000	3.75%	25/2/2052	75,126	0.00%
Moody's Corp.	125,000	3.10%	29/11/2061	76,567	0.00%
Morgan Stanley	940,000	4.00%	23/7/2025	925,908	0.03%
Morgan Stanley	669,000	5.00%	24/11/2025	664,107	0.02%
Morgan Stanley	849,000	3.88%	27/1/2026	829,926	0.03%
Morgan Stanley	625,000	4.68%	17/7/2026	618,894	0.02%
Morgan Stanley	1,870,000	3.13%	27/7/2026	1,788,033	0.06%
Morgan Stanley	325,000	6.25%	9/8/2026	330,718	0.01%
Morgan Stanley	775,000	4.35%	8/9/2026	757,927	0.03%
Morgan Stanley	370,000	6.14%	16/10/2026	372,479	0.01%
Morgan Stanley	865,000	0.99%	10/12/2026	809,193	0.03%
Morgan Stanley	990,000	3.63%	20/1/2027	954,432	0.03%
Morgan Stanley	435,000	5.05%	28/1/2027	432,606	0.02%
Morgan Stanley	600,000	3.95%	23/4/2027	579,487	0.02%
Morgan Stanley	1,101,000	1.59%	4/5/2027	1,026,251	0.04%
Morgan Stanley	825,000	1.51%	20/7/2027	762,919	0.03%
Morgan Stanley	680,000	2.48%	21/1/2028	633,908	0.02%
Morgan Stanley	590,000	5.65%	13/4/2028	595,691	0.02%
Morgan Stanley	315,000	4.21%	20/4/2028	306,261	0.01%
Morgan Stanley	1,229,000	3.59%	22/7/2028	1,168,564	0.04%
Morgan Stanley	655,000	6.30%	18/10/2028	675,358	0.02%
Morgan Stanley	780,000	3.77%	24/1/2029	742,632	0.03%
Morgan Stanley	675,000	5.12%	1/2/2029	672,346	0.02%
Morgan Stanley	785,000	5.16%	20/4/2029	782,273	0.03%
Morgan Stanley	803,000	5.45%	20/7/2029	807,767	0.03%
Morgan Stanley	555,000	6.41%	1/11/2029	578,985	0.02%
Morgan Stanley	615,000	5.17%	16/1/2030	613,148	0.02%
Morgan Stanley	1,025,000	4.43%	23/1/2030	990,902	0.04%
Morgan Stanley	465,000	5.66%	18/4/2030	472,762	0.02%
Morgan Stanley	1,495,000	2.70%	22/1/2031	1,310,532	0.05%
Morgan Stanley	895,000	3.62%	1/4/2031	820,780	0.03%
Morgan Stanley	1,230,000	1.79%	13/2/2032	988,600	0.04%
Morgan Stanley	605,000	7.25%	1/4/2032	686,329	0.02%
Morgan Stanley	825,000	1.93%	28/4/2032	663,004	0.02%
Morgan Stanley	1,280,000	2.24%	21/7/2032	1,047,112	0.04%
Morgan Stanley	750,000	2.51%	20/10/2032	620,461	0.02%
Morgan Stanley	765,000	2.94%	21/1/2033	650,333	0.02%
Morgan Stanley	550,000	4.89%	20/7/2033	530,268	0.02%
Morgan Stanley	965,000	6.34%	18/10/2033	1,024,518	0.04%
Morgan Stanley	1,198,000	5.25%	21/4/2034	1,179,766	0.04%
Morgan Stanley	785,000	5.42%	21/7/2034	780,821	0.03%
Morgan Stanley	780,000	6.63%	1/11/2034	842,450	0.03%
Morgan Stanley	905,000	5.47%	18/1/2035	902,914	0.03%
Morgan Stanley	790,000	5.83%	19/4/2035	810,734	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	1,470,000	2.48%	16/9/2036	1,163,378	0.04%
Morgan Stanley	835,000	5.30%	20/4/2037	799,721	0.03%
Morgan Stanley	845,000	5.95%	19/1/2038	840,194	0.03%
Morgan Stanley	790,000	3.97%	22/7/2038	668,746	0.02%
Morgan Stanley	334,000	4.46%	22/4/2039	298,521	0.01%
Morgan Stanley	687,000	3.22%	22/4/2042	514,945	0.02%
Morgan Stanley	575,000	6.38%	24/7/2042	632,115	0.02%
Morgan Stanley	890,000	4.30%	27/1/2045	757,130	0.03%
Morgan Stanley	855,000	4.38%	22/1/2047	731,991	0.03%
Morgan Stanley	685,000	5.60%	24/3/2051	692,944	0.03%
Morgan Stanley	825,000	2.80%	25/1/2052	518,917	0.02%
Morgan Stanley Bank NA	600,000	5.48%	16/7/2025	600,947	0.02%
Morgan Stanley Bank NA	485,000	4.75%	21/4/2026	480,738	0.02%
Morgan Stanley Bank NA	465,000	5.88%	30/10/2026	470,555	0.02%
Morgan Stanley Bank NA	615,000	4.95%	14/1/2028	610,393	0.02%
Morgan Stanley Bank NA	870,000	5.50%	26/5/2028	876,007	0.03%
Morgan Stanley Direct Lending Fund	185,000	4.50%	11/2/2027	178,166	0.01%
Morgan Stanley Direct Lending Fund	150,000	6.15%	17/5/2029	146,718	0.01%
Mosaic Co.	352,000	4.05%	15/11/2027	337,782	0.01%
Mosaic Co.	150,000	5.38%	15/11/2028	150,560	0.01%
Mosaic Co.	175,000	5.45%	15/11/2033	173,383	0.01%
Mosaic Co.	225,000	5.63%	15/11/2043	212,766	0.01%
Motorola Solutions, Inc.	175,000	4.60%	23/2/2028	171,890	0.01%
Motorola Solutions, Inc.	205,000	5.00%	15/4/2029	203,444	0.01%
Motorola Solutions, Inc.	325,000	4.60%	23/5/2029	316,692	0.01%
Motorola Solutions, Inc.	425,000	2.30%	15/11/2030	357,289	0.01%
Motorola Solutions, Inc.	240,000	2.75%	24/5/2031	203,432	0.01%
Motorola Solutions, Inc.	250,000	5.60%	1/6/2032	252,756	0.01%
Motorola Solutions, Inc.	290,000	5.40%	15/4/2034	287,369	0.01%
Motorola Solutions, Inc.	170,000	5.50%	1/9/2044	164,767	0.01%
Mount Nittany Medical Center Obligated Group	160,000	3.80%	15/11/2052	123,722	0.00%
Mount Sinai Hospital	325,000	3.74%	1/7/2049	236,207	0.01%
Mount Sinai Hospital	233,000	3.39%	1/7/2050	153,329	0.01%
MPLX LP	525,000	1.75%	1/3/2026	493,582	0.02%
MPLX LP	580,000	4.13%	1/3/2027	563,407	0.02%
MPLX LP	215,000	4.25%	1/12/2027	208,124	0.01%
MPLX LP	525,000	4.00%	15/3/2028	502,341	0.02%
MPLX LP	230,000	4.80%	15/2/2029	225,592	0.01%
MPLX LP	420,000	2.65%	15/8/2030	362,029	0.01%
MPLX LP	380,000	4.95%	1/9/2032	363,468	0.01%
MPLX LP	405,000	5.00%	1/3/2033	387,167	0.01%
MPLX LP	515,000	5.50%	1/6/2034	507,137	0.02%
MPLX LP	460,000	4.50%	15/4/2038	401,506	0.01%
MPLX LP	275,000	5.20%	1/3/2047	246,220	0.01%
MPLX LP	239,000	5.20%	1/12/2047	210,407	0.01%
MPLX LP	525,000	4.70%	15/4/2048	433,938	0.02%
MPLX LP	415,000	5.50%	15/2/2049	383,376	0.01%
MPLX LP	515,000	4.95%	14/3/2052	437,281	0.02%
MPLX LP	200,000	5.65%	1/3/2053	187,908	0.01%
MPLX LP	125,000	4.90%	15/4/2058	102,817	0.00%
MSCI, Inc.	454,000	4.00%	15/11/2029	423,314	0.02%
MSCI, Inc.	360,000	3.63%	1/9/2030	323,577	0.01%
MSCI, Inc.	330,000	3.88%	15/2/2031	296,779	0.01%
MSCI, Inc.	230,000	3.63%	1/11/2031	201,568	0.01%
MSCI, Inc.	275,000	3.25%	15/8/2033	227,254	0.01%
MultiCare Health System	160,000	2.80%	15/8/2050	96,095	0.00%
Mutual of Omaha Cos Global Funding	155,000	5.80%	27/7/2026	155,692	0.01%
Mutual of Omaha Cos Global Funding	210,000	5.35%	9/4/2027	210,013	0.01%
Mutual of Omaha Insurance Co.	45,000	4.30%	15/7/2054	44,975	0.00%
Mutual of Omaha Insurance Co.	225,000	6.14%	16/1/2064	224,440	0.01%
Mylan, Inc.	465,000	4.55%	15/4/2028	448,025	0.02%
Mylan, Inc.	195,000	5.40%	29/11/2043	168,707	0.01%
Mylan, Inc.	260,000	5.20%	15/4/2048	211,042	0.01%
MyMichigan Health	150,000	3.41%	1/6/2050	105,986	0.00%
Narragansett Electric Co.	175,000	3.40%	9/4/2030	160,100	0.01%
Narragansett Electric Co.	150,000	5.35%	1/5/2034	148,520	0.01%
Nasdaq, Inc.	25,000	3.85%	30/6/2026	24,339	0.00%
Nasdaq, Inc.	290,000	5.35%	28/6/2028	292,452	0.01%
Nasdaq, Inc.	205,000	1.65%	15/1/2031	164,365	0.01%
Nasdaq, Inc.	455,000	5.55%	15/2/2034	455,846	0.02%
Nasdaq, Inc.	355,000	2.50%	21/12/2040	232,016	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nasdaq, Inc.	170,000	3.25%	28/4/2050	113,251	0.00%
Nasdaq, Inc.	190,000	3.95%	7/3/2052	141,034	0.01%
Nasdaq, Inc.	180,000	5.95%	15/8/2053	181,949	0.01%
Nasdaq, Inc.	225,000	6.10%	28/6/2063	228,257	0.01%
National Fuel Gas Co.	211,000	5.20%	15/7/2025	209,381	0.01%
National Fuel Gas Co.	300,000	5.50%	15/1/2026	298,856	0.01%
National Fuel Gas Co.	90,000	5.50%	1/10/2026	89,834	0.00%
National Fuel Gas Co.	98,000	3.95%	15/9/2027	93,602	0.00%
National Fuel Gas Co.	80,000	4.75%	1/9/2028	77,665	0.00%
National Fuel Gas Co.	140,000	2.95%	1/3/2031	117,295	0.00%
National Grid USA	150,000	5.80%	1/4/2035	149,467	0.01%
National Health Investors, Inc.	140,000	3.00%	1/2/2031	114,428	0.00%
National Life Insurance Co.	125,000	5.25%	19/7/2068	103,945	0.00%
National Rural Utilities Cooperative Finance Corp.	285,000	5.45%	30/10/2025	285,051	0.01%
National Rural Utilities Cooperative Finance Corp.	235,000	3.25%	1/11/2025	228,427	0.01%
National Rural Utilities Cooperative Finance Corp.	197,000	4.45%	13/3/2026	194,281	0.01%
National Rural Utilities Cooperative Finance Corp.	254,000	1.00%	15/6/2026	234,349	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.60%	13/11/2026	100,907	0.00%
National Rural Utilities Cooperative Finance Corp.	185,000	4.80%	5/2/2027	183,825	0.01%
National Rural Utilities Cooperative Finance Corp.	231,000	3.05%	25/4/2027	218,936	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	5.10%	6/5/2027	150,127	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.40%	7/2/2028	118,486	0.00%
National Rural Utilities Cooperative Finance Corp.	230,000	4.80%	15/3/2028	228,126	0.01%
National Rural Utilities Cooperative Finance Corp.	185,000	5.05%	15/9/2028	185,448	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	3.90%	1/11/2028	142,887	0.01%
National Rural Utilities Cooperative Finance Corp.	155,000	4.85%	7/2/2029	154,137	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	3.70%	15/3/2029	141,397	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.15%	15/6/2029	100,291	0.00%
National Rural Utilities Cooperative Finance Corp.	230,000	2.40%	15/3/2030	198,816	0.01%
National Rural Utilities Cooperative Finance Corp.	140,000	5.00%	7/2/2031	138,531	0.01%
National Rural Utilities Cooperative Finance Corp.	75,000	1.35%	15/3/2031	58,618	0.00%
National Rural Utilities Cooperative Finance Corp.	205,000	1.65%	15/6/2031	162,284	0.01%
National Rural Utilities Cooperative Finance Corp.	93,000	8.00%	1/3/2032	107,136	0.00%
National Rural Utilities Cooperative Finance Corp.	175,000	2.75%	15/4/2032	147,448	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	4.02%	1/11/2032	91,500	0.00%
National Rural Utilities Cooperative Finance Corp.	250,000	4.15%	15/12/2032	230,373	0.01%
National Rural Utilities Cooperative Finance Corp.	190,000	5.80%	15/1/2033	195,477	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.25%	20/4/2046	97,629	0.00%
National Rural Utilities Cooperative Finance Corp.	70,000	4.40%	1/11/2048	58,418	0.00%
National Rural Utilities Cooperative Finance Corp.	150,000	4.30%	15/3/2049	122,733	0.00%
National Rural Utilities Cooperative Finance Corp.	75,000	7.13%	15/9/2053	77,109	0.00%
National Securities Clearing Corp.	313,000	0.75%	7/12/2025	293,969	0.01%
National Securities Clearing Corp.	250,000	5.15%	26/6/2026	250,040	0.01%
National Securities Clearing Corp.	339,000	5.10%	21/11/2027	339,466	0.01%
National Securities Clearing Corp.	239,000	5.00%	30/5/2028	238,397	0.01%
National Securities Clearing Corp.	250,000	4.90%	26/6/2029	249,129	0.01%
Nationwide Children's Hospital, Inc.	70,000	4.56%	1/11/2052	63,087	0.00%
Nationwide Financial Services, Inc.	198,000	6.75%	15/5/2037	199,955	0.01%
Nationwide Financial Services, Inc.	150,000	5.30%	18/11/2044	136,869	0.00%
Nationwide Financial Services, Inc.	350,000	3.90%	30/11/2049	261,875	0.01%
Nationwide Mutual Insurance Co.	215,000	8.25%	1/12/2031	240,337	0.01%
Nationwide Mutual Insurance Co.	215,000	9.38%	15/8/2039	273,134	0.01%
Nationwide Mutual Insurance Co.	180,000	4.95%	22/4/2044	155,092	0.01%
Nationwide Mutual Insurance Co.	570,000	4.35%	30/4/2050	439,519	0.02%
Nature Conservancy	135,000	3.96%	1/3/2052	110,271	0.00%
NBCUniversal Media LLC	325,000	4.45%	15/1/2043	280,628	0.01%
Nestle Capital Corp.	225,000	4.65%	12/3/2029	222,762	0.01%
Nestle Capital Corp.	375,000	4.75%	12/3/2031	370,140	0.01%
Nestle Capital Corp.	250,000	4.88%	12/3/2034	246,484	0.01%
Nestle Capital Corp.	250,000	5.10%	12/3/2054	238,835	0.01%
Nestle Holdings, Inc.	380,000	4.00%	12/9/2025	375,108	0.01%
Nestle Holdings, Inc.	315,000	0.63%	15/1/2026	294,842	0.01%
Nestle Holdings, Inc.	175,000	5.25%	13/3/2026	175,530	0.01%
Nestle Holdings, Inc.	372,000	1.15%	14/1/2027	338,188	0.01%
Nestle Holdings, Inc.	440,000	1.00%	15/9/2027	389,006	0.01%
Nestle Holdings, Inc.	200,000	4.13%	1/10/2027	195,493	0.01%
Nestle Holdings, Inc.	220,000	5.00%	12/9/2028	220,848	0.01%
Nestle Holdings, Inc.	485,000	1.50%	14/9/2028	423,138	0.02%
Nestle Holdings, Inc.	296,000	3.63%	24/9/2028	281,691	0.01%
Nestle Holdings, Inc.	210,000	4.25%	1/10/2029	203,964	0.01%
Nestle Holdings, Inc.	100,000	4.95%	14/3/2030	100,359	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	275,000	5.00%	12/9/2030	277,257	0.01%
Nestle Holdings, Inc.	390,000	1.25%	15/9/2030	315,246	0.01%
Nestle Holdings, Inc.	132,000	1.88%	14/9/2031	108,386	0.00%
Nestle Holdings, Inc.	350,000	4.30%	1/10/2032	337,056	0.01%
Nestle Holdings, Inc.	200,000	4.85%	14/3/2033	199,364	0.01%
Nestle Holdings, Inc.	305,000	3.90%	24/9/2038	263,998	0.01%
Nestle Holdings, Inc.	235,000	2.50%	14/9/2041	162,609	0.01%
Nestle Holdings, Inc.	705,000	4.00%	24/9/2048	571,532	0.02%
Nestle Holdings, Inc.	420,000	2.63%	14/9/2051	258,820	0.01%
Nestle Holdings, Inc.	200,000	4.70%	15/1/2053	179,602	0.01%
NetApp, Inc.	80,000	2.38%	22/6/2027	73,885	0.00%
NetApp, Inc.	275,000	2.70%	22/6/2030	238,857	0.01%
Netflix, Inc.	380,000	4.38%	15/11/2026	373,221	0.01%
Netflix, Inc.	600,000	4.88%	15/4/2028	596,432	0.02%
Netflix, Inc.	615,000	5.88%	15/11/2028	633,764	0.02%
Netflix, Inc.	310,000	6.38%	15/5/2029	326,634	0.01%
Netflix, Inc.	350,000	5.38%	15/11/2029	353,169	0.01%
Netflix, Inc.	340,000	4.88%	15/6/2030	334,455	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	125,000	4.50%	15/3/2027	120,034	0.00%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	40,000	4.88%	15/4/2045	32,067	0.00%
Nevada Power Co.	147,000	3.70%	1/5/2029	138,557	0.01%
Nevada Power Co.	72,000	2.40%	1/5/2030	61,962	0.00%
Nevada Power Co.	125,000	6.65%	1/4/2036	134,556	0.00%
Nevada Power Co.	120,000	6.75%	1/7/2037	132,290	0.00%
Nevada Power Co.	100,000	3.13%	1/8/2050	63,847	0.00%
Nevada Power Co.	205,000	5.90%	1/5/2053	204,698	0.01%
Nevada Power Co.	155,000	6.00%	15/3/2054	157,394	0.01%
New England Power Co.	75,000	5.94%	25/11/2052	75,658	0.00%
New Mountain Finance Corp.	131,000	6.88%	1/2/2029	127,896	0.00%
New York & Presbyterian Hospital	255,000	2.26%	1/8/2040	172,260	0.01%
New York & Presbyterian Hospital	230,000	4.02%	1/8/2045	193,706	0.01%
New York & Presbyterian Hospital	122,000	4.06%	1/8/2056	99,309	0.00%
New York & Presbyterian Hospital	165,000	2.61%	1/8/2060	93,594	0.00%
New York & Presbyterian Hospital	115,000	3.95%	1/8/2119	82,682	0.00%
New York Life Global Funding	385,000	0.85%	15/1/2026	360,501	0.01%
New York Life Global Funding	150,000	4.70%	2/4/2026	148,686	0.01%
New York Life Global Funding	105,000	2.35%	14/7/2026	99,308	0.00%
New York Life Global Funding	280,000	5.45%	18/9/2026	281,388	0.01%
New York Life Global Funding	265,000	4.90%	2/4/2027	264,027	0.01%
New York Life Global Funding	100,000	3.25%	7/4/2027	95,320	0.00%
New York Life Global Funding	306,000	4.85%	9/1/2028	303,963	0.01%
New York Life Global Funding	255,000	3.00%	10/1/2028	238,186	0.01%
New York Life Global Funding	301,000	4.90%	13/6/2028	299,589	0.01%
New York Life Global Funding	200,000	4.70%	29/1/2029	198,416	0.01%
New York Life Global Funding	180,000	5.00%	6/6/2029	179,457	0.01%
New York Life Global Funding	170,000	1.20%	7/8/2030	135,986	0.00%
New York Life Global Funding	165,000	1.85%	1/8/2031	133,288	0.00%
New York Life Global Funding	387,000	4.55%	28/1/2033	367,757	0.01%
New York Life Global Funding	325,000	5.00%	9/1/2034	319,137	0.01%
New York Life Insurance Co.	390,000	5.88%	15/5/2033	404,034	0.01%
New York Life Insurance Co.	510,000	6.75%	15/11/2039	567,734	0.02%
New York Life Insurance Co.	394,000	3.75%	15/5/2050	294,042	0.01%
New York Life Insurance Co.	325,000	4.45%	15/5/2069	263,102	0.01%
New York State Electric & Gas Corp.	271,000	5.65%	15/8/2028	275,251	0.01%
New York State Electric & Gas Corp.	260,000	2.15%	1/10/2031	208,196	0.01%
New York State Electric & Gas Corp.	150,000	5.85%	15/8/2033	152,385	0.01%
New York State Electric & Gas Corp.	65,000	3.30%	15/9/2049	43,062	0.00%
NewMarket Corp.	195,000	2.70%	18/3/2031	162,351	0.01%
Newmont Corp.	125,000	2.80%	1/10/2029	112,120	0.00%
Newmont Corp.	508,000	2.25%	1/10/2030	433,221	0.02%
Newmont Corp.	510,000	2.60%	15/7/2032	425,230	0.02%
Newmont Corp.	275,000	5.88%	1/4/2035	284,392	0.01%
Newmont Corp.	225,000	6.25%	1/10/2039	237,416	0.01%
Newmont Corp.	470,000	4.88%	15/3/2042	433,505	0.02%
Newmont Corp.	125,000	5.45%	9/6/2044	120,737	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	235,000	3.25%	13/5/2030	212,197	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	475,000	5.35%	15/3/2034	474,150	0.02%
Newmont Corp./Newcrest Finance Pty Ltd.	25,000	5.75%	15/11/2041	25,094	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	50,000	4.20%	13/5/2050	40,674	0.00%
NextEra Energy Capital Holdings, Inc.	590,000	5.75%	1/9/2025	591,320	0.02%
NextEra Energy Capital Holdings, Inc.	200,000	4.95%	29/1/2026	198,827	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NextEra Energy Capital Holdings, Inc.	300,000	1.88%	15/1/2027	276,486	0.01%
NextEra Energy Capital Holdings, Inc.	470,000	3.55%	1/5/2027	448,879	0.02%
NextEra Energy Capital Holdings, Inc.	400,000	4.63%	15/7/2027	393,612	0.01%
NextEra Energy Capital Holdings, Inc.	325,000	4.90%	28/2/2028	321,942	0.01%
NextEra Energy Capital Holdings, Inc.	705,000	1.90%	15/6/2028	623,322	0.02%
NextEra Energy Capital Holdings, Inc.	75,000	4.90%	15/3/2029	74,285	0.00%
NextEra Energy Capital Holdings, Inc.	294,000	3.50%	1/4/2029	273,055	0.01%
NextEra Energy Capital Holdings, Inc.	470,000	2.75%	1/11/2029	418,104	0.02%
NextEra Energy Capital Holdings, Inc.	185,000	5.00%	28/2/2030	183,500	0.01%
NextEra Energy Capital Holdings, Inc.	690,000	2.25%	1/6/2030	588,129	0.02%
NextEra Energy Capital Holdings, Inc.	405,000	2.44%	15/1/2032	332,157	0.01%
NextEra Energy Capital Holdings, Inc.	325,000	5.00%	15/7/2032	316,844	0.01%
NextEra Energy Capital Holdings, Inc.	326,000	5.05%	28/2/2033	317,142	0.01%
NextEra Energy Capital Holdings, Inc.	425,000	5.25%	15/3/2034	417,577	0.02%
NextEra Energy Capital Holdings, Inc.	100,000	3.00%	15/1/2052	63,241	0.00%
NextEra Energy Capital Holdings, Inc.	350,000	5.25%	28/2/2053	323,960	0.01%
NextEra Energy Capital Holdings, Inc.	375,000	5.55%	15/3/2054	359,825	0.01%
NextEra Energy Capital Holdings, Inc.	400,000	6.75%	15/6/2054	403,884	0.01%
NextEra Energy Capital Holdings, Inc.	325,000	6.70%	1/9/2054	325,797	0.01%
NextEra Energy Capital Holdings, Inc.	135,000	5.11%	29/9/2057	125,279	0.00%
NextEra Energy Capital Holdings, Inc.	160,000	4.80%	1/12/2077	147,585	0.01%
NextEra Energy Capital Holdings, Inc.	115,000	5.65%	1/5/2079	109,720	0.00%
NextEra Energy Capital Holdings, Inc.	135,000	3.80%	15/3/2082	124,370	0.00%
NGPL PipeCo LLC	105,000	4.88%	15/8/2027	102,631	0.00%
NGPL PipeCo LLC	175,000	3.25%	15/7/2031	149,405	0.01%
NGPL PipeCo LLC	215,000	7.77%	15/12/2037	246,428	0.01%
Niagara Mohawk Power Corp.	172,000	4.28%	15/12/2028	164,250	0.01%
Niagara Mohawk Power Corp.	200,000	1.96%	27/6/2030	166,429	0.01%
Niagara Mohawk Power Corp.	129,000	2.76%	10/1/2032	106,566	0.00%
Niagara Mohawk Power Corp.	175,000	5.29%	17/1/2034	169,901	0.01%
Niagara Mohawk Power Corp.	125,000	4.28%	1/10/2034	110,446	0.00%
Niagara Mohawk Power Corp.	125,000	3.03%	27/6/2050	78,291	0.00%
Niagara Mohawk Power Corp.	235,000	5.78%	16/9/2052	229,743	0.01%
Niagara Mohawk Power Corp.	200,000	5.66%	17/1/2054	192,052	0.01%
NIKE, Inc.	490,000	2.38%	1/11/2026	461,887	0.02%
NIKE, Inc.	500,000	2.75%	27/3/2027	473,502	0.02%
NIKE, Inc.	455,000	2.85%	27/3/2030	409,480	0.01%
NIKE, Inc.	170,000	3.25%	27/3/2040	132,584	0.00%
NIKE, Inc.	246,000	3.63%	1/5/2043	194,393	0.01%
NIKE, Inc.	520,000	3.88%	1/11/2045	417,267	0.02%
NIKE, Inc.	180,000	3.38%	1/11/2046	132,608	0.00%
NIKE, Inc.	375,000	3.38%	27/3/2050	270,027	0.01%
NiSource, Inc.	397,000	0.95%	15/8/2025	377,134	0.01%
NiSource, Inc.	175,000	3.49%	15/5/2027	166,908	0.01%
NiSource, Inc.	245,000	5.25%	30/3/2028	244,738	0.01%
NiSource, Inc.	125,000	5.20%	1/7/2029	124,553	0.00%
NiSource, Inc.	305,000	2.95%	1/9/2029	273,989	0.01%
NiSource, Inc.	293,000	3.60%	1/5/2030	268,905	0.01%
NiSource, Inc.	200,000	1.70%	15/2/2031	159,268	0.01%
NiSource, Inc.	100,000	5.40%	30/6/2033	98,981	0.00%
NiSource, Inc.	205,000	5.35%	1/4/2034	201,090	0.01%
NiSource, Inc.	80,000	5.95%	15/6/2041	80,157	0.00%
NiSource, Inc.	225,000	5.25%	15/2/2043	206,537	0.01%
NiSource, Inc.	341,000	4.80%	15/2/2044	295,899	0.01%
NiSource, Inc.	90,000	5.65%	1/2/2045	86,956	0.00%
NiSource, Inc.	370,000	4.38%	15/5/2047	297,242	0.01%
NiSource, Inc.	280,000	3.95%	30/3/2048	209,663	0.01%
NiSource, Inc.	225,000	5.00%	15/6/2052	198,925	0.01%
NiSource, Inc.	150,000	6.95%	30/11/2054	150,731	0.01%
Nissan Motor Acceptance Co. LLC	288,000	2.00%	9/3/2026	269,652	0.01%
Nissan Motor Acceptance Co. LLC	100,000	6.95%	15/9/2026	102,383	0.00%
Nissan Motor Acceptance Co. LLC	169,000	2.75%	9/3/2028	150,630	0.01%
Nissan Motor Acceptance Co. LLC	250,000	7.05%	15/9/2028	260,227	0.01%
NMI Holdings, Inc.	140,000	6.00%	15/8/2029	138,816	0.01%
NNN, Inc.	140,000	4.00%	15/11/2025	137,115	0.00%
NNN, Inc.	125,000	3.60%	15/12/2026	119,917	0.00%
NNN, Inc.	75,000	3.50%	15/10/2027	71,058	0.00%
NNN, Inc.	300,000	4.30%	15/10/2028	289,071	0.01%
NNN, Inc.	200,000	2.50%	15/4/2030	171,622	0.01%
NNN, Inc.	220,000	5.60%	15/10/2033	219,021	0.01%
NNN, Inc.	160,000	5.50%	15/6/2034	158,546	0.01%

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NNN, Inc.	105,000	4.80%	15/10/2048	89,204	0.00%
NNN, Inc.	75,000	3.10%	15/4/2050	47,656	0.00%
NNN, Inc.	140,000	3.50%	15/4/2051	97,331	0.00%
NNN, Inc.	130,000	3.00%	15/4/2052	80,847	0.00%
Nordson Corp.	125,000	5.60%	15/9/2028	126,509	0.00%
Nordson Corp.	150,000	5.80%	15/9/2033	153,955	0.01%
Norfolk Southern Corp.	145,000	3.65%	1/8/2025	142,286	0.01%
Norfolk Southern Corp.	165,000	2.90%	15/6/2026	157,635	0.01%
Norfolk Southern Corp.	96,000	7.80%	15/5/2027	102,968	0.00%
Norfolk Southern Corp.	125,000	3.15%	1/6/2027	118,601	0.00%
Norfolk Southern Corp.	235,000	3.80%	1/8/2028	224,965	0.01%
Norfolk Southern Corp.	170,000	2.55%	1/11/2029	149,750	0.01%
Norfolk Southern Corp.	150,000	5.05%	1/8/2030	149,643	0.01%
Norfolk Southern Corp.	291,000	2.30%	15/5/2031	244,488	0.01%
Norfolk Southern Corp.	75,000	3.00%	15/3/2032	64,649	0.00%
Norfolk Southern Corp.	130,000	4.45%	1/3/2033	122,629	0.00%
Norfolk Southern Corp.	150,000	5.55%	15/3/2034	152,926	0.01%
Norfolk Southern Corp.	175,000	4.84%	1/10/2041	159,679	0.01%
Norfolk Southern Corp.	155,000	3.95%	1/10/2042	124,226	0.00%
Norfolk Southern Corp.	146,000	4.45%	15/6/2045	124,033	0.00%
Norfolk Southern Corp.	175,000	4.65%	15/1/2046	152,737	0.01%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	173,308	0.01%
Norfolk Southern Corp.	370,000	4.15%	28/2/2048	294,292	0.01%
Norfolk Southern Corp.	105,000	4.10%	15/5/2049	82,674	0.00%
Norfolk Southern Corp.	220,000	3.40%	1/11/2049	153,922	0.01%
Norfolk Southern Corp.	430,000	3.05%	15/5/2050	279,957	0.01%
Norfolk Southern Corp.	180,000	2.90%	25/8/2051	111,716	0.00%
Norfolk Southern Corp.	400,000	4.05%	15/8/2052	308,227	0.01%
Norfolk Southern Corp.	300,000	3.70%	15/3/2053	216,331	0.01%
Norfolk Southern Corp.	275,000	4.55%	1/6/2053	230,429	0.01%
Norfolk Southern Corp.	275,000	5.35%	1/8/2054	262,075	0.01%
Norfolk Southern Corp.	210,000	3.16%	15/5/2055	133,128	0.00%
Norfolk Southern Corp.	205,000	5.95%	15/3/2064	209,090	0.01%
Norfolk Southern Corp.	105,000	5.10%	1/8/2118	88,674	0.00%
Norfolk Southern Corp.	225,000	4.10%	15/5/2121	158,828	0.01%
Northeastern University	25,000	2.89%	1/10/2050	16,932	0.00%
Northern Natural Gas Co.	200,000	4.30%	15/1/2049	159,836	0.01%
Northern Natural Gas Co.	255,000	3.40%	16/10/2051	168,907	0.01%
Northern Natural Gas Co.	225,000	5.63%	1/2/2054	220,507	0.01%
Northern States Power Co.	125,000	2.25%	1/4/2031	105,120	0.00%
Northern States Power Co.	75,000	6.25%	1/6/2036	80,139	0.00%
Northern States Power Co.	115,000	6.20%	1/7/2037	123,042	0.00%
Northern States Power Co.	85,000	5.35%	1/11/2039	83,284	0.00%
Northern States Power Co.	155,000	4.13%	15/5/2044	126,177	0.00%
Northern States Power Co.	75,000	4.00%	15/8/2045	59,337	0.00%
Northern States Power Co.	75,000	3.60%	15/5/2046	55,508	0.00%
Northern States Power Co.	361,000	3.60%	15/9/2047	262,706	0.01%
Northern States Power Co.	174,000	2.90%	1/3/2050	110,710	0.00%
Northern States Power Co.	258,000	2.60%	1/6/2051	153,850	0.01%
Northern States Power Co.	105,000	3.20%	1/4/2052	69,877	0.00%
Northern States Power Co.	155,000	4.50%	1/6/2052	130,967	0.00%
Northern States Power Co.	375,000	5.10%	15/5/2053	346,098	0.01%
Northern States Power Co.	275,000	5.40%	15/3/2054	265,713	0.01%
Northern States Power Co.	200,000	5.65%	15/6/2054	199,658	0.01%
Northern Trust Corp.	478,000	3.95%	30/10/2025	468,462	0.02%
Northern Trust Corp.	360,000	4.00%	10/5/2027	351,457	0.01%
Northern Trust Corp.	115,000	3.65%	3/8/2028	109,930	0.00%
Northern Trust Corp.	375,000	3.15%	3/5/2029	346,384	0.01%
Northern Trust Corp.	490,000	1.95%	1/5/2030	416,169	0.02%
Northern Trust Corp.	110,000	3.38%	8/5/2032	103,910	0.00%
Northern Trust Corp.	445,000	6.13%	2/11/2032	466,712	0.02%
Northrop Grumman Corp.	454,000	3.20%	1/2/2027	433,168	0.02%
Northrop Grumman Corp.	617,000	3.25%	15/1/2028	581,020	0.02%
Northrop Grumman Corp.	150,000	4.60%	1/2/2029	147,245	0.01%
Northrop Grumman Corp.	235,000	4.40%	1/5/2030	226,954	0.01%
Northrop Grumman Corp.	295,000	4.70%	15/3/2033	284,752	0.01%
Northrop Grumman Corp.	350,000	4.90%	1/6/2034	340,431	0.01%
Northrop Grumman Corp.	140,000	5.15%	1/5/2040	133,894	0.00%
Northrop Grumman Corp.	122,000	5.05%	15/11/2040	115,998	0.00%
Northrop Grumman Corp.	310,000	4.75%	1/6/2043	277,837	0.01%
Northrop Grumman Corp.	205,000	3.85%	15/4/2045	160,252	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northrop Grumman Corp.	750,000	4.03%	15/10/2047	593,219	0.02%
Northrop Grumman Corp.	380,000	5.25%	1/5/2050	360,384	0.01%
Northrop Grumman Corp.	360,000	4.95%	15/3/2053	324,476	0.01%
Northrop Grumman Corp.	350,000	5.20%	1/6/2054	327,570	0.01%
Northwell Healthcare, Inc.	231,000	4.26%	1/11/2047	186,567	0.01%
Northwell Healthcare, Inc.	125,000	3.81%	1/11/2049	92,939	0.00%
Northwest Pipeline LLC	104,000	4.00%	1/4/2027	100,764	0.00%
NorthWestern Corp.	175,000	4.18%	15/11/2044	142,604	0.01%
Northwestern Memorial Healthcare Obligated Group	185,000	2.63%	15/7/2051	118,301	0.00%
Northwestern Mutual Global Funding	206,000	4.00%	1/7/2025	203,489	0.01%
Northwestern Mutual Global Funding	220,000	0.80%	14/1/2026	205,883	0.01%
Northwestern Mutual Global Funding	160,000	4.70%	6/4/2026	158,382	0.01%
Northwestern Mutual Global Funding	220,000	1.75%	11/1/2027	202,968	0.01%
Northwestern Mutual Global Funding	215,000	5.07%	25/3/2027	215,202	0.01%
Northwestern Mutual Global Funding	266,000	4.35%	15/9/2027	260,012	0.01%
Northwestern Mutual Global Funding	150,000	1.70%	1/6/2028	132,239	0.00%
Northwestern Mutual Global Funding	170,000	4.90%	12/6/2028	168,552	0.01%
Northwestern Mutual Global Funding	315,000	4.71%	10/1/2029	311,682	0.01%
Northwestern Mutual Global Funding	150,000	5.16%	28/5/2031	150,253	0.01%
Northwestern Mutual Life Insurance Co.	225,000	6.06%	30/3/2040	235,102	0.01%
Northwestern Mutual Life Insurance Co.	510,000	3.85%	30/9/2047	386,484	0.01%
Northwestern Mutual Life Insurance Co.	375,000	3.45%	30/3/2051	262,025	0.01%
Northwestern Mutual Life Insurance Co.	603,000	3.63%	30/9/2059	412,020	0.01%
Northwestern University	155,000	4.64%	1/12/2044	146,786	0.01%
Northwestern University	245,000	2.64%	1/12/2050	160,817	0.01%
Northwestern University	165,000	3.66%	1/12/2057	125,176	0.00%
NOV, Inc.	250,000	3.60%	1/12/2029	229,914	0.01%
NOV, Inc.	350,000	3.95%	1/12/2042	264,872	0.01%
Novant Health, Inc.	205,000	2.64%	1/11/2036	154,982	0.01%
Novant Health, Inc.	390,000	3.17%	1/11/2051	262,447	0.01%
Novant Health, Inc.	45,000	3.32%	1/11/2061	29,705	0.00%
NRG Energy, Inc.	425,000	2.00%	2/12/2025	401,997	0.01%
NRG Energy, Inc.	315,000	2.45%	2/12/2027	284,395	0.01%
NRG Energy, Inc.	195,000	4.45%	15/6/2029	183,997	0.01%
NRG Energy, Inc.	202,000	7.00%	15/3/2033	213,023	0.01%
NSTAR Electric Co.	200,000	3.20%	15/5/2027	190,434	0.01%
NSTAR Electric Co.	120,000	3.25%	15/5/2029	111,284	0.00%
NSTAR Electric Co.	145,000	3.95%	1/4/2030	136,946	0.00%
NSTAR Electric Co.	100,000	1.95%	15/8/2031	80,715	0.00%
NSTAR Electric Co.	125,000	5.40%	1/6/2034	125,117	0.00%
NSTAR Electric Co.	185,000	5.50%	15/3/2040	183,016	0.01%
NSTAR Electric Co.	145,000	4.40%	1/3/2044	122,816	0.00%
NSTAR Electric Co.	55,000	3.10%	1/6/2051	36,229	0.00%
NSTAR Electric Co.	235,000	4.55%	1/6/2052	197,535	0.01%
NSTAR Electric Co.	60,000	4.95%	15/9/2052	53,881	0.00%
Nucor Corp.	170,000	4.30%	23/5/2027	166,361	0.01%
Nucor Corp.	160,000	3.95%	1/5/2028	153,273	0.01%
Nucor Corp.	94,000	2.70%	1/6/2030	83,011	0.00%
Nucor Corp.	100,000	3.13%	1/4/2032	86,546	0.00%
Nucor Corp.	150,000	6.40%	1/12/2037	162,000	0.01%
Nucor Corp.	70,000	5.20%	1/8/2043	68,207	0.00%
Nucor Corp.	225,000	4.40%	1/5/2048	191,632	0.01%
Nucor Corp.	195,000	3.85%	1/4/2052	147,790	0.01%
Nucor Corp.	308,000	2.98%	15/12/2055	189,215	0.01%
Nuveen LLC	100,000	4.00%	1/11/2028	95,752	0.00%
Nuveen LLC	200,000	5.55%	15/1/2030	201,122	0.01%
Nuveen LLC	350,000	5.85%	15/4/2034	351,645	0.01%
NVIDIA Corp.	315,000	3.20%	16/9/2026	304,441	0.01%
NVIDIA Corp.	267,000	1.55%	15/6/2028	237,961	0.01%
NVIDIA Corp.	490,000	2.85%	1/4/2030	444,268	0.02%
NVIDIA Corp.	325,000	2.00%	15/6/2031	273,063	0.01%
NVIDIA Corp.	430,000	3.50%	1/4/2040	355,816	0.01%
NVIDIA Corp.	563,000	3.50%	1/4/2050	431,571	0.02%
NVIDIA Corp.	265,000	3.70%	1/4/2060	199,842	0.01%
NVR, Inc.	255,000	3.00%	15/5/2030	225,937	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	40,000	2.67%	1/10/2050	25,457	0.00%
NYU Langone Hospitals	175,000	5.75%	1/7/2043	183,140	0.01%
NYU Langone Hospitals	255,000	4.78%	1/7/2044	236,132	0.01%
NYU Langone Hospitals	285,000	4.37%	1/7/2047	248,395	0.01%
NYU Langone Hospitals	140,000	3.38%	1/7/2055	97,176	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oaktree Specialty Lending Corp.	100,000	2.70%	15/1/2027	90,729	0.00%
Oaktree Specialty Lending Corp.	75,000	7.10%	15/2/2029	75,884	0.00%
Oaktree Strategic Credit Fund	80,000	8.40%	14/11/2028	84,476	0.00%
Occidental Petroleum Corp.	375,000	5.88%	1/9/2025	375,408	0.01%
Occidental Petroleum Corp.	175,000	5.50%	1/12/2025	174,529	0.01%
Occidental Petroleum Corp.	250,000	5.55%	15/3/2026	249,575	0.01%
Occidental Petroleum Corp.	250,000	8.50%	15/7/2027	267,724	0.01%
Occidental Petroleum Corp.	100,000	6.38%	1/9/2028	103,162	0.00%
Occidental Petroleum Corp.	314,000	8.88%	15/7/2030	361,974	0.01%
Occidental Petroleum Corp.	460,000	6.63%	1/9/2030	482,239	0.02%
Occidental Petroleum Corp.	435,000	6.13%	1/1/2031	445,457	0.02%
Occidental Petroleum Corp.	285,000	7.50%	1/5/2031	313,848	0.01%
Occidental Petroleum Corp.	175,000	7.88%	15/9/2031	195,919	0.01%
Occidental Petroleum Corp.	430,000	6.45%	15/9/2036	448,627	0.02%
Occidental Petroleum Corp.	195,000	7.95%	15/6/2039	225,183	0.01%
Occidental Petroleum Corp.	160,000	6.20%	15/3/2040	159,790	0.01%
Occidental Petroleum Corp.	390,000	6.60%	15/3/2046	406,450	0.01%
Occidental Petroleum Corp.	230,000	4.40%	15/4/2046	180,399	0.01%
Occidental Petroleum Corp.	125,000	4.20%	15/3/2048	94,722	0.00%
Ochsner LSU Health System of North Louisiana	150,000	2.51%	15/5/2031	106,466	0.00%
OGE Energy Corp.	100,000	5.45%	15/5/2029	100,785	0.00%
Oglethorpe Power Corp.	100,000	5.95%	1/11/2039	99,243	0.00%
Oglethorpe Power Corp.	135,000	5.38%	1/11/2040	126,744	0.00%
Oglethorpe Power Corp.	215,000	4.50%	1/4/2047	174,730	0.01%
Oglethorpe Power Corp.	200,000	3.75%	1/8/2050	141,904	0.01%
Oglethorpe Power Corp.	115,000	5.25%	1/9/2050	103,260	0.00%
Oglethorpe Power Corp.	171,000	6.20%	1/12/2053	174,821	0.01%
Oglethorpe Power Corp.	200,000	5.80%	1/6/2054	195,902	0.01%
Ohio Edison Co.	50,000	5.50%	15/1/2033	49,642	0.00%
Ohio Edison Co.	100,000	6.88%	15/7/2036	111,418	0.00%
Ohio Power Co.	130,000	2.60%	1/4/2030	113,157	0.00%
Ohio Power Co.	300,000	1.63%	15/1/2031	239,423	0.01%
Ohio Power Co.	105,000	5.00%	1/6/2033	101,120	0.00%
Ohio Power Co.	150,000	5.65%	1/6/2034	150,591	0.01%
Ohio Power Co.	100,000	4.15%	1/4/2048	77,002	0.00%
Ohio Power Co.	88,000	4.00%	1/6/2049	66,462	0.00%
Ohio Power Co.	125,000	2.90%	1/10/2051	76,311	0.00%
OhioHealth Corp.	125,000	2.30%	15/11/2031	104,279	0.00%
OhioHealth Corp.	140,000	2.83%	15/11/2041	101,440	0.00%
OhioHealth Corp.	165,000	3.04%	15/11/2050	115,302	0.00%
Oklahoma Gas & Electric Co.	135,000	3.80%	15/8/2028	128,842	0.00%
Oklahoma Gas & Electric Co.	150,000	3.30%	15/3/2030	136,094	0.00%
Oklahoma Gas & Electric Co.	136,000	3.25%	1/4/2030	122,809	0.00%
Oklahoma Gas & Electric Co.	231,000	5.40%	15/1/2033	231,589	0.01%
Oklahoma Gas & Electric Co.	50,000	4.15%	1/4/2047	39,962	0.00%
Oklahoma Gas & Electric Co.	65,000	3.85%	15/8/2047	49,124	0.00%
Oklahoma Gas & Electric Co.	230,000	5.60%	1/4/2053	224,978	0.01%
Old Republic International Corp.	484,000	3.88%	26/8/2026	467,757	0.02%
Old Republic International Corp.	290,000	3.85%	11/6/2051	205,016	0.01%
Omega Healthcare Investors, Inc.	330,000	5.25%	15/1/2026	326,877	0.01%
Omega Healthcare Investors, Inc.	185,000	4.50%	1/4/2027	179,102	0.01%
Omega Healthcare Investors, Inc.	310,000	4.75%	15/1/2028	300,102	0.01%
Omega Healthcare Investors, Inc.	130,000	3.63%	1/10/2029	116,068	0.00%
Omega Healthcare Investors, Inc.	275,000	3.38%	1/2/2031	234,615	0.01%
Omega Healthcare Investors, Inc.	460,000	3.25%	15/4/2033	371,903	0.01%
Omnicom Group, Inc.	190,000	2.45%	30/4/2030	163,698	0.01%
Omnicom Group, Inc.	175,000	4.20%	1/6/2030	166,397	0.01%
Omnicom Group, Inc.	295,000	2.60%	1/8/2031	248,600	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	710,000	3.60%	15/4/2026	687,077	0.02%
Oncor Electric Delivery Co. LLC	240,000	0.55%	1/10/2025	226,094	0.01%
Oncor Electric Delivery Co. LLC	375,000	4.30%	15/5/2028	365,616	0.01%
Oncor Electric Delivery Co. LLC	232,000	3.70%	15/11/2028	220,484	0.01%
Oncor Electric Delivery Co. LLC	127,000	5.75%	15/3/2029	130,785	0.00%
Oncor Electric Delivery Co. LLC	348,000	2.75%	15/5/2030	307,250	0.01%
Oncor Electric Delivery Co. LLC	148,000	7.00%	1/5/2032	164,756	0.01%
Oncor Electric Delivery Co. LLC	175,000	4.15%	1/6/2032	162,847	0.01%
Oncor Electric Delivery Co. LLC	195,000	4.55%	15/9/2032	186,799	0.01%
Oncor Electric Delivery Co. LLC	80,000	7.25%	15/1/2033	90,630	0.00%
Oncor Electric Delivery Co. LLC	195,000	5.65%	15/11/2033	200,036	0.01%
Oncor Electric Delivery Co. LLC	100,000	7.50%	1/9/2038	119,217	0.00%
Oncor Electric Delivery Co. LLC	75,000	5.25%	30/9/2040	72,219	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oncor Electric Delivery Co. LLC	100,000	4.55%	1/12/2041	88,903	0.00%
Oncor Electric Delivery Co. LLC	135,000	5.30%	1/6/2042	130,313	0.00%
Oncor Electric Delivery Co. LLC	185,000	3.75%	1/4/2045	143,419	0.01%
Oncor Electric Delivery Co. LLC	130,000	3.80%	30/9/2047	99,129	0.00%
Oncor Electric Delivery Co. LLC	105,000	4.10%	15/11/2048	84,113	0.00%
Oncor Electric Delivery Co. LLC	161,000	3.80%	1/6/2049	122,168	0.00%
Oncor Electric Delivery Co. LLC	141,000	3.10%	15/9/2049	93,708	0.00%
Oncor Electric Delivery Co. LLC	160,000	3.70%	15/5/2050	118,074	0.00%
Oncor Electric Delivery Co. LLC	200,000	2.70%	15/11/2051	119,474	0.00%
Oncor Electric Delivery Co. LLC	130,000	4.60%	1/6/2052	110,522	0.00%
Oncor Electric Delivery Co. LLC	260,000	4.95%	15/9/2052	235,194	0.01%
Oncor Electric Delivery Co. LLC	155,000	5.35%	1/10/2052	148,181	0.01%
Oncor Electric Delivery Co. LLC	240,000	5.55%	15/6/2054	235,541	0.01%
ONE Gas, Inc.	90,000	5.10%	1/4/2029	90,296	0.00%
ONE Gas, Inc.	245,000	2.00%	15/5/2030	207,407	0.01%
ONE Gas, Inc.	145,000	4.25%	1/9/2032	138,976	0.01%
ONE Gas, Inc.	115,000	4.66%	1/2/2044	101,358	0.00%
ONE Gas, Inc.	69,000	4.50%	1/11/2048	57,835	0.00%
OneAmerica Financial Partners, Inc.	80,000	4.25%	15/10/2050	54,220	0.00%
ONEOK Partners LP	150,000	6.65%	1/10/2036	158,584	0.01%
ONEOK Partners LP	160,000	6.85%	15/10/2037	171,787	0.01%
ONEOK Partners LP	155,000	6.13%	1/2/2041	154,847	0.01%
ONEOK Partners LP	85,000	6.20%	15/9/2043	85,253	0.00%
ONEOK, Inc.	155,000	2.20%	15/9/2025	148,887	0.01%
ONEOK, Inc.	285,000	5.85%	15/1/2026	286,347	0.01%
ONEOK, Inc.	235,000	5.00%	1/3/2026	233,010	0.01%
ONEOK, Inc.	346,000	5.55%	1/11/2026	347,437	0.01%
ONEOK, Inc.	140,000	4.00%	13/7/2027	135,193	0.00%
ONEOK, Inc.	200,000	4.55%	15/7/2028	195,028	0.01%
ONEOK, Inc.	225,000	5.65%	1/11/2028	228,424	0.01%
ONEOK, Inc.	125,000	4.35%	15/3/2029	120,405	0.00%
ONEOK, Inc.	260,000	3.40%	1/9/2029	238,266	0.01%
ONEOK, Inc.	330,000	3.10%	15/3/2030	295,099	0.01%
ONEOK, Inc.	110,000	3.25%	1/6/2030	98,927	0.00%
ONEOK, Inc.	150,000	5.80%	1/11/2030	153,425	0.01%
ONEOK, Inc.	205,000	6.35%	15/1/2031	214,774	0.01%
ONEOK, Inc.	200,000	6.10%	15/11/2032	206,797	0.01%
ONEOK, Inc.	495,000	6.05%	1/9/2033	509,755	0.02%
ONEOK, Inc.	200,000	6.00%	15/6/2035	204,096	0.01%
ONEOK, Inc.	310,000	5.15%	15/10/2043	280,147	0.01%
ONEOK, Inc.	140,000	4.25%	15/9/2046	109,460	0.00%
ONEOK, Inc.	255,000	4.95%	13/7/2047	217,995	0.01%
ONEOK, Inc.	135,000	4.20%	3/10/2047	103,482	0.00%
ONEOK, Inc.	425,000	5.20%	15/7/2048	376,769	0.01%
ONEOK, Inc.	150,000	4.85%	1/2/2049	126,255	0.00%
ONEOK, Inc.	200,000	4.45%	1/9/2049	157,178	0.01%
ONEOK, Inc.	300,000	3.95%	1/3/2050	218,715	0.01%
ONEOK, Inc.	110,000	4.50%	15/3/2050	87,011	0.00%
ONEOK, Inc.	125,000	7.15%	15/1/2051	138,192	0.01%
ONEOK, Inc.	585,000	6.63%	1/9/2053	624,679	0.02%
Oracle Corp.	200,000	5.80%	10/11/2025	200,987	0.01%
Oracle Corp.	595,000	1.65%	25/3/2026	557,757	0.02%
Oracle Corp.	905,000	2.65%	15/7/2026	857,627	0.03%
Oracle Corp.	530,000	2.80%	1/4/2027	497,674	0.02%
Oracle Corp.	725,000	3.25%	15/11/2027	683,733	0.02%
Oracle Corp.	525,000	2.30%	25/3/2028	474,660	0.02%
Oracle Corp.	200,000	4.50%	6/5/2028	196,415	0.01%
Oracle Corp.	395,000	6.15%	9/11/2029	413,040	0.01%
Oracle Corp.	945,000	2.95%	1/4/2030	840,030	0.03%
Oracle Corp.	185,000	4.65%	6/5/2030	181,232	0.01%
Oracle Corp.	215,000	3.25%	15/5/2030	194,875	0.01%
Oracle Corp.	1,360,000	2.88%	25/3/2031	1,174,812	0.04%
Oracle Corp.	675,000	6.25%	9/11/2032	714,623	0.03%
Oracle Corp.	375,000	4.90%	6/2/2033	363,941	0.01%
Oracle Corp.	695,000	4.30%	8/7/2034	633,019	0.02%
Oracle Corp.	357,000	3.90%	15/5/2035	309,520	0.01%
Oracle Corp.	621,000	3.85%	15/7/2036	523,636	0.02%
Oracle Corp.	883,000	3.80%	15/11/2037	727,330	0.03%
Oracle Corp.	505,000	6.50%	15/4/2038	541,068	0.02%
Oracle Corp.	313,000	6.13%	8/7/2039	324,299	0.01%
Oracle Corp.	1,095,000	3.60%	1/4/2040	841,637	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	691,000	5.38%	15/7/2040	656,401	0.02%
Oracle Corp.	1,147,000	3.65%	25/3/2041	877,205	0.03%
Oracle Corp.	415,000	4.50%	8/7/2044	345,051	0.01%
Oracle Corp.	625,000	4.13%	15/5/2045	489,203	0.02%
Oracle Corp.	1,065,000	4.00%	15/7/2046	812,070	0.03%
Oracle Corp.	685,000	4.00%	15/11/2047	518,716	0.02%
Oracle Corp.	1,625,000	3.60%	1/4/2050	1,134,720	0.04%
Oracle Corp.	1,015,000	3.95%	25/3/2051	750,294	0.03%
Oracle Corp.	705,000	6.90%	9/11/2052	788,026	0.03%
Oracle Corp.	645,000	5.55%	6/2/2053	609,986	0.02%
Oracle Corp.	425,000	4.38%	15/5/2055	331,700	0.01%
Oracle Corp.	1,090,000	3.85%	1/4/2060	749,538	0.03%
Oracle Corp.	455,000	4.10%	25/3/2061	326,689	0.01%
O'Reilly Automotive, Inc.	155,000	3.55%	15/3/2026	150,210	0.01%
O'Reilly Automotive, Inc.	225,000	5.75%	20/11/2026	227,161	0.01%
O'Reilly Automotive, Inc.	190,000	3.60%	1/9/2027	181,040	0.01%
O'Reilly Automotive, Inc.	210,000	4.35%	1/6/2028	204,303	0.01%
O'Reilly Automotive, Inc.	186,000	3.90%	1/6/2029	175,882	0.01%
O'Reilly Automotive, Inc.	155,000	4.20%	1/4/2030	147,673	0.01%
O'Reilly Automotive, Inc.	150,000	1.75%	15/3/2031	120,993	0.00%
O'Reilly Automotive, Inc.	280,000	4.70%	15/6/2032	270,337	0.01%
Orlando Health Obligated Group	80,000	4.09%	1/10/2048	66,107	0.00%
Orlando Health Obligated Group	75,000	3.33%	1/10/2050	54,896	0.00%
Oshkosh Corp.	335,000	4.60%	15/5/2028	326,252	0.01%
Oshkosh Corp.	45,000	3.10%	1/3/2030	39,706	0.00%
Otis Worldwide Corp.	150,000	2.29%	5/4/2027	139,058	0.01%
Otis Worldwide Corp.	255,000	5.25%	16/8/2028	256,295	0.01%
Otis Worldwide Corp.	591,000	2.57%	15/2/2030	518,566	0.02%
Otis Worldwide Corp.	311,000	3.11%	15/2/2040	231,210	0.01%
Otis Worldwide Corp.	199,000	3.36%	15/2/2050	139,978	0.01%
Ovintiv, Inc.	335,000	5.38%	1/1/2026	333,391	0.01%
Ovintiv, Inc.	175,000	5.65%	15/5/2028	176,988	0.01%
Ovintiv, Inc.	100,000	8.13%	15/9/2030	112,902	0.00%
Ovintiv, Inc.	141,000	7.38%	1/11/2031	153,217	0.01%
Ovintiv, Inc.	117,000	7.20%	1/11/2031	126,046	0.00%
Ovintiv, Inc.	250,000	6.25%	15/7/2033	257,689	0.01%
Ovintiv, Inc.	195,000	6.50%	15/8/2034	203,932	0.01%
Ovintiv, Inc.	130,000	6.63%	15/8/2037	135,068	0.00%
Ovintiv, Inc.	185,000	6.50%	1/2/2038	189,923	0.01%
Ovintiv, Inc.	125,000	7.10%	15/7/2053	137,134	0.00%
Owens Corning	165,000	3.40%	15/8/2026	158,143	0.01%
Owens Corning	160,000	5.50%	15/6/2027	161,439	0.01%
Owens Corning	165,000	3.95%	15/8/2029	155,881	0.01%
Owens Corning	50,000	3.88%	1/6/2030	46,557	0.00%
Owens Corning	260,000	5.70%	15/6/2034	262,482	0.01%
Owens Corning	79,000	7.00%	1/12/2036	87,689	0.00%
Owens Corning	310,000	4.30%	15/7/2047	249,067	0.01%
Owens Corning	140,000	4.40%	30/1/2048	112,914	0.00%
Owens Corning	230,000	5.95%	15/6/2054	231,562	0.01%
PACCAR Financial Corp.	406,000	3.55%	11/8/2025	398,674	0.01%
PACCAR Financial Corp.	345,000	4.95%	3/10/2025	343,687	0.01%
PACCAR Financial Corp.	75,000	4.45%	30/3/2026	74,285	0.00%
PACCAR Financial Corp.	90,000	1.10%	11/5/2026	83,708	0.00%
PACCAR Financial Corp.	123,000	5.05%	10/8/2026	122,915	0.00%
PACCAR Financial Corp.	280,000	5.20%	9/11/2026	280,763	0.01%
PACCAR Financial Corp.	175,000	5.00%	13/5/2027	175,484	0.01%
PACCAR Financial Corp.	55,000	4.60%	10/1/2028	54,470	0.00%
PACCAR Financial Corp.	45,000	4.95%	10/8/2028	45,061	0.00%
PACCAR Financial Corp.	75,000	4.60%	31/1/2029	74,147	0.00%
PACCAR Financial Corp.	125,000	5.00%	22/3/2034	124,483	0.00%
Pacific Gas & Electric Co.	250,000	3.45%	1/7/2025	244,070	0.01%
Pacific Gas & Electric Co.	635,000	3.15%	1/1/2026	611,851	0.02%
Pacific Gas & Electric Co.	179,000	2.95%	1/3/2026	171,270	0.01%
Pacific Gas & Electric Co.	150,000	3.30%	15/3/2027	142,120	0.01%
Pacific Gas & Electric Co.	323,000	2.10%	1/8/2027	291,713	0.01%
Pacific Gas & Electric Co.	500,000	3.30%	1/12/2027	466,186	0.02%
Pacific Gas & Electric Co.	306,000	3.00%	15/6/2028	279,791	0.01%
Pacific Gas & Electric Co.	240,000	3.75%	1/7/2028	225,343	0.01%
Pacific Gas & Electric Co.	105,000	4.65%	1/8/2028	101,604	0.00%
Pacific Gas & Electric Co.	125,000	6.10%	15/1/2029	127,941	0.00%
Pacific Gas & Electric Co.	75,000	4.20%	1/3/2029	70,932	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Gas & Electric Co.	325,000	5.55%	15/5/2029	325,711	0.01%
Pacific Gas & Electric Co.	840,000	4.55%	1/7/2030	796,569	0.03%
Pacific Gas & Electric Co.	966,000	2.50%	1/2/2031	796,523	0.03%
Pacific Gas & Electric Co.	255,000	3.25%	1/6/2031	219,330	0.01%
Pacific Gas & Electric Co.	255,000	4.40%	1/3/2032	233,325	0.01%
Pacific Gas & Electric Co.	220,000	5.90%	15/6/2032	220,551	0.01%
Pacific Gas & Electric Co.	275,000	6.15%	15/1/2033	279,354	0.01%
Pacific Gas & Electric Co.	325,000	6.40%	15/6/2033	336,144	0.01%
Pacific Gas & Electric Co.	181,000	6.95%	15/3/2034	194,895	0.01%
Pacific Gas & Electric Co.	405,000	5.80%	15/5/2034	402,795	0.01%
Pacific Gas & Electric Co.	570,000	4.50%	1/7/2040	469,829	0.02%
Pacific Gas & Electric Co.	505,000	3.30%	1/8/2040	359,099	0.01%
Pacific Gas & Electric Co.	205,000	4.20%	1/6/2041	160,150	0.01%
Pacific Gas & Electric Co.	150,000	4.45%	15/4/2042	119,014	0.00%
Pacific Gas & Electric Co.	35,000	3.75%	15/8/2042	25,241	0.00%
Pacific Gas & Electric Co.	150,000	4.60%	15/6/2043	121,784	0.00%
Pacific Gas & Electric Co.	295,000	4.75%	15/2/2044	241,116	0.01%
Pacific Gas & Electric Co.	325,000	4.30%	15/3/2045	248,688	0.01%
Pacific Gas & Electric Co.	120,000	4.25%	15/3/2046	90,247	0.00%
Pacific Gas & Electric Co.	210,000	4.00%	1/12/2046	150,966	0.01%
Pacific Gas & Electric Co.	281,000	3.95%	1/12/2047	200,912	0.01%
Pacific Gas & Electric Co.	1,170,000	4.95%	1/7/2050	966,276	0.03%
Pacific Gas & Electric Co.	700,000	3.50%	1/8/2050	458,005	0.02%
Pacific Gas & Electric Co.	165,000	5.25%	1/3/2052	141,392	0.01%
Pacific Gas & Electric Co.	565,000	6.75%	15/1/2053	587,057	0.02%
Pacific Gas & Electric Co.	245,000	6.70%	1/4/2053	254,609	0.01%
Pacific Life Global Funding II	339,000	1.38%	14/4/2026	316,699	0.01%
Pacific Life Global Funding II	335,000	5.50%	28/8/2026	336,619	0.01%
Pacific Life Global Funding II	253,000	1.45%	20/1/2028	223,554	0.01%
Pacific Life Global Funding II	170,000	4.90%	4/4/2028	168,516	0.01%
Pacific Life Global Funding II	184,000	5.50%	18/7/2028	186,170	0.01%
Pacific Life Global Funding II	100,000	1.60%	21/9/2028	86,663	0.00%
Pacific Life Global Funding II	125,000	4.90%	11/1/2029	123,848	0.00%
Pacific Life Global Funding II	100,000	2.45%	11/1/2032	80,817	0.00%
Pacific Life Insurance Co.	110,000	9.25%	15/6/2039	145,453	0.01%
Pacific Life Insurance Co.	252,000	4.30%	24/10/2067	196,931	0.01%
Pacific LifeCorp	125,000	6.60%	15/9/2033	133,577	0.00%
Pacific LifeCorp	214,000	5.13%	30/1/2043	196,937	0.01%
Pacific LifeCorp	175,000	3.35%	15/9/2050	119,073	0.00%
Pacific LifeCorp	235,000	5.40%	15/9/2052	224,198	0.01%
PacifiCorp	175,000	5.10%	15/2/2029	174,760	0.01%
PacifiCorp	125,000	3.50%	15/6/2029	116,142	0.00%
PacifiCorp	75,000	2.70%	15/9/2030	65,058	0.00%
PacifiCorp	225,000	5.30%	15/2/2031	224,305	0.01%
PacifiCorp	80,000	7.70%	15/11/2031	91,245	0.00%
PacifiCorp	400,000	5.45%	15/2/2034	394,967	0.01%
PacifiCorp	185,000	5.25%	15/6/2035	179,090	0.01%
PacifiCorp	50,000	6.10%	1/8/2036	51,717	0.00%
PacifiCorp	200,000	5.75%	1/4/2037	198,382	0.01%
PacifiCorp	275,000	6.25%	15/10/2037	283,987	0.01%
PacifiCorp	75,000	6.35%	15/7/2038	78,148	0.00%
PacifiCorp	175,000	6.00%	15/1/2039	177,504	0.01%
PacifiCorp	70,000	4.10%	1/2/2042	55,071	0.00%
PacifiCorp	135,000	4.13%	15/1/2049	102,457	0.00%
PacifiCorp	155,000	4.15%	15/2/2050	118,351	0.00%
PacifiCorp	115,000	3.30%	15/3/2051	74,493	0.00%
PacifiCorp	425,000	2.90%	15/6/2052	250,932	0.01%
PacifiCorp	325,000	5.35%	1/12/2053	295,072	0.01%
PacifiCorp	225,000	5.50%	15/5/2054	209,395	0.01%
PacifiCorp	600,000	5.80%	15/1/2055	581,324	0.02%
Packaging Corp. of America	150,000	3.40%	15/12/2027	141,824	0.01%
Packaging Corp. of America	215,000	3.00%	15/12/2029	192,100	0.01%
Packaging Corp. of America	180,000	5.70%	1/12/2033	182,926	0.01%
Packaging Corp. of America	155,000	4.05%	15/12/2049	122,385	0.00%
Packaging Corp. of America	215,000	3.05%	1/10/2051	140,411	0.01%
Palomino Funding Trust I	130,000	7.23%	17/5/2028	136,460	0.00%
Paramount Global	172,000	2.90%	15/1/2027	158,755	0.01%
Paramount Global	110,000	3.38%	15/2/2028	98,383	0.00%
Paramount Global	325,000	3.70%	1/6/2028	293,280	0.01%
Paramount Global	170,000	4.20%	1/6/2029	151,697	0.01%
Paramount Global	215,000	7.88%	30/7/2030	220,529	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Paramount Global	450,000	4.95%	15/1/2031	395,743	0.01%
Paramount Global	348,000	4.20%	19/5/2032	284,453	0.01%
Paramount Global	169,000	5.50%	15/5/2033	145,401	0.01%
Paramount Global	305,000	6.88%	30/4/2036	285,372	0.01%
Paramount Global	180,000	5.90%	15/10/2040	146,087	0.01%
Paramount Global	85,000	4.85%	1/7/2042	61,741	0.00%
Paramount Global	425,000	4.38%	15/3/2043	281,876	0.01%
Paramount Global	425,000	5.85%	1/9/2043	333,831	0.01%
Paramount Global	190,000	5.25%	1/4/2044	137,909	0.00%
Paramount Global	250,000	4.90%	15/8/2044	173,418	0.01%
Paramount Global	235,000	4.60%	15/1/2045	158,947	0.01%
Paramount Global	310,000	4.95%	19/5/2050	216,687	0.01%
Parker-Hannifin Corp.	175,000	3.25%	1/3/2027	166,972	0.01%
Parker-Hannifin Corp.	540,000	4.25%	15/9/2027	526,332	0.02%
Parker-Hannifin Corp.	435,000	3.25%	14/6/2029	399,369	0.01%
Parker-Hannifin Corp.	335,000	4.50%	15/9/2029	326,421	0.01%
Parker-Hannifin Corp.	40,000	4.20%	21/11/2034	36,527	0.00%
Parker-Hannifin Corp.	60,000	6.25%	15/5/2038	64,230	0.00%
Parker-Hannifin Corp.	195,000	4.45%	21/11/2044	166,067	0.01%
Parker-Hannifin Corp.	140,000	4.10%	1/3/2047	111,723	0.00%
Parker-Hannifin Corp.	330,000	4.00%	14/6/2049	257,644	0.01%
PartnerRe Finance B LLC	235,000	3.70%	2/7/2029	219,397	0.01%
PartnerRe Finance B LLC	100,000	4.50%	1/10/2050	90,785	0.00%
Patterson-UTI Energy, Inc.	155,000	3.95%	1/2/2028	145,812	0.01%
Patterson-UTI Energy, Inc.	100,000	5.15%	15/11/2029	97,066	0.00%
Patterson-UTI Energy, Inc.	175,000	7.15%	1/10/2033	185,432	0.01%
PayPal Holdings, Inc.	480,000	2.65%	1/10/2026	454,285	0.02%
PayPal Holdings, Inc.	231,000	3.90%	1/6/2027	224,180	0.01%
PayPal Holdings, Inc.	345,000	2.85%	1/10/2029	311,205	0.01%
PayPal Holdings, Inc.	301,000	2.30%	1/6/2030	259,381	0.01%
PayPal Holdings, Inc.	1,040,000	4.40%	1/6/2032	990,437	0.04%
PayPal Holdings, Inc.	315,000	5.15%	1/6/2034	311,075	0.01%
PayPal Holdings, Inc.	400,000	3.25%	1/6/2050	270,747	0.01%
PayPal Holdings, Inc.	65,000	5.05%	1/6/2052	59,377	0.00%
PayPal Holdings, Inc.	160,000	5.50%	1/6/2054	155,054	0.01%
PayPal Holdings, Inc.	110,000	5.25%	1/6/2062	100,381	0.00%
PeaceHealth Obligated Group	125,000	4.79%	15/11/2048	109,769	0.00%
PeaceHealth Obligated Group	126,000	3.22%	15/11/2050	83,215	0.00%
PECO Energy Co.	100,000	3.15%	15/10/2025	97,422	0.00%
PECO Energy Co.	320,000	4.90%	15/6/2033	313,364	0.01%
PECO Energy Co.	100,000	5.95%	1/10/2036	105,003	0.00%
PECO Energy Co.	70,000	4.15%	1/10/2044	57,328	0.00%
PECO Energy Co.	125,000	3.70%	15/9/2047	94,587	0.00%
PECO Energy Co.	285,000	3.90%	1/3/2048	219,905	0.01%
PECO Energy Co.	195,000	3.00%	15/9/2049	128,075	0.00%
PECO Energy Co.	45,000	2.80%	15/6/2050	27,928	0.00%
PECO Energy Co.	105,000	3.05%	15/3/2051	68,139	0.00%
PECO Energy Co.	175,000	2.85%	15/9/2051	107,718	0.00%
PECO Energy Co.	95,000	4.60%	15/5/2052	81,266	0.00%
PECO Energy Co.	130,000	4.38%	15/8/2052	107,009	0.00%
Penn Mutual Life Insurance Co.	183,000	3.80%	29/4/2061	117,355	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	310,000	4.00%	15/7/2025	304,506	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	205,000	1.20%	15/11/2025	193,133	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	105,000	4.45%	29/1/2026	103,169	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	320,000	5.75%	24/5/2026	320,958	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	423,000	1.70%	15/6/2026	392,680	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	175,000	3.40%	15/11/2026	167,087	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	90,000	5.35%	12/1/2027	89,867	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	4.20%	1/4/2027	121,408	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	169,000	4.40%	1/7/2027	164,471	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	118,000	5.88%	15/11/2027	119,634	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	256,000	5.70%	1/2/2028	258,387	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	255,000	5.55%	1/5/2028	256,703	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	370,000	6.05%	1/8/2028	379,055	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	200,000	5.35%	30/3/2029	199,990	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	240,000	5.25%	1/7/2029	238,044	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	94,000	3.35%	1/11/2029	85,264	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	175,000	6.20%	15/6/2030	182,086	0.01%
Pentair Finance Sarl	195,000	4.50%	1/7/2029	188,783	0.01%
PepsiCo, Inc.	145,000	3.50%	17/7/2025	142,418	0.01%
PepsiCo, Inc.	230,000	5.25%	10/11/2025	230,723	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	255,000	4.55%	13/2/2026	253,313	0.01%
PepsiCo, Inc.	174,000	2.85%	24/2/2026	168,115	0.01%
PepsiCo, Inc.	341,000	2.38%	6/10/2026	322,274	0.01%
PepsiCo, Inc.	330,000	5.13%	10/11/2026	331,477	0.01%
PepsiCo, Inc.	157,000	2.63%	19/3/2027	147,944	0.01%
PepsiCo, Inc.	460,000	3.00%	15/10/2027	434,936	0.02%
PepsiCo, Inc.	275,000	3.60%	18/2/2028	264,405	0.01%
PepsiCo, Inc.	155,000	4.45%	15/5/2028	153,919	0.01%
PepsiCo, Inc.	390,000	7.00%	1/3/2029	425,998	0.02%
PepsiCo, Inc.	287,000	2.63%	29/7/2029	259,603	0.01%
PepsiCo, Inc.	400,000	2.75%	19/3/2030	358,219	0.01%
PepsiCo, Inc.	465,000	1.63%	1/5/2030	389,256	0.01%
PepsiCo, Inc.	431,000	1.40%	25/2/2031	346,267	0.01%
PepsiCo, Inc.	479,000	1.95%	21/10/2031	394,450	0.01%
PepsiCo, Inc.	390,000	3.90%	18/7/2032	364,097	0.01%
PepsiCo, Inc.	520,000	4.45%	15/2/2033	516,333	0.02%
PepsiCo, Inc.	175,000	5.50%	15/1/2040	177,654	0.01%
PepsiCo, Inc.	225,000	3.50%	19/3/2040	182,583	0.01%
PepsiCo, Inc.	130,000	4.88%	1/11/2040	124,732	0.00%
PepsiCo, Inc.	305,000	2.63%	21/10/2041	212,858	0.01%
PepsiCo, Inc.	159,000	4.00%	5/3/2042	135,684	0.00%
PepsiCo, Inc.	117,000	3.60%	13/8/2042	92,957	0.00%
PepsiCo, Inc.	80,000	4.25%	22/10/2044	69,173	0.00%
PepsiCo, Inc.	265,000	4.45%	14/4/2046	234,022	0.01%
PepsiCo, Inc.	320,000	3.45%	6/10/2046	240,848	0.01%
PepsiCo, Inc.	155,000	4.00%	2/5/2047	126,160	0.00%
PepsiCo, Inc.	215,000	3.38%	29/7/2049	155,550	0.01%
PepsiCo, Inc.	255,000	2.88%	15/10/2049	169,139	0.01%
PepsiCo, Inc.	320,000	3.63%	19/3/2050	243,212	0.01%
PepsiCo, Inc.	345,000	2.75%	21/10/2051	218,799	0.01%
PepsiCo, Inc.	145,000	4.20%	18/7/2052	120,898	0.00%
PepsiCo, Inc.	60,000	4.65%	15/2/2053	54,208	0.00%
PepsiCo, Inc.	155,000	3.88%	19/3/2060	120,705	0.00%
Pernod Ricard International Finance LLC	110,000	1.25%	1/4/2028	95,567	0.00%
Pernod Ricard International Finance LLC	430,000	1.63%	1/4/2031	342,336	0.01%
Pfizer Investment Enterprises Pte Ltd.	815,000	4.45%	19/5/2026	804,722	0.03%
Pfizer Investment Enterprises Pte Ltd.	1,340,000	4.45%	19/5/2028	1,316,620	0.05%
Pfizer Investment Enterprises Pte Ltd.	955,000	4.65%	19/5/2030	942,605	0.03%
Pfizer Investment Enterprises Pte Ltd.	1,475,000	4.75%	19/5/2033	1,437,078	0.05%
Pfizer Investment Enterprises Pte Ltd.	960,000	5.11%	19/5/2043	912,745	0.03%
Pfizer Investment Enterprises Pte Ltd.	2,050,000	5.30%	19/5/2053	1,978,581	0.07%
Pfizer Investment Enterprises Pte Ltd.	1,115,000	5.34%	19/5/2063	1,052,308	0.04%
Pfizer, Inc.	251,000	2.75%	3/6/2026	239,984	0.01%
Pfizer, Inc.	532,000	3.00%	15/12/2026	507,742	0.02%
Pfizer, Inc.	246,000	3.60%	15/9/2028	235,367	0.01%
Pfizer, Inc.	520,000	3.45%	15/3/2029	492,195	0.02%
Pfizer, Inc.	430,000	2.63%	1/4/2030	381,292	0.01%
Pfizer, Inc.	350,000	1.70%	28/5/2030	294,579	0.01%
Pfizer, Inc.	380,000	1.75%	18/8/2031	308,531	0.01%
Pfizer, Inc.	480,000	4.00%	15/12/2036	430,279	0.02%
Pfizer, Inc.	285,000	4.10%	15/9/2038	251,259	0.01%
Pfizer, Inc.	930,000	7.20%	15/3/2039	1,098,074	0.04%
Pfizer, Inc.	195,000	3.90%	15/3/2039	166,610	0.01%
Pfizer, Inc.	350,000	2.55%	28/5/2040	243,396	0.01%
Pfizer, Inc.	200,000	5.60%	15/9/2040	202,489	0.01%
Pfizer, Inc.	310,000	4.30%	15/6/2043	267,479	0.01%
Pfizer, Inc.	285,000	4.40%	15/5/2044	252,910	0.01%
Pfizer, Inc.	420,000	4.13%	15/12/2046	347,516	0.01%
Pfizer, Inc.	411,000	4.20%	15/9/2048	342,084	0.01%
Pfizer, Inc.	415,000	4.00%	15/3/2049	334,887	0.01%
Pfizer, Inc.	452,000	2.70%	28/5/2050	290,259	0.01%
PG&E Wildfire Recovery Funding LLC	61,129	3.59%	1/6/2030	58,397	0.00%
Pharmacia LLC	235,000	6.60%	1/12/2028	249,197	0.01%
Philip Morris International, Inc.	220,000	3.38%	11/8/2025	215,022	0.01%
Philip Morris International, Inc.	300,000	5.00%	17/11/2025	298,501	0.01%
Philip Morris International, Inc.	500,000	4.88%	13/2/2026	496,270	0.02%
Philip Morris International, Inc.	176,000	2.75%	25/2/2026	168,672	0.01%
Philip Morris International, Inc.	150,000	0.88%	1/5/2026	138,565	0.01%
Philip Morris International, Inc.	175,000	4.75%	12/2/2027	173,611	0.01%
Philip Morris International, Inc.	180,000	3.13%	17/8/2027	170,086	0.01%
Philip Morris International, Inc.	465,000	5.13%	17/11/2027	464,907	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philip Morris International, Inc.	465,000	4.88%	15/2/2028	461,145	0.02%
Philip Morris International, Inc.	160,000	3.13%	2/3/2028	149,256	0.01%
Philip Morris International, Inc.	150,000	5.25%	7/9/2028	151,155	0.01%
Philip Morris International, Inc.	340,000	4.88%	13/2/2029	336,167	0.01%
Philip Morris International, Inc.	300,000	3.38%	15/8/2029	277,303	0.01%
Philip Morris International, Inc.	410,000	5.63%	17/11/2029	418,696	0.02%
Philip Morris International, Inc.	665,000	5.13%	15/2/2030	662,620	0.02%
Philip Morris International, Inc.	355,000	2.10%	1/5/2030	300,957	0.01%
Philip Morris International, Inc.	100,000	5.50%	7/9/2030	101,362	0.00%
Philip Morris International, Inc.	337,000	1.75%	1/11/2030	274,645	0.01%
Philip Morris International, Inc.	610,000	5.13%	13/2/2031	602,193	0.02%
Philip Morris International, Inc.	565,000	5.75%	17/11/2032	577,060	0.02%
Philip Morris International, Inc.	725,000	5.38%	15/2/2033	720,113	0.03%
Philip Morris International, Inc.	450,000	5.63%	7/9/2033	454,119	0.02%
Philip Morris International, Inc.	605,000	5.25%	13/2/2034	593,590	0.02%
Philip Morris International, Inc.	473,000	6.38%	16/5/2038	508,500	0.02%
Philip Morris International, Inc.	369,000	4.38%	15/11/2041	310,771	0.01%
Philip Morris International, Inc.	195,000	4.50%	20/3/2042	166,703	0.01%
Philip Morris International, Inc.	375,000	3.88%	21/8/2042	292,546	0.01%
Philip Morris International, Inc.	370,000	4.13%	4/3/2043	297,332	0.01%
Philip Morris International, Inc.	288,000	4.88%	15/11/2043	254,357	0.01%
Philip Morris International, Inc.	380,000	4.25%	10/11/2044	307,458	0.01%
Phillips 66	420,000	1.30%	15/2/2026	393,254	0.01%
Phillips 66	314,000	3.90%	15/3/2028	300,893	0.01%
Phillips 66	425,000	2.15%	15/12/2030	355,311	0.01%
Phillips 66	330,000	4.65%	15/11/2034	306,664	0.01%
Phillips 66	510,000	5.88%	1/5/2042	513,487	0.02%
Phillips 66	545,000	4.88%	15/11/2044	482,397	0.02%
Phillips 66	375,000	3.30%	15/3/2052	245,453	0.01%
Phillips 66 Co.	200,000	3.55%	1/10/2026	193,022	0.01%
Phillips 66 Co.	285,000	4.95%	1/12/2027	284,216	0.01%
Phillips 66 Co.	208,000	3.75%	1/3/2028	198,386	0.01%
Phillips 66 Co.	200,000	3.15%	15/12/2029	181,143	0.01%
Phillips 66 Co.	415,000	5.30%	30/6/2033	410,715	0.01%
Phillips 66 Co.	120,000	4.68%	15/2/2045	102,077	0.00%
Phillips 66 Co.	160,000	4.90%	1/10/2046	140,851	0.01%
Phillips 66 Co.	185,000	5.65%	15/6/2054	177,766	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	130,000	2.63%	15/11/2031	106,030	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	25,000	5.75%	15/7/2034	24,684	0.00%
Piedmont Healthcare, Inc.	125,000	2.72%	1/1/2042	87,078	0.00%
Piedmont Healthcare, Inc.	285,000	2.86%	1/1/2052	181,670	0.01%
Piedmont Natural Gas Co., Inc.	120,000	3.50%	1/6/2029	110,827	0.00%
Piedmont Natural Gas Co., Inc.	75,000	2.50%	15/3/2031	62,965	0.00%
Piedmont Natural Gas Co., Inc.	70,000	5.40%	15/6/2033	69,861	0.00%
Piedmont Natural Gas Co., Inc.	50,000	4.65%	1/8/2043	43,273	0.00%
Piedmont Natural Gas Co., Inc.	60,000	3.64%	1/11/2046	43,156	0.00%
Piedmont Natural Gas Co., Inc.	175,000	3.35%	1/6/2050	114,713	0.00%
Piedmont Natural Gas Co., Inc.	130,000	5.05%	15/5/2052	113,615	0.00%
Piedmont Operating Partnership LP	225,000	9.25%	20/7/2028	239,940	0.01%
Piedmont Operating Partnership LP	135,000	6.88%	15/7/2029	133,360	0.00%
Piedmont Operating Partnership LP	75,000	3.15%	15/8/2030	59,651	0.00%
Piedmont Operating Partnership LP	50,000	2.75%	1/4/2032	36,692	0.00%
Pilgrim's Pride Corp.	315,000	4.25%	15/4/2031	286,593	0.01%
Pilgrim's Pride Corp.	490,000	3.50%	1/3/2032	414,594	0.02%
Pilgrim's Pride Corp.	325,000	6.25%	1/7/2033	330,058	0.01%
Pilgrim's Pride Corp.	225,000	6.88%	15/5/2034	238,999	0.01%
Pine Street Trust II	220,000	5.57%	15/2/2049	203,050	0.01%
Pine Street Trust III	270,000	6.22%	15/5/2054	269,528	0.01%
Pioneer Natural Resources Co.	340,000	1.13%	15/1/2026	319,053	0.01%
Pioneer Natural Resources Co.	435,000	5.10%	29/3/2026	434,210	0.02%
Pioneer Natural Resources Co.	460,000	1.90%	15/8/2030	385,322	0.01%
Pioneer Natural Resources Co.	500,000	2.15%	15/1/2031	419,949	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	315,000	4.65%	15/10/2025	310,671	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	100,000	4.50%	15/12/2026	97,834	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	564,000	3.55%	15/12/2029	515,155	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	235,000	3.80%	15/9/2030	214,759	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	220,000	5.70%	15/9/2034	217,932	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	175,000	6.65%	15/1/2037	183,772	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	295,000	5.15%	1/6/2042	261,421	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	200,000	4.30%	31/1/2043	157,692	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	180,000	4.70%	15/6/2044	148,303	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Plains All American Pipeline LP/PAA Finance Corp.	75,000	4.90%	15/2/2045	63,592	0.00%
PNC Bank NA	279,000	4.20%	1/11/2025	273,588	0.01%
PNC Bank NA	285,000	3.10%	25/10/2027	266,557	0.01%
PNC Bank NA	265,000	3.25%	22/1/2028	247,825	0.01%
PNC Bank NA	345,000	4.05%	26/7/2028	327,793	0.01%
PNC Bank NA	260,000	2.70%	22/10/2029	226,628	0.01%
PNC Financial Services Group, Inc.	290,000	5.81%	12/6/2026	290,302	0.01%
PNC Financial Services Group, Inc.	410,000	2.60%	23/7/2026	388,248	0.01%
PNC Financial Services Group, Inc.	135,000	1.15%	13/8/2026	123,943	0.00%
PNC Financial Services Group, Inc.	394,000	4.76%	26/1/2027	389,277	0.01%
PNC Financial Services Group, Inc.	372,000	3.15%	19/5/2027	353,168	0.01%
PNC Financial Services Group, Inc.	410,000	6.62%	20/10/2027	419,881	0.02%
PNC Financial Services Group, Inc.	375,000	5.30%	21/1/2028	374,436	0.01%
PNC Financial Services Group, Inc.	300,000	5.35%	2/12/2028	300,258	0.01%
PNC Financial Services Group, Inc.	707,000	3.45%	23/4/2029	655,580	0.02%
PNC Financial Services Group, Inc.	1,170,000	5.58%	12/6/2029	1,182,675	0.04%
PNC Financial Services Group, Inc.	624,000	2.55%	22/1/2030	547,049	0.02%
PNC Financial Services Group, Inc.	410,000	5.49%	14/5/2030	412,377	0.01%
PNC Financial Services Group, Inc.	230,000	2.31%	23/4/2032	190,308	0.01%
PNC Financial Services Group, Inc.	350,000	4.63%	6/6/2033	324,349	0.01%
PNC Financial Services Group, Inc.	455,000	6.04%	28/10/2033	469,002	0.02%
PNC Financial Services Group, Inc.	460,000	5.07%	24/1/2034	444,392	0.02%
PNC Financial Services Group, Inc.	550,000	5.94%	18/8/2034	563,528	0.02%
PNC Financial Services Group, Inc.	950,000	6.88%	20/10/2034	1,035,072	0.04%
PNC Financial Services Group, Inc.	475,000	5.68%	22/1/2035	477,438	0.02%
Polar Tankers, Inc.	173,232	5.95%	10/5/2037	177,127	0.01%
Polaris, Inc.	380,000	6.95%	15/3/2029	398,256	0.01%
Potomac Electric Power Co.	125,000	5.20%	15/3/2034	124,928	0.00%
Potomac Electric Power Co.	125,000	6.50%	15/11/2037	136,944	0.00%
Potomac Electric Power Co.	305,000	4.15%	15/3/2043	251,558	0.01%
Potomac Electric Power Co.	100,000	5.50%	15/3/2054	97,603	0.00%
PPG Industries, Inc.	175,000	1.20%	15/3/2026	163,004	0.01%
PPG Industries, Inc.	415,000	3.75%	15/3/2028	396,702	0.01%
PPG Industries, Inc.	75,000	2.80%	15/8/2029	67,537	0.00%
PPL Capital Funding, Inc.	213,000	3.10%	15/5/2026	204,357	0.01%
PPL Capital Funding, Inc.	125,000	4.13%	15/4/2030	117,760	0.00%
PPL Electric Utilities Corp.	220,000	5.00%	15/5/2033	216,759	0.01%
PPL Electric Utilities Corp.	280,000	4.85%	15/2/2034	272,326	0.01%
PPL Electric Utilities Corp.	94,000	6.25%	15/5/2039	100,712	0.00%
PPL Electric Utilities Corp.	85,000	4.75%	15/7/2043	76,981	0.00%
PPL Electric Utilities Corp.	25,000	4.13%	15/6/2044	20,661	0.00%
PPL Electric Utilities Corp.	100,000	4.15%	1/10/2045	82,363	0.00%
PPL Electric Utilities Corp.	135,000	3.95%	1/6/2047	106,989	0.00%
PPL Electric Utilities Corp.	105,000	4.15%	15/6/2048	84,757	0.00%
PPL Electric Utilities Corp.	105,000	3.00%	1/10/2049	69,580	0.00%
PPL Electric Utilities Corp.	250,000	5.25%	15/5/2053	238,321	0.01%
Precision Castparts Corp.	180,000	3.90%	15/1/2043	149,104	0.01%
Precision Castparts Corp.	163,000	4.38%	15/6/2045	143,608	0.01%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	47,507	0.00%
President & Fellows of Harvard College	175,000	6.50%	15/1/2039	201,586	0.01%
President & Fellows of Harvard College	100,000	4.88%	15/10/2040	97,395	0.00%
President & Fellows of Harvard College	175,000	3.15%	15/7/2046	128,949	0.00%
President & Fellows of Harvard College	130,000	2.52%	15/10/2050	82,048	0.00%
President & Fellows of Harvard College	150,000	3.75%	15/11/2052	120,655	0.00%
President & Fellows of Harvard College	225,000	3.30%	15/7/2056	161,458	0.01%
Pricoa Global Funding I	175,000	4.20%	28/8/2025	172,556	0.01%
Pricoa Global Funding I	140,000	0.80%	1/9/2025	132,653	0.00%
Pricoa Global Funding I	125,000	5.55%	28/8/2026	125,805	0.00%
Pricoa Global Funding I	275,000	1.20%	1/9/2026	252,205	0.01%
Pricoa Global Funding I	100,000	5.10%	30/5/2028	100,068	0.00%
Primerica, Inc.	395,000	2.80%	19/11/2031	330,410	0.01%
Principal Financial Group, Inc.	175,000	3.10%	15/11/2026	166,518	0.01%
Principal Financial Group, Inc.	170,000	3.70%	15/5/2029	158,594	0.01%
Principal Financial Group, Inc.	85,000	2.13%	15/6/2030	71,050	0.00%
Principal Financial Group, Inc.	95,000	5.38%	15/3/2033	94,870	0.00%
Principal Financial Group, Inc.	150,000	6.05%	15/10/2036	157,861	0.01%
Principal Financial Group, Inc.	100,000	4.63%	15/9/2042	88,672	0.00%
Principal Financial Group, Inc.	97,000	4.35%	15/5/2043	82,479	0.00%
Principal Financial Group, Inc.	220,000	4.30%	15/11/2046	182,330	0.01%
Principal Financial Group, Inc.	100,000	5.50%	15/3/2053	95,918	0.00%
Principal Life Global Funding II	230,000	0.88%	12/1/2026	214,833	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Principal Life Global Funding II	386,000	3.00%	18/4/2026	370,337	0.01%
Principal Life Global Funding II	205,000	5.00%	16/1/2027	204,169	0.01%
Principal Life Global Funding II	75,000	5.50%	28/6/2028	75,130	0.00%
Principal Life Global Funding II	400,000	5.10%	25/1/2029	397,610	0.01%
Principal Life Global Funding II	85,000	2.50%	16/9/2029	74,561	0.00%
Principal Life Global Funding II	155,000	1.63%	19/11/2030	123,237	0.00%
Procter & Gamble Co.	375,000	0.55%	29/10/2025	353,725	0.01%
Procter & Gamble Co.	285,000	4.10%	26/1/2026	281,398	0.01%
Procter & Gamble Co.	295,000	2.70%	2/2/2026	284,799	0.01%
Procter & Gamble Co.	250,000	1.00%	23/4/2026	233,457	0.01%
Procter & Gamble Co.	255,000	2.45%	3/11/2026	241,564	0.01%
Procter & Gamble Co.	335,000	1.90%	1/2/2027	311,899	0.01%
Procter & Gamble Co.	205,000	2.80%	25/3/2027	194,853	0.01%
Procter & Gamble Co.	345,000	2.85%	11/8/2027	326,007	0.01%
Procter & Gamble Co.	169,000	3.95%	26/1/2028	165,377	0.01%
Procter & Gamble Co.	200,000	4.35%	29/1/2029	198,243	0.01%
Procter & Gamble Co.	395,000	3.00%	25/3/2030	363,560	0.01%
Procter & Gamble Co.	500,000	1.20%	29/10/2030	407,123	0.01%
Procter & Gamble Co. <sup>1</sup>	275,000	1.95%	23/4/2031	233,864	0.01%
Procter & Gamble Co.	130,000	2.30%	1/2/2032	111,766	0.00%
Procter & Gamble Co.	280,000	4.05%	26/1/2033	268,509	0.01%
Procter & Gamble Co.	200,000	4.55%	29/1/2034	196,243	0.01%
Procter & Gamble Co.	125,000	5.80%	15/8/2034	135,603	0.00%
Procter & Gamble Co.	375,000	5.55%	5/3/2037	396,638	0.01%
Procter & Gamble Co.	113,000	3.55%	25/3/2040	94,404	0.00%
Procter & Gamble Co.	218,000	3.50%	25/10/2047	171,191	0.01%
Procter & Gamble Co.	119,000	3.60%	25/3/2050	94,040	0.00%
Progress Energy, Inc.	135,000	7.00%	30/10/2031	146,319	0.01%
Progress Energy, Inc.	190,000	6.00%	1/12/2039	190,886	0.01%
Progressive Corp.	255,000	2.45%	15/1/2027	239,175	0.01%
Progressive Corp.	155,000	2.50%	15/3/2027	145,140	0.01%
Progressive Corp.	355,000	4.00%	1/3/2029	339,925	0.01%
Progressive Corp.	245,000	6.63%	1/3/2029	262,070	0.01%
Progressive Corp.	257,000	3.20%	26/3/2030	234,212	0.01%
Progressive Corp.	100,000	3.00%	15/3/2032	86,776	0.00%
Progressive Corp.	165,000	6.25%	1/12/2032	176,536	0.01%
Progressive Corp.	140,000	4.35%	25/4/2044	120,262	0.00%
Progressive Corp.	75,000	3.70%	26/1/2045	58,351	0.00%
Progressive Corp.	325,000	4.13%	15/4/2047	266,221	0.01%
Progressive Corp.	235,000	4.20%	15/3/2048	192,896	0.01%
Progressive Corp.	100,000	3.95%	26/3/2050	78,605	0.00%
Progressive Corp.	125,000	3.70%	15/3/2052	93,274	0.00%
Prologis LP	130,000	3.25%	30/6/2026	125,316	0.00%
Prologis LP	130,000	3.25%	1/10/2026	124,602	0.00%
Prologis LP	100,000	2.13%	15/4/2027	92,351	0.00%
Prologis LP	150,000	3.38%	15/12/2027	142,242	0.01%
Prologis LP	198,000	4.88%	15/6/2028	197,145	0.01%
Prologis LP	225,000	4.00%	15/9/2028	216,561	0.01%
Prologis LP	95,000	3.88%	15/9/2028	90,946	0.00%
Prologis LP	50,000	4.38%	1/2/2029	48,705	0.00%
Prologis LP	145,000	2.88%	15/11/2029	130,237	0.00%
Prologis LP	369,000	2.25%	15/4/2030	317,535	0.01%
Prologis LP	235,000	1.75%	1/7/2030	194,397	0.01%
Prologis LP	265,000	1.25%	15/10/2030	211,478	0.01%
Prologis LP	200,000	1.75%	1/2/2031	162,331	0.01%
Prologis LP	225,000	2.25%	15/1/2032	184,052	0.01%
Prologis LP	325,000	4.63%	15/1/2033	311,054	0.01%
Prologis LP	280,000	4.75%	15/6/2033	269,810	0.01%
Prologis LP	215,000	5.13%	15/1/2034	212,154	0.01%
Prologis LP	325,000	5.00%	15/3/2034	318,067	0.01%
Prologis LP	294,000	3.05%	1/3/2050	192,818	0.01%
Prologis LP	290,000	3.00%	15/4/2050	187,909	0.01%
Prologis LP	245,000	2.13%	15/10/2050	130,121	0.00%
Prologis LP	340,000	5.25%	15/6/2053	321,152	0.01%
Prologis LP	185,000	5.25%	15/3/2054	175,036	0.01%
Prologis Targeted US Logistics Fund LP	200,000	5.50%	1/4/2034	200,344	0.01%
Prospect Capital Corp.	274,000	3.71%	22/1/2026	261,363	0.01%
Prospect Capital Corp.	145,000	3.36%	15/11/2026	133,266	0.00%
Prospect Capital Corp.	160,000	3.44%	15/10/2028	136,597	0.00%
Protective Life Corp.	135,000	4.30%	30/9/2028	130,067	0.00%
Protective Life Corp.	150,000	3.40%	15/1/2030	134,007	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Protective Life Global Funding	175,000	1.17%	15/7/2025	167,435	0.01%
Protective Life Global Funding	483,000	5.37%	6/1/2026	482,846	0.02%
Protective Life Global Funding	280,000	1.62%	15/4/2026	262,075	0.01%
Protective Life Global Funding	200,000	1.30%	20/9/2026	182,973	0.01%
Protective Life Global Funding	50,000	4.99%	12/1/2027	49,837	0.00%
Protective Life Global Funding	130,000	4.71%	6/7/2027	128,401	0.00%
Protective Life Global Funding	150,000	1.90%	6/7/2028	133,546	0.00%
Protective Life Global Funding	150,000	5.47%	8/12/2028	151,602	0.01%
Protective Life Global Funding	150,000	5.22%	12/6/2029	149,785	0.01%
Protective Life Global Funding	200,000	1.74%	21/9/2030	163,416	0.01%
Providence St Joseph Health Obligated Group	75,000	2.75%	1/10/2026	70,598	0.00%
Providence St Joseph Health Obligated Group	100,000	2.53%	1/10/2029	87,687	0.00%
Providence St Joseph Health Obligated Group	110,000	3.74%	1/10/2047	84,155	0.00%
Providence St Joseph Health Obligated Group	300,000	3.93%	1/10/2048	232,723	0.01%
Providence St Joseph Health Obligated Group	300,000	2.70%	1/10/2051	177,417	0.01%
Prudential Financial, Inc.	170,000	1.50%	10/3/2026	159,885	0.01%
Prudential Financial, Inc.	72,000	3.88%	27/3/2028	69,089	0.00%
Prudential Financial, Inc.	125,000	2.10%	10/3/2030	106,982	0.00%
Prudential Financial, Inc.	155,000	5.75%	15/7/2033	161,645	0.01%
Prudential Financial, Inc.	275,000	5.70%	14/12/2036	281,400	0.01%
Prudential Financial, Inc.	25,000	6.63%	1/12/2037	27,816	0.00%
Prudential Financial, Inc.	150,000	3.00%	10/3/2040	110,905	0.00%
Prudential Financial, Inc.	75,000	6.63%	21/6/2040	82,461	0.00%
Prudential Financial, Inc.	400,000	4.60%	15/5/2044	348,989	0.01%
Prudential Financial, Inc.	254,000	5.38%	15/5/2045	251,404	0.01%
Prudential Financial, Inc.	171,000	4.50%	15/9/2047	161,524	0.01%
Prudential Financial, Inc.	315,000	3.91%	7/12/2047	242,210	0.01%
Prudential Financial, Inc.	108,000	4.42%	27/3/2048	89,733	0.00%
Prudential Financial, Inc.	203,000	5.70%	15/9/2048	198,972	0.01%
Prudential Financial, Inc.	525,000	3.94%	7/12/2049	398,232	0.01%
Prudential Financial, Inc.	230,000	4.35%	25/2/2050	187,312	0.01%
Prudential Financial, Inc.	375,000	3.70%	1/10/2050	326,183	0.01%
Prudential Financial, Inc.	540,000	3.70%	13/3/2051	391,136	0.01%
Prudential Financial, Inc.	245,000	5.13%	1/3/2052	227,385	0.01%
Prudential Financial, Inc.	435,000	6.00%	1/9/2052	428,971	0.02%
Prudential Financial, Inc.	120,000	6.75%	1/3/2053	122,984	0.00%
Prudential Financial, Inc.	350,000	6.50%	15/3/2054	353,920	0.01%
Prudential Insurance Co. of America	376,000	8.30%	1/7/2025	384,334	0.01%
Public Service Co. of Colorado	100,000	3.70%	15/6/2028	94,900	0.00%
Public Service Co. of Colorado	195,000	1.90%	15/1/2031	158,410	0.01%
Public Service Co. of Colorado	375,000	1.88%	15/6/2031	300,144	0.01%
Public Service Co. of Colorado	80,000	4.10%	1/6/2032	73,570	0.00%
Public Service Co. of Colorado	200,000	5.35%	15/5/2034	198,207	0.01%
Public Service Co. of Colorado	242,000	6.25%	1/9/2037	252,974	0.01%
Public Service Co. of Colorado	50,000	6.50%	1/8/2038	54,002	0.00%
Public Service Co. of Colorado	140,000	3.60%	15/9/2042	104,857	0.00%
Public Service Co. of Colorado	125,000	4.30%	15/3/2044	101,631	0.00%
Public Service Co. of Colorado	115,000	3.80%	15/6/2047	83,842	0.00%
Public Service Co. of Colorado	105,000	4.10%	15/6/2048	80,249	0.00%
Public Service Co. of Colorado	130,000	4.05%	15/9/2049	98,804	0.00%
Public Service Co. of Colorado	205,000	3.20%	1/3/2050	134,689	0.00%
Public Service Co. of Colorado	175,000	2.70%	15/1/2051	103,092	0.00%
Public Service Co. of Colorado	75,000	4.50%	1/6/2052	60,831	0.00%
Public Service Co. of Colorado	190,000	5.25%	1/4/2053	173,872	0.01%
Public Service Co. of Colorado	275,000	5.75%	15/5/2054	271,837	0.01%
Public Service Co. of New Hampshire	50,000	2.20%	15/6/2031	41,468	0.00%
Public Service Co. of New Hampshire	155,000	5.35%	1/10/2033	155,863	0.01%
Public Service Co. of New Hampshire	105,000	3.60%	1/7/2049	77,103	0.00%
Public Service Co. of New Hampshire	105,000	5.15%	15/1/2053	98,004	0.00%
Public Service Co. of Oklahoma	100,000	2.20%	15/8/2031	80,803	0.00%
Public Service Co. of Oklahoma	126,000	5.25%	15/1/2033	123,265	0.00%
Public Service Co. of Oklahoma	80,000	3.15%	15/8/2051	51,421	0.00%
Public Service Electric & Gas Co.	125,000	2.25%	15/9/2026	117,442	0.00%
Public Service Electric & Gas Co.	180,000	3.00%	15/5/2027	170,618	0.01%
Public Service Electric & Gas Co.	100,000	3.70%	1/5/2028	95,517	0.00%
Public Service Electric & Gas Co.	85,000	3.65%	1/9/2028	80,983	0.00%
Public Service Electric & Gas Co.	150,000	3.20%	15/5/2029	138,681	0.01%
Public Service Electric & Gas Co.	185,000	2.45%	15/1/2030	161,498	0.01%
Public Service Electric & Gas Co.	200,000	1.90%	15/8/2031	161,668	0.01%
Public Service Electric & Gas Co.	221,000	3.10%	15/3/2032	192,325	0.01%
Public Service Electric & Gas Co.	130,000	4.90%	15/12/2032	127,916	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Electric & Gas Co.	150,000	4.65%	15/3/2033	144,503	0.01%
Public Service Electric & Gas Co.	175,000	5.20%	1/8/2033	175,130	0.01%
Public Service Electric & Gas Co.	200,000	5.20%	1/3/2034	200,149	0.01%
Public Service Electric & Gas Co.	55,000	5.50%	1/3/2040	54,961	0.00%
Public Service Electric & Gas Co.	100,000	3.95%	1/5/2042	81,552	0.00%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	78,259	0.00%
Public Service Electric & Gas Co.	82,000	3.80%	1/1/2043	66,097	0.00%
Public Service Electric & Gas Co.	145,000	3.80%	1/3/2046	113,215	0.00%
Public Service Electric & Gas Co.	205,000	3.60%	1/12/2047	152,362	0.01%
Public Service Electric & Gas Co.	100,000	4.05%	1/5/2048	80,353	0.00%
Public Service Electric & Gas Co.	180,000	3.85%	1/5/2049	139,335	0.01%
Public Service Electric & Gas Co.	120,000	3.20%	1/8/2049	82,650	0.00%
Public Service Electric & Gas Co.	150,000	3.15%	1/1/2050	102,301	0.00%
Public Service Electric & Gas Co.	100,000	2.70%	1/5/2050	62,425	0.00%
Public Service Electric & Gas Co.	217,000	2.05%	1/8/2050	116,980	0.00%
Public Service Electric & Gas Co.	110,000	3.00%	1/3/2051	71,767	0.00%
Public Service Electric & Gas Co.	125,000	5.13%	15/3/2053	118,248	0.00%
Public Service Electric & Gas Co.	155,000	5.45%	1/8/2053	152,704	0.01%
Public Service Electric & Gas Co.	200,000	5.45%	1/3/2054	197,397	0.01%
Public Service Enterprise Group, Inc.	340,000	0.80%	15/8/2025	322,865	0.01%
Public Service Enterprise Group, Inc.	265,000	5.85%	15/11/2027	269,473	0.01%
Public Service Enterprise Group, Inc.	200,000	5.88%	15/10/2028	204,573	0.01%
Public Service Enterprise Group, Inc.	250,000	5.20%	1/4/2029	249,372	0.01%
Public Service Enterprise Group, Inc.	85,000	1.60%	15/8/2030	68,836	0.00%
Public Service Enterprise Group, Inc.	375,000	2.45%	15/11/2031	308,702	0.01%
Public Service Enterprise Group, Inc.	125,000	6.13%	15/10/2033	129,801	0.00%
Public Service Enterprise Group, Inc.	150,000	5.45%	1/4/2034	148,770	0.01%
Public Storage Operating Co.	105,000	0.88%	15/2/2026	97,957	0.00%
Public Storage Operating Co.	355,000	1.50%	9/11/2026	326,718	0.01%
Public Storage Operating Co.	100,000	3.09%	15/9/2027	94,233	0.00%
Public Storage Operating Co.	205,000	1.85%	1/5/2028	182,340	0.01%
Public Storage Operating Co.	200,000	1.95%	9/11/2028	176,182	0.01%
Public Storage Operating Co.	190,000	5.13%	15/1/2029	191,718	0.01%
Public Storage Operating Co.	196,000	3.39%	1/5/2029	182,990	0.01%
Public Storage Operating Co.	179,000	2.30%	1/5/2031	150,545	0.01%
Public Storage Operating Co.	221,000	2.25%	9/11/2031	182,657	0.01%
Public Storage Operating Co.	190,000	5.10%	1/8/2033	188,473	0.01%
Public Storage Operating Co.	240,000	5.35%	1/8/2053	231,435	0.01%
Puget Energy, Inc.	165,000	2.38%	15/6/2028	147,196	0.01%
Puget Energy, Inc.	144,000	4.10%	15/6/2030	132,222	0.00%
Puget Energy, Inc.	75,000	4.22%	15/3/2032	67,226	0.00%
Puget Sound Energy, Inc.	150,000	5.33%	15/6/2034	149,475	0.01%
Puget Sound Energy, Inc.	172,000	6.27%	15/3/2037	183,086	0.01%
Puget Sound Energy, Inc.	50,000	5.76%	1/10/2039	50,298	0.00%
Puget Sound Energy, Inc.	75,000	5.80%	15/3/2040	74,938	0.00%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	73,550	0.00%
Puget Sound Energy, Inc.	190,000	4.30%	20/5/2045	155,317	0.01%
Puget Sound Energy, Inc.	200,000	4.22%	15/6/2048	158,470	0.01%
Puget Sound Energy, Inc.	174,000	3.25%	15/9/2049	114,588	0.00%
Puget Sound Energy, Inc.	75,000	2.89%	15/9/2051	46,219	0.00%
Puget Sound Energy, Inc.	125,000	5.45%	1/6/2053	120,104	0.00%
Puget Sound Energy, Inc.	150,000	5.69%	15/6/2054	148,552	0.01%
PulteGroup, Inc.	117,000	5.00%	15/1/2027	116,119	0.00%
PulteGroup, Inc.	80,000	7.88%	15/6/2032	91,550	0.00%
PulteGroup, Inc.	70,000	6.38%	15/5/2033	73,556	0.00%
PulteGroup, Inc.	100,000	6.00%	15/2/2035	102,775	0.00%
PVH Corp.	403,000	4.63%	10/7/2025	398,461	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	212,308	0.01%
Qorvo, Inc.	175,000	3.38%	1/4/2031	149,928	0.01%
QUALCOMM, Inc.	587,000	3.25%	20/5/2027	560,660	0.02%
QUALCOMM, Inc.	329,000	1.30%	20/5/2028	288,297	0.01%
QUALCOMM, Inc.	325,000	2.15%	20/5/2030	281,291	0.01%
QUALCOMM, Inc.	696,000	1.65%	20/5/2032	548,388	0.02%
QUALCOMM, Inc.	250,000	4.25%	20/5/2032	238,943	0.01%
QUALCOMM, Inc.	395,000	4.65%	20/5/2035	384,167	0.01%
QUALCOMM, Inc.	535,000	4.80%	20/5/2045	494,467	0.02%
QUALCOMM, Inc.	390,000	4.30%	20/5/2047	332,546	0.01%
QUALCOMM, Inc.	500,000	3.25%	20/5/2050	353,028	0.01%
QUALCOMM, Inc.	200,000	4.50%	20/5/2052	172,615	0.01%
QUALCOMM, Inc.	375,000	6.00%	20/5/2053	403,180	0.01%
Quanta Services, Inc.	285,000	2.90%	1/10/2030	250,960	0.01%

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Quanta Services, Inc.	215,000	2.35%	15/1/2032	174,836	0.01%
Quanta Services, Inc.	150,000	3.05%	1/10/2041	105,494	0.00%
Queen's Health Systems	65,000	4.81%	1/7/2052	60,624	0.00%
Quest Diagnostics, Inc.	225,000	3.45%	1/6/2026	217,428	0.01%
Quest Diagnostics, Inc.	225,000	4.20%	30/6/2029	216,612	0.01%
Quest Diagnostics, Inc.	250,000	2.95%	30/6/2030	221,656	0.01%
Quest Diagnostics, Inc.	135,000	2.80%	30/6/2031	115,503	0.00%
Quest Diagnostics, Inc.	425,000	6.40%	30/11/2033	454,939	0.02%
Quest Diagnostics, Inc.	85,000	4.70%	30/3/2045	75,659	0.00%
Radian Group, Inc.	275,000	4.88%	15/3/2027	268,820	0.01%
Radian Group, Inc.	225,000	6.20%	15/5/2029	227,257	0.01%
Rady Children's Hospital-San Diego	25,000	3.15%	15/8/2051	17,464	0.00%
Ralph Lauren Corp.	225,000	3.75%	15/9/2025	220,463	0.01%
Ralph Lauren Corp.	250,000	2.95%	15/6/2030	223,173	0.01%
Raymond James Financial, Inc.	105,000	4.65%	1/4/2030	102,541	0.00%
Raymond James Financial, Inc.	305,000	4.95%	15/7/2046	274,309	0.01%
Raymond James Financial, Inc.	319,000	3.75%	1/4/2051	234,781	0.01%
Rayonier LP	175,000	2.75%	17/5/2031	146,140	0.01%
Realty Income Corp.	260,000	4.63%	1/11/2025	256,942	0.01%
Realty Income Corp.	159,000	4.88%	1/6/2026	157,519	0.01%
Realty Income Corp.	55,000	4.45%	15/9/2026	53,799	0.00%
Realty Income Corp.	150,000	4.13%	15/10/2026	146,243	0.01%
Realty Income Corp.	190,000	3.00%	15/1/2027	179,972	0.01%
Realty Income Corp.	90,000	3.20%	15/1/2027	85,181	0.00%
Realty Income Corp.	230,000	3.95%	15/8/2027	221,701	0.01%
Realty Income Corp.	205,000	3.40%	15/1/2028	193,314	0.01%
Realty Income Corp.	125,000	3.65%	15/1/2028	118,903	0.00%
Realty Income Corp.	100,000	2.10%	15/3/2028	89,596	0.00%
Realty Income Corp.	235,000	2.20%	15/6/2028	210,117	0.01%
Realty Income Corp.	190,000	4.70%	15/12/2028	186,475	0.01%
Realty Income Corp.	298,000	4.75%	15/2/2029	292,736	0.01%
Realty Income Corp.	80,000	3.25%	15/6/2029	73,510	0.00%
Realty Income Corp.	160,000	4.00%	15/7/2029	151,392	0.01%
Realty Income Corp.	160,000	3.10%	15/12/2029	143,826	0.01%
Realty Income Corp.	140,000	3.40%	15/1/2030	127,511	0.00%
Realty Income Corp.	210,000	4.85%	15/3/2030	205,845	0.01%
Realty Income Corp.	338,000	3.25%	15/1/2031	298,732	0.01%
Realty Income Corp.	100,000	3.20%	15/2/2031	87,676	0.00%
Realty Income Corp.	150,000	2.70%	15/2/2032	124,716	0.00%
Realty Income Corp.	220,000	5.63%	13/10/2032	222,855	0.01%
Realty Income Corp.	350,000	2.85%	15/12/2032	288,602	0.01%
Realty Income Corp.	115,000	1.80%	15/3/2033	86,508	0.00%
Realty Income Corp.	200,000	4.90%	15/7/2033	191,144	0.01%
Realty Income Corp.	230,000	5.13%	15/2/2034	223,199	0.01%
Realty Income Corp.	180,000	4.65%	15/3/2047	155,093	0.01%
Regal Rexnord Corp.	560,000	6.05%	15/2/2026	562,467	0.02%
Regal Rexnord Corp.	345,000	6.05%	15/4/2028	349,116	0.01%
Regal Rexnord Corp.	433,000	6.30%	15/2/2030	442,068	0.02%
Regal Rexnord Corp.	360,000	6.40%	15/4/2033	369,529	0.01%
Regency Centers LP	140,000	3.60%	1/2/2027	134,317	0.00%
Regency Centers LP	103,000	4.13%	15/3/2028	99,151	0.00%
Regency Centers LP	150,000	2.95%	15/9/2029	134,620	0.00%
Regency Centers LP	100,000	3.70%	15/6/2030	92,023	0.00%
Regency Centers LP	245,000	5.25%	15/1/2034	238,624	0.01%
Regency Centers LP	100,000	4.40%	1/2/2047	80,754	0.00%
Regency Centers LP	115,000	4.65%	15/3/2049	95,169	0.00%
Regeneron Pharmaceuticals, Inc.	445,000	1.75%	15/9/2030	366,251	0.01%
Regeneron Pharmaceuticals, Inc.	325,000	2.80%	15/9/2050	199,216	0.01%
Regions Bank/Birmingham AL	75,000	6.45%	26/6/2037	76,437	0.00%
Regions Financial Corp.	275,000	1.80%	12/8/2028	237,504	0.01%
Regions Financial Corp.	330,000	5.72%	6/6/2030	329,719	0.01%
Regions Financial Corp.	105,000	7.38%	10/12/2037	113,353	0.00%
Reinsurance Group of America, Inc.	230,000	3.95%	15/9/2026	223,214	0.01%
Reinsurance Group of America, Inc.	236,000	3.90%	15/5/2029	221,425	0.01%
Reinsurance Group of America, Inc.	255,000	3.15%	15/6/2030	226,806	0.01%
Reinsurance Group of America, Inc.	135,000	6.00%	15/9/2033	137,466	0.00%
Reinsurance Group of America, Inc.	200,000	5.75%	15/9/2034	199,301	0.01%
Reliance Standard Life Global Funding II	80,000	5.24%	2/2/2026	79,156	0.00%
Reliance Standard Life Global Funding II	625,000	1.51%	28/9/2026	565,638	0.02%
Reliance Standard Life Global Funding II	195,000	2.75%	21/1/2027	180,858	0.01%
Reliance, Inc.	248,000	1.30%	15/8/2025	236,024	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Reliance, Inc.	235,000	2.15%	15/8/2030	196,561	0.01%
RenaissanceRe Finance, Inc.	75,000	3.45%	1/7/2027	71,127	0.00%
RenaissanceRe Holdings Ltd.	60,000	3.60%	15/4/2029	55,393	0.00%
RenaissanceRe Holdings Ltd.	330,000	5.75%	5/6/2033	330,319	0.01%
Republic Services, Inc.	107,000	2.90%	1/7/2026	102,285	0.00%
Republic Services, Inc.	125,000	3.38%	15/11/2027	118,585	0.00%
Republic Services, Inc.	350,000	3.95%	15/5/2028	336,437	0.01%
Republic Services, Inc.	100,000	4.88%	1/4/2029	99,186	0.00%
Republic Services, Inc.	130,000	5.00%	15/11/2029	129,501	0.00%
Republic Services, Inc.	365,000	2.30%	1/3/2030	315,340	0.01%
Republic Services, Inc.	275,000	1.45%	15/2/2031	217,932	0.01%
Republic Services, Inc.	328,000	1.75%	15/2/2032	257,687	0.01%
Republic Services, Inc.	146,000	2.38%	15/3/2033	116,689	0.00%
Republic Services, Inc.	175,000	5.00%	15/12/2033	171,214	0.01%
Republic Services, Inc.	425,000	5.00%	1/4/2034	416,026	0.02%
Republic Services, Inc.	85,000	6.20%	1/3/2040	90,185	0.00%
Republic Services, Inc.	145,000	5.70%	15/5/2041	146,405	0.01%
Republic Services, Inc.	135,000	3.05%	1/3/2050	89,758	0.00%
Retail Opportunity Investments Partnership LP	100,000	6.75%	15/10/2028	103,506	0.00%
Revvity, Inc.	75,000	1.90%	15/9/2028	65,616	0.00%
Revvity, Inc.	335,000	3.30%	15/9/2029	304,846	0.01%
Revvity, Inc.	80,000	2.55%	15/3/2031	66,947	0.00%
Revvity, Inc.	85,000	2.25%	15/9/2031	69,447	0.00%
Revvity, Inc.	125,000	3.63%	15/3/2051	86,848	0.00%
Rexford Industrial Realty LP	105,000	5.00%	15/6/2028	103,858	0.00%
Rexford Industrial Realty LP	160,000	2.13%	1/12/2030	131,128	0.00%
Rexford Industrial Realty LP	75,000	2.15%	1/9/2031	59,765	0.00%
RGA Global Funding	105,000	6.00%	21/11/2028	108,167	0.00%
RGA Global Funding	100,000	2.70%	18/1/2029	89,814	0.00%
RGA Global Funding	230,000	5.45%	24/5/2029	230,526	0.01%
RGA Global Funding	200,000	5.50%	11/1/2031	199,679	0.01%
Roche Holdings, Inc.	567,000	5.27%	13/11/2026	569,533	0.02%
Roche Holdings, Inc.	495,000	2.31%	10/3/2027	462,467	0.02%
Roche Holdings, Inc.	525,000	5.34%	13/11/2028	533,392	0.02%
Roche Holdings, Inc.	130,000	4.79%	8/3/2029	129,595	0.00%
Roche Holdings, Inc.	500,000	5.49%	13/11/2030	513,907	0.02%
Roche Holdings, Inc.	300,000	4.91%	8/3/2031	298,708	0.01%
Roche Holdings, Inc.	275,000	5.59%	13/11/2033	284,869	0.01%
Roche Holdings, Inc.	525,000	4.99%	8/3/2034	520,175	0.02%
Roche Holdings, Inc.	325,000	5.22%	8/3/2054	318,616	0.01%
Rockefeller Foundation	380,000	2.49%	1/10/2050	235,597	0.01%
Rockwell Automation, Inc.	140,000	3.50%	1/3/2029	132,198	0.00%
Rockwell Automation, Inc.	175,000	1.75%	15/8/2031	141,332	0.01%
Rockwell Automation, Inc.	185,000	4.20%	1/3/2049	154,714	0.01%
Rockwell Automation, Inc.	273,000	2.80%	15/8/2061	156,790	0.01%
Rohm & Haas Co.	30,000	7.85%	15/7/2029	33,179	0.00%
Roper Technologies, Inc.	465,000	1.00%	15/9/2025	440,361	0.02%
Roper Technologies, Inc.	338,000	3.80%	15/12/2026	326,738	0.01%
Roper Technologies, Inc.	225,000	1.40%	15/9/2027	200,307	0.01%
Roper Technologies, Inc.	275,000	4.20%	15/9/2028	265,657	0.01%
Roper Technologies, Inc.	175,000	2.95%	15/9/2029	157,393	0.01%
Roper Technologies, Inc.	125,000	2.00%	30/6/2030	104,431	0.00%
Roper Technologies, Inc.	387,000	1.75%	15/2/2031	311,736	0.01%
Ross Stores, Inc.	200,000	0.88%	15/4/2026	184,938	0.01%
Ross Stores, Inc.	125,000	1.88%	15/4/2031	102,301	0.00%
Royal Bank of Canada	420,000	4.88%	19/1/2027	417,300	0.02%
Royal Caribbean Cruises Ltd.	750,000	8.25%	15/1/2029	791,627	0.03%
Royalty Pharma plc	375,000	1.20%	2/9/2025	356,137	0.01%
Royalty Pharma plc	345,000	1.75%	2/9/2027	309,896	0.01%
Royalty Pharma plc	115,000	2.20%	2/9/2030	95,891	0.00%
Royalty Pharma plc	305,000	3.30%	2/9/2040	220,248	0.01%
Royalty Pharma plc	395,000	3.55%	2/9/2050	265,343	0.01%
RPM International, Inc.	200,000	3.75%	15/3/2027	191,850	0.01%
RPM International, Inc.	109,000	4.55%	1/3/2029	105,355	0.00%
RPM International, Inc.	175,000	2.95%	15/1/2032	146,390	0.01%
RPM International, Inc.	110,000	5.25%	1/6/2045	101,167	0.00%
RTX Corp.	325,000	3.95%	16/8/2025	319,486	0.01%
RTX Corp.	320,000	5.00%	27/2/2026	318,423	0.01%
RTX Corp.	182,000	2.65%	1/11/2026	171,797	0.01%
RTX Corp.	230,000	5.75%	8/11/2026	232,466	0.01%
RTX Corp.	275,000	3.50%	15/3/2027	263,624	0.01%

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RTX Corp.	275,000	3.13%	4/5/2027	260,778	0.01%
RTX Corp.	185,000	7.20%	15/8/2027	196,684	0.01%
RTX Corp.	790,000	4.13%	16/11/2028	760,844	0.03%
RTX Corp.	60,000	5.75%	15/1/2029	61,579	0.00%
RTX Corp.	250,000	7.50%	15/9/2029	277,010	0.01%
RTX Corp.	255,000	2.25%	1/7/2030	217,589	0.01%
RTX Corp.	225,000	6.00%	15/3/2031	234,739	0.01%
RTX Corp.	384,000	1.90%	1/9/2031	308,018	0.01%
RTX Corp.	300,000	2.38%	15/3/2032	245,829	0.01%
RTX Corp.	345,000	5.15%	27/2/2033	341,367	0.01%
RTX Corp.	525,000	6.10%	15/3/2034	552,827	0.02%
RTX Corp.	100,000	5.40%	1/5/2035	100,274	0.00%
RTX Corp.	50,000	6.05%	1/6/2036	52,258	0.00%
RTX Corp.	250,000	6.13%	15/7/2038	262,249	0.01%
RTX Corp.	411,000	4.45%	16/11/2038	363,719	0.01%
RTX Corp.	200,000	5.70%	15/4/2040	200,876	0.01%
RTX Corp.	115,000	4.88%	15/10/2040	104,851	0.00%
RTX Corp.	105,000	4.70%	15/12/2041	92,951	0.00%
RTX Corp.	1,186,000	4.50%	1/6/2042	1,028,995	0.04%
RTX Corp.	250,000	4.80%	15/12/2043	222,056	0.01%
RTX Corp.	250,000	4.15%	15/5/2045	201,850	0.01%
RTX Corp.	410,000	3.75%	1/11/2046	306,971	0.01%
RTX Corp.	405,000	4.35%	15/4/2047	333,500	0.01%
RTX Corp.	245,000	4.05%	4/5/2047	192,615	0.01%
RTX Corp.	635,000	4.63%	16/11/2048	545,051	0.02%
RTX Corp.	455,000	3.13%	1/7/2050	298,854	0.01%
RTX Corp.	455,000	2.82%	1/9/2051	276,821	0.01%
RTX Corp.	510,000	3.03%	15/3/2052	325,228	0.01%
RTX Corp.	325,000	5.38%	27/2/2053	308,615	0.01%
RTX Corp.	445,000	6.40%	15/3/2054	485,574	0.02%
Rush Obligated Group	80,000	3.92%	15/11/2029	75,902	0.00%
Rutgers The State University of New Jersey	15,000	3.92%	1/5/2119	10,606	0.00%
RWE Finance US LLC	375,000	5.88%	16/4/2034	375,443	0.01%
RWE Finance US LLC	300,000	6.25%	16/4/2054	296,932	0.01%
Ryder System, Inc.	175,000	3.35%	1/9/2025	170,549	0.01%
Ryder System, Inc.	55,000	1.75%	1/9/2026	50,893	0.00%
Ryder System, Inc.	100,000	2.90%	1/12/2026	94,489	0.00%
Ryder System, Inc.	85,000	2.85%	1/3/2027	80,077	0.00%
Ryder System, Inc.	100,000	5.30%	15/3/2027	100,082	0.00%
Ryder System, Inc.	158,000	4.30%	15/6/2027	154,102	0.01%
Ryder System, Inc.	232,000	5.65%	1/3/2028	235,263	0.01%
Ryder System, Inc.	315,000	5.25%	1/6/2028	315,653	0.01%
Ryder System, Inc.	247,000	6.30%	1/12/2028	257,217	0.01%
Ryder System, Inc.	125,000	5.50%	1/6/2029	126,293	0.00%
Ryder System, Inc.	260,000	6.60%	1/12/2033	277,534	0.01%
S&P Global, Inc.	161,000	2.95%	22/1/2027	152,688	0.01%
S&P Global, Inc.	450,000	2.45%	1/3/2027	420,726	0.02%
S&P Global, Inc.	190,000	4.75%	1/8/2028	188,619	0.01%
S&P Global, Inc.	313,000	2.70%	1/3/2029	283,543	0.01%
S&P Global, Inc.	315,000	4.25%	1/5/2029	305,733	0.01%
S&P Global, Inc.	25,000	2.50%	1/12/2029	22,103	0.00%
S&P Global, Inc.	300,000	1.25%	15/8/2030	242,363	0.01%
S&P Global, Inc.	405,000	2.90%	1/3/2032	350,055	0.01%
S&P Global, Inc.	230,000	5.25%	15/9/2033	232,052	0.01%
S&P Global, Inc.	482,000	3.70%	1/3/2052	363,709	0.01%
S&P Global, Inc.	245,000	2.30%	15/8/2060	124,687	0.00%
S&P Global, Inc.	155,000	3.90%	1/3/2062	115,045	0.00%
Sabal Trail Transmission LLC	480,000	4.25%	1/5/2028	462,255	0.02%
Sabal Trail Transmission LLC	80,000	4.68%	1/5/2038	72,651	0.00%
Sabal Trail Transmission LLC	125,000	4.83%	1/5/2048	107,200	0.00%
Sabine Pass Liquefaction LLC	765,000	5.88%	30/6/2026	768,270	0.03%
Sabine Pass Liquefaction LLC	485,000	5.00%	15/3/2027	481,062	0.02%
Sabine Pass Liquefaction LLC	500,000	4.20%	15/3/2028	482,451	0.02%
Sabine Pass Liquefaction LLC	575,000	4.50%	15/5/2030	551,584	0.02%
Sabine Pass Liquefaction LLC	250,000	5.90%	15/9/2037	256,140	0.01%
Sabra Health Care LP	299,000	5.13%	15/8/2026	294,580	0.01%
Sabra Health Care LP	230,000	3.90%	15/10/2029	207,909	0.01%
Sabra Health Care LP	175,000	3.20%	1/12/2031	145,574	0.01%
Safehold GL Holdings LLC	110,000	2.80%	15/6/2031	91,967	0.00%
Safehold GL Holdings LLC	120,000	2.85%	15/1/2032	98,592	0.00%
Salesforce, Inc.	528,000	3.70%	11/4/2028	509,148	0.02%

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Salesforce, Inc.	573,000	1.50%	15/7/2028	503,573	0.02%
Salesforce, Inc.	513,000	1.95%	15/7/2031	420,885	0.02%
Salesforce, Inc.	426,000	2.70%	15/7/2041	297,708	0.01%
Salesforce, Inc.	625,000	2.90%	15/7/2051	402,698	0.01%
Salesforce, Inc.	413,000	3.05%	15/7/2061	254,966	0.01%
Sammons Financial Group, Inc.	180,000	4.45%	12/5/2027	174,023	0.01%
Sammons Financial Group, Inc.	270,000	3.35%	16/4/2031	224,539	0.01%
Sammons Financial Group, Inc.	55,000	4.75%	8/4/2032	49,023	0.00%
Sammons Financial Group, Inc.	400,000	6.88%	15/4/2034	409,920	0.01%
San Diego Gas & Electric Co.	150,000	2.50%	15/5/2026	142,921	0.01%
San Diego Gas & Electric Co.	277,000	4.95%	15/8/2028	275,778	0.01%
San Diego Gas & Electric Co.	255,000	1.70%	1/10/2030	209,373	0.01%
San Diego Gas & Electric Co.	300,000	3.00%	15/3/2032	258,578	0.01%
San Diego Gas & Electric Co.	230,000	4.50%	15/8/2040	205,082	0.01%
San Diego Gas & Electric Co.	150,000	3.75%	1/6/2047	111,791	0.00%
San Diego Gas & Electric Co.	80,000	4.15%	15/5/2048	64,551	0.00%
San Diego Gas & Electric Co.	140,000	4.10%	15/6/2049	110,164	0.00%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	68,195	0.00%
San Diego Gas & Electric Co.	225,000	2.95%	15/8/2051	146,195	0.01%
San Diego Gas & Electric Co.	100,000	3.70%	15/3/2052	72,147	0.00%
San Diego Gas & Electric Co.	245,000	5.35%	1/4/2053	231,590	0.01%
San Diego Gas & Electric Co.	200,000	5.55%	15/4/2054	195,668	0.01%
Santander Holdings USA, Inc.	362,000	4.50%	17/7/2025	356,840	0.01%
Santander Holdings USA, Inc.	187,000	5.81%	9/9/2026	186,339	0.01%
Santander Holdings USA, Inc.	297,000	3.24%	5/10/2026	281,459	0.01%
Santander Holdings USA, Inc.	305,000	4.40%	13/7/2027	294,772	0.01%
Santander Holdings USA, Inc.	375,000	2.49%	6/1/2028	345,556	0.01%
Santander Holdings USA, Inc.	415,000	6.50%	9/3/2029	422,456	0.02%
Santander Holdings USA, Inc.	150,000	6.57%	12/6/2029	153,516	0.01%
Santander Holdings USA, Inc.	485,000	6.17%	9/1/2030	489,153	0.02%
Santander Holdings USA, Inc.	130,000	7.66%	9/11/2031	140,812	0.01%
Santander Holdings USA, Inc.	200,000	6.34%	31/5/2035	199,593	0.01%
SBL Holdings, Inc.	275,000	5.13%	13/11/2026	265,198	0.01%
SBL Holdings, Inc.	225,000	5.00%	18/2/2031	197,089	0.01%
SC Johnson & Son, Inc.	125,000	4.80%	1/9/2040	112,483	0.00%
SC Johnson & Son, Inc.	205,000	4.00%	15/5/2043	161,379	0.01%
SC Johnson & Son, Inc.	275,000	4.75%	15/10/2046	236,889	0.01%
Schlumberger Finance Canada Ltd.	168,000	1.40%	17/9/2025	160,291	0.01%
Schlumberger Holdings Corp.	137,000	4.00%	21/12/2025	134,128	0.00%
Schlumberger Holdings Corp.	185,000	5.00%	29/5/2027	184,434	0.01%
Schlumberger Holdings Corp.	528,000	3.90%	17/5/2028	503,985	0.02%
Schlumberger Holdings Corp.	395,000	4.30%	1/5/2029	381,350	0.01%
Schlumberger Holdings Corp.	160,000	5.00%	15/11/2029	158,828	0.01%
Schlumberger Investment SA	265,000	4.50%	15/5/2028	260,807	0.01%
Schlumberger Investment SA	465,000	2.65%	26/6/2030	409,596	0.01%
Schlumberger Investment SA	155,000	4.85%	15/5/2033	151,869	0.01%
Schlumberger Investment SA	210,000	5.00%	1/6/2034	206,640	0.01%
Sealed Air Corp.	427,000	1.57%	15/10/2026	388,511	0.01%
Seattle Children's Hospital	300,000	2.72%	1/10/2050	191,138	0.01%
Securian Financial Group, Inc.	85,000	4.80%	15/4/2048	71,079	0.00%
Selective Insurance Group, Inc.	76,000	5.38%	1/3/2049	71,427	0.00%
Sempra	105,000	5.40%	1/8/2026	104,929	0.00%
Sempra	240,000	3.25%	15/6/2027	226,553	0.01%
Sempra	165,000	3.40%	1/2/2028	155,214	0.01%
Sempra	115,000	3.70%	1/4/2029	107,656	0.00%
Sempra	215,000	5.50%	1/8/2033	214,871	0.01%
Sempra	386,000	3.80%	1/2/2038	315,346	0.01%
Sempra	315,000	6.00%	15/10/2039	318,589	0.01%
Sempra	345,000	4.00%	1/2/2048	262,467	0.01%
Sempra	340,000	4.13%	1/4/2052	313,526	0.01%
Sempra	250,000	6.88%	1/10/2054	248,672	0.01%
Sempra Infrastructure Partners LP	205,000	3.25%	15/1/2032	168,990	0.01%
Sentara Healthcare	60,000	2.93%	1/11/2051	39,906	0.00%
ServiceNow, Inc.	630,000	1.40%	1/9/2030	511,473	0.02%
Sharp HealthCare	80,000	2.68%	1/8/2050	50,772	0.00%
Sherwin-Williams Co.	225,000	3.45%	1/8/2025	219,936	0.01%
Sherwin-Williams Co.	150,000	4.25%	8/8/2025	147,994	0.01%
Sherwin-Williams Co.	50,000	3.95%	15/1/2026	48,946	0.00%
Sherwin-Williams Co.	485,000	3.45%	1/6/2027	462,179	0.02%
Sherwin-Williams Co.	476,000	2.95%	15/8/2029	429,040	0.02%
Sherwin-Williams Co.	165,000	2.20%	15/3/2032	134,056	0.00%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sherwin-Williams Co.	100,000	4.00%	15/12/2042	80,381	0.00%
Sherwin-Williams Co.	476,000	4.50%	1/6/2047	401,843	0.01%
Sherwin-Williams Co.	270,000	3.80%	15/8/2049	203,704	0.01%
Sherwin-Williams Co.	150,000	3.30%	15/5/2050	102,107	0.00%
Sherwin-Williams Co.	75,000	2.90%	15/3/2052	46,870	0.00%
Shire Acquisitions Investments Ireland DAC	1,162,000	3.20%	23/9/2026	1,114,225	0.04%
Sierra Pacific Power Co.	150,000	2.60%	1/5/2026	143,057	0.01%
Sierra Pacific Power Co.	150,000	5.90%	15/3/2054	149,421	0.01%
Silgan Holdings, Inc.	180,000	1.40%	1/4/2026	166,784	0.01%
Simon Property Group LP	380,000	3.50%	1/9/2025	371,897	0.01%
Simon Property Group LP	276,000	3.30%	15/1/2026	267,460	0.01%
Simon Property Group LP	355,000	3.25%	30/11/2026	339,221	0.01%
Simon Property Group LP	319,000	1.38%	15/1/2027	290,689	0.01%
Simon Property Group LP	150,000	3.38%	15/6/2027	143,126	0.01%
Simon Property Group LP	241,000	3.38%	1/12/2027	227,978	0.01%
Simon Property Group LP	405,000	1.75%	1/2/2028	360,827	0.01%
Simon Property Group LP	443,000	2.45%	13/9/2029	389,252	0.01%
Simon Property Group LP	225,000	2.65%	15/7/2030	195,913	0.01%
Simon Property Group LP	185,000	2.20%	1/2/2031	152,867	0.01%
Simon Property Group LP	260,000	2.25%	15/1/2032	211,041	0.01%
Simon Property Group LP	280,000	2.65%	1/2/2032	233,658	0.01%
Simon Property Group LP	125,000	5.50%	8/3/2033	125,692	0.00%
Simon Property Group LP	239,000	6.75%	1/2/2040	259,216	0.01%
Simon Property Group LP	220,000	4.75%	15/3/2042	193,807	0.01%
Simon Property Group LP	180,000	4.25%	1/10/2044	146,160	0.01%
Simon Property Group LP	182,000	4.25%	30/11/2046	146,321	0.01%
Simon Property Group LP	375,000	3.25%	13/9/2049	251,455	0.01%
Simon Property Group LP	275,000	3.80%	15/7/2050	201,877	0.01%
Simon Property Group LP	200,000	5.85%	8/3/2053	198,742	0.01%
Simon Property Group LP	200,000	6.65%	15/1/2054	220,066	0.01%
SiriusPoint Ltd.	130,000	7.00%	5/4/2029	131,444	0.00%
SITE Centers Corp.	120,000	3.63%	1/2/2025	118,517	0.00%
SITE Centers Corp.	150,000	4.25%	1/2/2026	148,313	0.01%
SITE Centers Corp.	75,000	4.70%	1/6/2027	74,499	0.00%
Sixth Street Lending Partners	300,000	6.50%	11/3/2029	296,923	0.01%
Sixth Street Specialty Lending, Inc.	95,000	6.95%	14/8/2028	97,021	0.00%
Sixth Street Specialty Lending, Inc.	240,000	6.13%	1/3/2029	237,041	0.01%
Skyworks Solutions, Inc.	450,000	1.80%	1/6/2026	418,385	0.02%
Skyworks Solutions, Inc.	150,000	3.00%	1/6/2031	127,340	0.00%
Smithfield Foods, Inc.	212,000	4.25%	1/2/2027	204,080	0.01%
Smithfield Foods, Inc.	418,000	5.20%	1/4/2029	405,894	0.01%
Smithfield Foods, Inc.	185,000	3.00%	15/10/2030	156,887	0.01%
Snap-on, Inc.	185,000	4.10%	1/3/2048	151,325	0.01%
Snap-on, Inc.	350,000	3.10%	1/5/2050	238,440	0.01%
Solar Star Funding LLC	85,589	5.38%	30/6/2035	82,935	0.00%
Solventum Corp.	450,000	5.45%	25/2/2027	449,665	0.02%
Solventum Corp.	275,000	5.45%	13/3/2031	271,598	0.01%
Solventum Corp.	550,000	5.60%	23/3/2034	539,812	0.02%
Solventum Corp.	225,000	5.90%	30/4/2054	215,070	0.01%
Solventum Corp.	100,000	6.00%	15/5/2064	95,032	0.00%
Sonoco Products Co.	185,000	2.25%	1/2/2027	171,019	0.01%
Sonoco Products Co.	220,000	3.13%	1/5/2030	195,236	0.01%
Sonoco Products Co.	180,000	2.85%	1/2/2032	149,526	0.01%
Sonoco Products Co.	125,000	5.75%	1/11/2040	122,493	0.00%
Southern California Edison Co.	260,000	3.70%	1/8/2025	254,711	0.01%
Southern California Edison Co.	85,000	1.20%	1/2/2026	79,641	0.00%
Southern California Edison Co.	345,000	5.35%	1/3/2026	344,445	0.01%
Southern California Edison Co.	105,000	4.90%	1/6/2026	104,118	0.00%
Southern California Edison Co.	165,000	4.88%	1/2/2027	163,734	0.01%
Southern California Edison Co.	193,000	4.70%	1/6/2027	190,353	0.01%
Southern California Edison Co.	380,000	5.85%	1/11/2027	387,384	0.01%
Southern California Edison Co.	180,000	5.30%	1/3/2028	180,358	0.01%
Southern California Edison Co.	130,000	3.65%	1/3/2028	123,111	0.00%
Southern California Edison Co.	210,000	5.65%	1/10/2028	213,615	0.01%
Southern California Edison Co.	250,000	4.20%	1/3/2029	238,986	0.01%
Southern California Edison Co.	50,000	6.65%	1/4/2029	52,278	0.00%
Southern California Edison Co.	320,000	5.15%	1/6/2029	319,855	0.01%
Southern California Edison Co.	237,000	2.85%	1/8/2029	212,692	0.01%
Southern California Edison Co.	200,000	2.25%	1/6/2030	169,554	0.01%
Southern California Edison Co.	200,000	5.45%	1/6/2031	201,474	0.01%
Southern California Edison Co.	150,000	2.50%	1/6/2031	125,845	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	225,000	2.75%	1/2/2032	189,799	0.01%
Southern California Edison Co.	300,000	5.95%	1/11/2032	310,052	0.01%
Southern California Edison Co.	290,000	6.00%	15/1/2034	300,062	0.01%
Southern California Edison Co.	395,000	5.20%	1/6/2034	385,553	0.01%
Southern California Edison Co.	110,000	5.75%	1/4/2035	111,705	0.00%
Southern California Edison Co.	201,000	5.35%	15/7/2035	198,322	0.01%
Southern California Edison Co.	60,000	5.63%	1/2/2036	59,796	0.00%
Southern California Edison Co.	180,000	5.55%	15/1/2037	179,679	0.01%
Southern California Edison Co.	210,000	5.95%	1/2/2038	212,686	0.01%
Southern California Edison Co.	155,000	6.05%	15/3/2039	158,280	0.01%
Southern California Edison Co.	170,000	5.50%	15/3/2040	163,764	0.01%
Southern California Edison Co.	225,000	4.50%	1/9/2040	193,617	0.01%
Southern California Edison Co.	184,000	4.05%	15/3/2042	147,274	0.01%
Southern California Edison Co.	200,000	3.90%	15/3/2043	155,167	0.01%
Southern California Edison Co.	265,000	4.65%	1/10/2043	227,747	0.01%
Southern California Edison Co.	135,000	3.60%	1/2/2045	98,570	0.00%
Southern California Edison Co.	420,000	4.00%	1/4/2047	321,422	0.01%
Southern California Edison Co.	370,000	4.13%	1/3/2048	287,306	0.01%
Southern California Edison Co.	135,000	4.88%	1/3/2049	117,147	0.00%
Southern California Edison Co.	320,000	3.65%	1/2/2050	227,501	0.01%
Southern California Edison Co.	350,000	2.95%	1/2/2051	216,548	0.01%
Southern California Edison Co.	175,000	3.65%	1/6/2051	122,983	0.00%
Southern California Edison Co.	180,000	3.45%	1/2/2052	122,067	0.00%
Southern California Edison Co.	50,000	5.45%	1/6/2052	46,862	0.00%
Southern California Edison Co.	120,000	5.70%	1/3/2053	116,417	0.00%
Southern California Edison Co.	275,000	5.88%	1/12/2053	274,434	0.01%
Southern California Edison Co.	160,000	5.75%	15/4/2054	156,483	0.01%
Southern California Gas Co.	150,000	2.60%	15/6/2026	142,456	0.01%
Southern California Gas Co.	160,000	2.95%	15/4/2027	150,626	0.01%
Southern California Gas Co.	188,000	2.55%	1/2/2030	163,677	0.01%
Southern California Gas Co.	150,000	5.20%	1/6/2033	148,176	0.01%
Southern California Gas Co.	125,000	5.13%	15/11/2040	118,304	0.00%
Southern California Gas Co.	220,000	3.75%	15/9/2042	171,076	0.01%
Southern California Gas Co.	100,000	4.13%	1/6/2048	76,918	0.00%
Southern California Gas Co.	75,000	4.30%	15/1/2049	60,071	0.00%
Southern California Gas Co.	160,000	3.95%	15/2/2050	121,130	0.00%
Southern California Gas Co.	240,000	6.35%	15/11/2052	258,690	0.01%
Southern California Gas Co.	225,000	5.75%	1/6/2053	223,264	0.01%
Southern California Gas Co.	175,000	5.60%	1/4/2054	171,869	0.01%
Southern Co.	105,000	5.15%	6/10/2025	104,541	0.00%
Southern Co.	708,000	3.25%	1/7/2026	680,753	0.02%
Southern Co.	80,000	5.11%	1/8/2027	79,775	0.00%
Southern Co.	126,000	1.75%	15/3/2028	111,586	0.00%
Southern Co.	145,000	4.85%	15/6/2028	143,500	0.01%
Southern Co.	400,000	5.50%	15/3/2029	405,317	0.01%
Southern Co.	325,000	3.70%	30/4/2030	299,885	0.01%
Southern Co.	225,000	5.70%	15/10/2032	229,804	0.01%
Southern Co.	205,000	5.20%	15/6/2033	201,529	0.01%
Southern Co.	375,000	5.70%	15/3/2034	381,538	0.01%
Southern Co.	295,000	4.25%	1/7/2036	260,939	0.01%
Southern Co.	525,000	4.40%	1/7/2046	438,877	0.02%
Southern Co.	250,000	4.00%	15/1/2051	242,255	0.01%
Southern Co.	225,000	3.75%	15/9/2051	211,301	0.01%
Southern Co. Gas Capital Corp.	250,000	3.25%	15/6/2026	240,066	0.01%
Southern Co. Gas Capital Corp.	165,000	1.75%	15/1/2031	133,471	0.00%
Southern Co. Gas Capital Corp.	215,000	5.15%	15/9/2032	213,587	0.01%
Southern Co. Gas Capital Corp.	135,000	5.75%	15/9/2033	138,188	0.00%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	150,131	0.01%
Southern Co. Gas Capital Corp.	155,000	4.40%	1/6/2043	127,169	0.00%
Southern Co. Gas Capital Corp.	250,000	3.95%	1/10/2046	187,390	0.01%
Southern Co. Gas Capital Corp.	195,000	4.40%	30/5/2047	158,091	0.01%
Southern Co. Gas Capital Corp.	160,000	3.15%	30/9/2051	100,345	0.00%
Southern Natural Gas Co. LLC	190,000	4.80%	15/3/2047	156,846	0.01%
Southern Power Co.	125,000	0.90%	15/1/2026	116,530	0.00%
Southern Power Co.	125,000	5.15%	15/9/2041	115,615	0.00%
Southern Power Co.	217,000	5.25%	15/7/2043	200,891	0.01%
Southern Power Co.	175,000	4.95%	15/12/2046	152,166	0.01%
Southwest Airlines Co.	120,000	3.00%	15/11/2026	113,453	0.00%
Southwest Airlines Co.	640,000	5.13%	15/6/2027	636,921	0.02%
Southwest Airlines Co.	125,000	3.45%	16/11/2027	117,486	0.00%
Southwest Airlines Co.	180,000	2.63%	10/2/2030	155,909	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southwest Gas Corp.	130,000	5.80%	1/12/2027	131,758	0.00%
Southwest Gas Corp.	90,000	5.45%	23/3/2028	90,638	0.00%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	47,482	0.00%
Southwest Gas Corp.	100,000	4.05%	15/3/2032	90,509	0.00%
Southwest Gas Corp.	70,000	3.80%	29/9/2046	51,384	0.00%
Southwest Gas Corp.	230,000	4.15%	1/6/2049	174,017	0.01%
Southwest Gas Corp.	30,000	3.18%	15/8/2051	18,853	0.00%
Southwestern Electric Power Co.	125,000	1.65%	15/3/2026	117,598	0.00%
Southwestern Electric Power Co.	250,000	2.75%	1/10/2026	235,832	0.01%
Southwestern Electric Power Co.	95,000	4.10%	15/9/2028	90,587	0.00%
Southwestern Electric Power Co.	150,000	5.30%	1/4/2033	145,337	0.01%
Southwestern Electric Power Co.	150,000	6.20%	15/3/2040	155,131	0.01%
Southwestern Electric Power Co.	95,000	3.90%	1/4/2045	70,538	0.00%
Southwestern Electric Power Co.	155,000	3.85%	1/2/2048	111,006	0.00%
Southwestern Electric Power Co.	280,000	3.25%	1/11/2051	176,644	0.01%
Southwestern Public Service Co.	175,000	4.50%	15/8/2041	146,439	0.01%
Southwestern Public Service Co.	115,000	3.40%	15/8/2046	77,673	0.00%
Southwestern Public Service Co.	210,000	3.70%	15/8/2047	148,058	0.01%
Southwestern Public Service Co.	75,000	4.40%	15/11/2048	59,112	0.00%
Southwestern Public Service Co.	55,000	3.75%	15/6/2049	39,437	0.00%
Southwestern Public Service Co.	225,000	3.15%	1/5/2050	142,698	0.01%
Southwestern Public Service Co.	225,000	6.00%	1/6/2054	224,456	0.01%
Spectra Energy Partners LP	250,000	3.38%	15/10/2026	239,247	0.01%
Spectra Energy Partners LP	50,000	5.95%	25/9/2043	49,693	0.00%
Spectra Energy Partners LP	290,000	4.50%	15/3/2045	235,880	0.01%
Spire Missouri, Inc.	211,000	4.80%	15/2/2033	204,952	0.01%
Spire Missouri, Inc.	45,000	3.30%	1/6/2051	30,054	0.00%
Sprint Capital Corp.	950,000	6.88%	15/11/2028	1,007,061	0.04%
Sprint Capital Corp.	775,000	8.75%	15/3/2032	931,950	0.03%
Sprint LLC	580,000	7.63%	1/3/2026	595,944	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	772,500	5.15%	20/3/2028	768,843	0.03%
SSM Health Care Corp.	175,000	4.89%	1/6/2028	174,048	0.01%
Stanford Health Care	177,000	3.80%	15/11/2048	141,225	0.01%
Stanford Health Care	130,000	3.03%	15/8/2051	88,443	0.00%
Stanley Black & Decker, Inc.	85,000	3.40%	1/3/2026	82,351	0.00%
Stanley Black & Decker, Inc.	125,000	6.00%	6/3/2028	128,886	0.00%
Stanley Black & Decker, Inc.	146,000	4.25%	15/11/2028	140,808	0.01%
Stanley Black & Decker, Inc.	330,000	2.30%	15/3/2030	280,992	0.01%
Stanley Black & Decker, Inc.	265,000	3.00%	15/5/2032	225,066	0.01%
Stanley Black & Decker, Inc.	60,000	5.20%	1/9/2040	55,975	0.00%
Stanley Black & Decker, Inc.	195,000	4.85%	15/11/2048	164,702	0.01%
Stanley Black & Decker, Inc.	340,000	2.75%	15/11/2050	194,670	0.01%
Starbucks Corp.	289,000	3.80%	15/8/2025	284,129	0.01%
Starbucks Corp.	244,000	4.75%	15/2/2026	242,303	0.01%
Starbucks Corp.	100,000	2.45%	15/6/2026	95,005	0.00%
Starbucks Corp.	325,000	4.85%	8/2/2027	323,322	0.01%
Starbucks Corp.	265,000	2.00%	12/3/2027	244,517	0.01%
Starbucks Corp.	230,000	3.50%	1/3/2028	218,147	0.01%
Starbucks Corp.	237,000	4.00%	15/11/2028	228,323	0.01%
Starbucks Corp.	340,000	3.55%	15/8/2029	318,463	0.01%
Starbucks Corp.	279,000	2.25%	12/3/2030	240,295	0.01%
Starbucks Corp.	410,000	2.55%	15/11/2030	353,506	0.01%
Starbucks Corp.	75,000	4.90%	15/2/2031	74,213	0.00%
Starbucks Corp.	290,000	3.00%	14/2/2032	251,266	0.01%
Starbucks Corp.	150,000	4.80%	15/2/2033	146,212	0.01%
Starbucks Corp.	150,000	5.00%	15/2/2034	146,561	0.01%
Starbucks Corp.	220,000	4.30%	15/6/2045	180,949	0.01%
Starbucks Corp.	225,000	3.75%	1/12/2047	166,994	0.01%
Starbucks Corp.	300,000	4.50%	15/11/2048	250,366	0.01%
Starbucks Corp.	380,000	4.45%	15/8/2049	312,816	0.01%
Starbucks Corp.	217,000	3.35%	12/3/2050	147,966	0.01%
Starbucks Corp.	350,000	3.50%	15/11/2050	246,313	0.01%
State Street Corp.	5,000	3.55%	18/8/2025	4,905	0.00%
State Street Corp.	325,000	5.10%	18/5/2026	323,659	0.01%
State Street Corp.	360,000	2.65%	19/5/2026	343,849	0.01%
State Street Corp.	335,000	5.27%	3/8/2026	335,652	0.01%
State Street Corp.	223,000	5.75%	4/11/2026	223,763	0.01%
State Street Corp.	320,000	4.99%	18/3/2027	319,679	0.01%
State Street Corp.	125,000	1.68%	18/11/2027	115,014	0.00%
State Street Corp.	290,000	2.20%	7/2/2028	269,702	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.	200,000	5.82%	4/11/2028	203,820	0.01%
State Street Corp.	370,000	5.68%	21/11/2029	378,434	0.01%
State Street Corp.	125,000	4.14%	3/12/2029	120,255	0.00%
State Street Corp.	435,000	2.40%	24/1/2030	382,932	0.01%
State Street Corp.	205,000	2.20%	3/3/2031	171,808	0.01%
State Street Corp.	125,000	3.15%	30/3/2031	112,984	0.00%
State Street Corp.	25,000	2.62%	7/2/2033	20,972	0.00%
State Street Corp.	225,000	4.42%	13/5/2033	212,811	0.01%
State Street Corp.	225,000	4.16%	4/8/2033	208,426	0.01%
State Street Corp.	205,000	4.82%	26/1/2034	197,788	0.01%
State Street Corp.	290,000	5.16%	18/5/2034	286,766	0.01%
State Street Corp.	275,000	3.03%	1/11/2034	243,849	0.01%
State Street Corp.	205,000	6.12%	21/11/2034	212,825	0.01%
Steel Dynamics, Inc.	150,000	5.00%	15/12/2026	148,925	0.01%
Steel Dynamics, Inc.	75,000	1.65%	15/10/2027	66,896	0.00%
Steel Dynamics, Inc.	175,000	3.45%	15/4/2030	159,874	0.01%
Steel Dynamics, Inc.	144,000	3.25%	15/1/2031	127,533	0.00%
Steel Dynamics, Inc.	100,000	5.38%	15/8/2034	98,197	0.00%
Steel Dynamics, Inc.	120,000	3.25%	15/10/2050	78,919	0.00%
Stellantis Finance US, Inc.	545,000	1.71%	29/1/2027	496,529	0.02%
Stellantis Finance US, Inc.	310,000	5.63%	12/1/2028	313,559	0.01%
Stellantis Finance US, Inc.	335,000	2.69%	15/9/2031	276,536	0.01%
Stellantis Finance US, Inc.	250,000	6.38%	12/9/2032	261,144	0.01%
STERIS Irish FinCo UnLtd Co.	275,000	2.70%	15/3/2031	234,280	0.01%
STERIS Irish FinCo UnLtd Co.	260,000	3.75%	15/3/2051	189,003	0.01%
Stewart Information Services Corp.	125,000	3.60%	15/11/2031	103,386	0.00%
Stifel Financial Corp.	100,000	4.00%	15/5/2030	92,036	0.00%
Store Capital LLC	187,000	4.50%	15/3/2028	177,976	0.01%
Store Capital LLC	152,000	4.63%	15/3/2029	143,597	0.01%
Store Capital LLC	75,000	2.75%	18/11/2030	62,088	0.00%
Store Capital LLC	115,000	2.70%	1/12/2031	92,175	0.00%
Stryker Corp.	335,000	3.38%	1/11/2025	326,070	0.01%
Stryker Corp.	200,000	3.50%	15/3/2026	194,179	0.01%
Stryker Corp.	225,000	3.65%	7/3/2028	214,285	0.01%
Stryker Corp.	320,000	1.95%	15/6/2030	269,466	0.01%
Stryker Corp.	165,000	4.10%	1/4/2043	136,039	0.00%
Stryker Corp.	270,000	4.38%	15/5/2044	231,598	0.01%
Stryker Corp.	315,000	4.63%	15/3/2046	276,979	0.01%
Stryker Corp.	125,000	2.90%	15/6/2050	81,853	0.00%
Summa Health	90,000	3.51%	15/11/2051	65,237	0.00%
Sun Communities Operating LP	205,000	2.30%	1/11/2028	180,068	0.01%
Sun Communities Operating LP	105,000	5.50%	15/1/2029	105,012	0.00%
Sun Communities Operating LP	135,000	2.70%	15/7/2031	111,501	0.00%
Sun Communities Operating LP	349,000	4.20%	15/4/2032	312,995	0.01%
Sun Communities Operating LP	160,000	5.70%	15/1/2033	157,526	0.01%
Sutter Health	202,000	1.32%	15/8/2025	192,872	0.01%
Sutter Health	75,000	3.70%	15/8/2028	71,250	0.00%
Sutter Health	150,000	2.29%	15/8/2030	128,738	0.00%
Sutter Health	145,000	5.16%	15/8/2033	145,515	0.01%
Sutter Health	100,000	3.16%	15/8/2040	75,644	0.00%
Sutter Health	170,000	4.09%	15/8/2048	140,066	0.01%
Sutter Health	305,000	3.36%	15/8/2050	218,325	0.01%
Synchrony Bank	325,000	5.40%	22/8/2025	322,529	0.01%
Synchrony Bank	265,000	5.63%	23/8/2027	262,291	0.01%
Synchrony Financial	423,000	4.50%	23/7/2025	415,891	0.02%
Synchrony Financial	75,000	3.70%	4/8/2026	71,546	0.00%
Synchrony Financial	335,000	3.95%	1/12/2027	313,282	0.01%
Synchrony Financial	410,000	5.15%	19/3/2029	393,620	0.01%
Synchrony Financial	160,000	2.88%	28/10/2031	128,456	0.00%
Synovus Bank	184,000	5.63%	15/2/2028	178,327	0.01%
Synovus Financial Corp.	155,000	5.20%	11/8/2025	152,821	0.01%
Sysco Corp.	305,000	3.75%	1/10/2025	298,555	0.01%
Sysco Corp.	320,000	3.30%	15/7/2026	307,668	0.01%
Sysco Corp.	330,000	3.25%	15/7/2027	312,545	0.01%
Sysco Corp.	230,000	5.75%	17/1/2029	235,529	0.01%
Sysco Corp.	180,000	2.40%	15/2/2030	155,939	0.01%
Sysco Corp.	300,000	5.95%	1/4/2030	312,101	0.01%
Sysco Corp.	185,000	2.45%	14/12/2031	152,803	0.01%
Sysco Corp.	230,000	6.00%	17/1/2034	241,302	0.01%
Sysco Corp.	192,000	5.38%	21/9/2035	190,926	0.01%
Sysco Corp.	254,000	6.60%	1/4/2040	274,828	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sysco Corp.	90,000	4.85%	1/10/2045	79,707	0.00%
Sysco Corp.	105,000	4.50%	1/4/2046	88,345	0.00%
Sysco Corp.	150,000	4.45%	15/3/2048	124,674	0.00%
Sysco Corp.	330,000	3.30%	15/2/2050	225,838	0.01%
Sysco Corp.	270,000	6.60%	1/4/2050	300,695	0.01%
Sysco Corp.	280,000	3.15%	14/12/2051	183,385	0.01%
System Energy Resources, Inc.	85,000	6.00%	15/4/2028	86,465	0.00%
Take-Two Interactive Software, Inc.	333,000	5.00%	28/3/2026	330,802	0.01%
Take-Two Interactive Software, Inc.	285,000	3.70%	14/4/2027	274,049	0.01%
Take-Two Interactive Software, Inc.	480,000	4.95%	28/3/2028	475,505	0.02%
Take-Two Interactive Software, Inc.	150,000	4.00%	14/4/2032	136,528	0.00%
Tampa Electric Co.	250,000	4.90%	1/3/2029	248,310	0.01%
Tampa Electric Co.	130,000	2.40%	15/3/2031	109,404	0.00%
Tampa Electric Co.	180,000	4.10%	15/6/2042	147,965	0.01%
Tampa Electric Co.	90,000	4.35%	15/5/2044	74,149	0.00%
Tampa Electric Co.	60,000	4.30%	15/6/2048	48,635	0.00%
Tampa Electric Co.	169,000	4.45%	15/6/2049	141,227	0.01%
Tampa Electric Co.	90,000	3.63%	15/6/2050	64,432	0.00%
Tampa Electric Co.	40,000	3.45%	15/3/2051	27,479	0.00%
Tampa Electric Co.	100,000	5.00%	15/7/2052	89,577	0.00%
Tanger Properties LP	185,000	3.13%	1/9/2026	174,554	0.01%
Tanger Properties LP	200,000	2.75%	1/9/2031	162,889	0.01%
Tapestry, Inc.	250,000	7.05%	27/11/2025	254,211	0.01%
Tapestry, Inc.	305,000	7.00%	27/11/2026	313,467	0.01%
Tapestry, Inc.	130,000	4.13%	15/7/2027	124,601	0.00%
Tapestry, Inc.	355,000	7.35%	27/11/2028	368,329	0.01%
Tapestry, Inc.	150,000	7.70%	27/11/2030	156,587	0.01%
Tapestry, Inc.	259,000	3.05%	15/3/2032	208,750	0.01%
Tapestry, Inc.	400,000	7.85%	27/11/2033	420,829	0.02%
Targa Resources Corp.	475,000	5.20%	1/7/2027	474,072	0.02%
Targa Resources Corp.	310,000	6.15%	1/3/2029	319,991	0.01%
Targa Resources Corp.	385,000	4.20%	1/2/2033	346,502	0.01%
Targa Resources Corp.	370,000	6.13%	15/3/2033	380,621	0.01%
Targa Resources Corp.	275,000	6.50%	30/3/2034	291,101	0.01%
Targa Resources Corp.	280,000	4.95%	15/4/2052	238,199	0.01%
Targa Resources Corp.	295,000	6.25%	1/7/2052	297,982	0.01%
Targa Resources Corp.	230,000	6.50%	15/2/2053	241,680	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	150,000	6.50%	15/7/2027	151,158	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	100,000	5.00%	15/1/2028	97,881	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	100,000	6.88%	15/1/2029	102,563	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	305,000	5.50%	1/3/2030	303,110	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	335,000	4.88%	1/2/2031	319,442	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	550,000	4.00%	15/1/2032	494,011	0.02%
Target Corp.	1,252,000	2.50%	15/4/2026	1,199,280	0.04%
Target Corp.	400,000	1.95%	15/1/2027	372,357	0.01%
Target Corp.	305,000	3.38%	15/4/2029	286,813	0.01%
Target Corp.	325,000	2.35%	15/2/2030	284,991	0.01%
Target Corp.	100,000	2.65%	15/9/2030	88,602	0.00%
Target Corp. <sup>1</sup>	354,000	4.50%	15/9/2032	341,061	0.01%
Target Corp.	75,000	6.35%	1/11/2032	82,481	0.00%
Target Corp.	105,000	4.40%	15/1/2033	100,816	0.00%
Target Corp.	25,000	6.50%	15/10/2037	27,664	0.00%
Target Corp.	105,000	7.00%	15/1/2038	122,566	0.00%
Target Corp.	300,000	4.00%	1/7/2042	252,676	0.01%
Target Corp.	395,000	3.63%	15/4/2046	302,525	0.01%
Target Corp.	173,000	3.90%	15/11/2047	136,985	0.00%
Target Corp.	440,000	2.95%	15/1/2052	283,755	0.01%
Target Corp.	317,000	4.80%	15/1/2053	287,644	0.01%
TC PipeLines LP	255,000	3.90%	25/5/2027	244,070	0.01%
TCI Communications, Inc.	130,000	7.88%	15/2/2026	135,362	0.00%
TCI Communications, Inc.	205,000	7.13%	15/2/2028	219,177	0.01%
TD SYNEX Corp.	212,000	1.75%	9/8/2026	195,658	0.01%
TD SYNEX Corp.	205,000	2.38%	9/8/2028	182,428	0.01%
TD SYNEX Corp.	80,000	2.65%	9/8/2031	65,805	0.00%
TD SYNEX Corp.	300,000	6.10%	12/4/2034	300,858	0.01%
Teachers Insurance & Annuity Association of America	333,000	6.85%	16/12/2039	370,990	0.01%
Teachers Insurance & Annuity Association of America	560,000	4.90%	15/9/2044	496,718	0.02%
Teachers Insurance & Annuity Association of America	595,000	4.27%	15/5/2047	476,246	0.02%
Teachers Insurance & Annuity Association of America	490,000	3.30%	15/5/2050	332,058	0.01%
Teledyne FLIR LLC	125,000	2.50%	1/8/2030	106,483	0.00%
Teledyne Technologies, Inc.	200,000	1.60%	1/4/2026	187,036	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Teledyne Technologies, Inc.	210,000	2.25%	1/4/2028	188,793	0.01%
Teledyne Technologies, Inc.	345,000	2.75%	1/4/2031	294,977	0.01%
Tennessee Gas Pipeline Co. LLC	80,000	7.00%	15/3/2027	83,243	0.00%
Tennessee Gas Pipeline Co. LLC	270,000	2.90%	1/3/2030	235,826	0.01%
Texas Eastern Transmission LP	60,000	3.50%	15/1/2028	56,621	0.00%
Texas Eastern Transmission LP	175,000	7.00%	15/7/2032	190,972	0.01%
Texas Eastern Transmission LP	135,000	4.15%	15/1/2048	103,301	0.00%
Texas Health Resources	70,000	2.33%	15/11/2050	41,035	0.00%
Texas Health Resources	50,000	4.33%	15/11/2055	42,683	0.00%
Texas Instruments, Inc.	235,000	1.13%	15/9/2026	216,160	0.01%
Texas Instruments, Inc.	347,000	2.90%	3/11/2027	325,983	0.01%
Texas Instruments, Inc.	220,000	4.60%	15/2/2028	218,196	0.01%
Texas Instruments, Inc.	217,000	2.25%	4/9/2029	191,816	0.01%
Texas Instruments, Inc.	305,000	1.75%	4/5/2030	257,575	0.01%
Texas Instruments, Inc.	155,000	1.90%	15/9/2031	128,011	0.00%
Texas Instruments, Inc.	156,000	3.65%	16/8/2032	142,750	0.01%
Texas Instruments, Inc.	300,000	4.90%	14/3/2033	299,297	0.01%
Texas Instruments, Inc.	225,000	4.85%	8/2/2034	222,898	0.01%
Texas Instruments, Inc.	175,000	3.88%	15/3/2039	152,732	0.01%
Texas Instruments, Inc.	570,000	4.15%	15/5/2048	472,495	0.02%
Texas Instruments, Inc.	150,000	2.70%	15/9/2051	93,344	0.00%
Texas Instruments, Inc.	80,000	4.10%	16/8/2052	65,225	0.00%
Texas Instruments, Inc.	230,000	5.00%	14/3/2053	215,397	0.01%
Texas Instruments, Inc.	250,000	5.15%	8/2/2054	239,123	0.01%
Texas Instruments, Inc.	475,000	5.05%	18/5/2063	440,403	0.02%
Textron, Inc.	226,000	4.00%	15/3/2026	220,788	0.01%
Textron, Inc.	70,000	3.38%	1/3/2028	65,705	0.00%
Textron, Inc.	125,000	3.90%	17/9/2029	117,266	0.00%
Textron, Inc.	175,000	3.00%	1/6/2030	154,108	0.01%
Textron, Inc.	45,000	2.45%	15/3/2031	37,632	0.00%
Textron, Inc.	235,000	6.10%	15/11/2033	243,450	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.95%	10/8/2026	174,595	0.01%
Thermo Fisher Scientific, Inc.	160,000	5.00%	5/12/2026	159,818	0.01%
Thermo Fisher Scientific, Inc.	270,000	4.80%	21/11/2027	268,876	0.01%
Thermo Fisher Scientific, Inc.	275,000	1.75%	15/10/2028	242,600	0.01%
Thermo Fisher Scientific, Inc.	295,000	5.00%	31/1/2029	295,574	0.01%
Thermo Fisher Scientific, Inc.	207,000	2.60%	1/10/2029	185,108	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.98%	10/8/2030	175,147	0.01%
Thermo Fisher Scientific, Inc.	335,000	2.00%	15/10/2031	274,259	0.01%
Thermo Fisher Scientific, Inc.	50,000	4.95%	21/11/2032	49,567	0.00%
Thermo Fisher Scientific, Inc.	273,000	5.09%	10/8/2033	272,101	0.01%
Thermo Fisher Scientific, Inc.	150,000	5.20%	31/1/2034	150,809	0.01%
Thermo Fisher Scientific, Inc.	540,000	2.80%	15/10/2041	384,237	0.01%
Thermo Fisher Scientific, Inc.	175,000	5.40%	10/8/2043	174,729	0.01%
Thermo Fisher Scientific, Inc.	175,000	5.30%	1/2/2044	170,870	0.01%
Thermo Fisher Scientific, Inc.	305,000	4.10%	15/8/2047	250,728	0.01%
Thomas Jefferson University	165,000	3.85%	1/11/2057	123,371	0.00%
Time Warner Cable Enterprises LLC	235,000	8.38%	15/7/2033	259,679	0.01%
Time Warner Cable LLC	555,000	6.55%	1/5/2037	525,754	0.02%
Time Warner Cable LLC	345,000	7.30%	1/7/2038	348,894	0.01%
Time Warner Cable LLC	480,000	6.75%	15/6/2039	464,836	0.02%
Time Warner Cable LLC	550,000	5.88%	15/11/2040	478,422	0.02%
Time Warner Cable LLC	430,000	5.50%	1/9/2041	359,391	0.01%
Time Warner Cable LLC	610,000	4.50%	15/9/2042	447,472	0.02%
Timken Co.	143,000	4.50%	15/12/2028	138,696	0.01%
Timken Co.	175,000	4.13%	1/4/2032	159,240	0.01%
TJX Cos, Inc.	165,000	2.25%	15/9/2026	155,434	0.01%
TJX Cos, Inc.	205,000	1.15%	15/5/2028	178,723	0.01%
TJX Cos, Inc.	367,000	3.88%	15/4/2030	347,859	0.01%
TJX Cos, Inc.	125,000	1.60%	15/5/2031	100,707	0.00%
TJX Cos, Inc.	75,000	4.50%	15/4/2050	66,698	0.00%
T-Mobile USA, Inc.	525,000	2.25%	15/2/2026	499,001	0.02%
T-Mobile USA, Inc.	300,000	1.50%	15/2/2026	281,661	0.01%
T-Mobile USA, Inc.	250,000	2.63%	15/4/2026	237,931	0.01%
T-Mobile USA, Inc.	1,206,000	3.75%	15/4/2027	1,159,291	0.04%
T-Mobile USA, Inc.	320,000	4.75%	1/2/2028	315,141	0.01%
T-Mobile USA, Inc.	610,000	2.05%	15/2/2028	547,595	0.02%
T-Mobile USA, Inc.	425,000	4.95%	15/3/2028	422,148	0.02%
T-Mobile USA, Inc.	361,000	4.80%	15/7/2028	356,191	0.01%
T-Mobile USA, Inc.	525,000	4.85%	15/1/2029	518,498	0.02%
T-Mobile USA, Inc.	225,000	2.63%	15/2/2029	201,737	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	375,000	2.40%	15/3/2029	331,789	0.01%
T-Mobile USA, Inc.	1,130,000	3.38%	15/4/2029	1,043,583	0.04%
T-Mobile USA, Inc.	2,300,000	3.88%	15/4/2030	2,150,200	0.08%
T-Mobile USA, Inc.	920,000	2.55%	15/2/2031	780,961	0.03%
T-Mobile USA, Inc.	622,000	2.88%	15/2/2031	538,933	0.02%
T-Mobile USA, Inc.	880,000	3.50%	15/4/2031	790,884	0.03%
T-Mobile USA, Inc.	475,000	2.25%	15/11/2031	388,195	0.01%
T-Mobile USA, Inc.	500,000	2.70%	15/3/2032	418,089	0.02%
T-Mobile USA, Inc.	450,000	5.20%	15/1/2033	445,346	0.02%
T-Mobile USA, Inc.	901,000	5.05%	15/7/2033	881,331	0.03%
T-Mobile USA, Inc.	375,000	5.75%	15/1/2034	385,743	0.01%
T-Mobile USA, Inc.	425,000	5.15%	15/4/2034	417,604	0.02%
T-Mobile USA, Inc.	575,000	4.38%	15/4/2040	498,255	0.02%
T-Mobile USA, Inc.	735,000	3.00%	15/2/2041	525,265	0.02%
T-Mobile USA, Inc.	950,000	4.50%	15/4/2050	793,278	0.03%
T-Mobile USA, Inc.	1,029,000	3.30%	15/2/2051	694,999	0.03%
T-Mobile USA, Inc.	900,000	3.40%	15/10/2052	614,300	0.02%
T-Mobile USA, Inc.	575,000	5.65%	15/1/2053	566,920	0.02%
T-Mobile USA, Inc.	350,000	5.75%	15/1/2054	348,317	0.01%
T-Mobile USA, Inc.	325,000	6.00%	15/6/2054	336,469	0.01%
T-Mobile USA, Inc.	235,000	5.50%	15/1/2055	226,441	0.01%
T-Mobile USA, Inc.	575,000	3.60%	15/11/2060	387,493	0.01%
T-Mobile USA, Inc.	290,000	5.80%	15/9/2062	287,183	0.01%
Toledo Edison Co.	185,000	6.15%	15/5/2037	194,180	0.01%
Toledo Hospital	390,000	5.75%	15/11/2038	389,763	0.01%
Toll Brothers Finance Corp.	132,000	4.88%	15/3/2027	130,040	0.00%
Toll Brothers Finance Corp.	98,000	4.35%	15/2/2028	94,600	0.00%
Toll Brothers Finance Corp.	100,000	3.80%	1/11/2029	92,466	0.00%
Tosco Corp.	175,000	8.13%	15/2/2030	202,385	0.01%
Toyota Motor Credit Corp.	225,000	3.65%	18/8/2025	220,936	0.01%
Toyota Motor Credit Corp.	225,000	5.60%	11/9/2025	225,839	0.01%
Toyota Motor Credit Corp.	230,000	0.80%	16/10/2025	217,407	0.01%
Toyota Motor Credit Corp.	200,000	3.80%	24/10/2025	195,706	0.01%
Toyota Motor Credit Corp.	185,000	5.40%	10/11/2025	185,379	0.01%
Toyota Motor Credit Corp.	230,000	4.80%	5/1/2026	228,823	0.01%
Toyota Motor Credit Corp.	210,000	0.80%	9/1/2026	196,772	0.01%
Toyota Motor Credit Corp.	250,000	5.20%	15/5/2026	250,360	0.01%
Toyota Motor Credit Corp.	450,000	4.45%	18/5/2026	444,401	0.02%
Toyota Motor Credit Corp.	339,000	1.13%	18/6/2026	313,947	0.01%
Toyota Motor Credit Corp.	145,000	5.00%	14/8/2026	144,648	0.01%
Toyota Motor Credit Corp.	305,000	5.40%	20/11/2026	307,109	0.01%
Toyota Motor Credit Corp.	300,000	3.20%	11/1/2027	287,080	0.01%
Toyota Motor Credit Corp.	291,000	1.90%	13/1/2027	269,191	0.01%
Toyota Motor Credit Corp.	300,000	5.00%	19/3/2027	299,906	0.01%
Toyota Motor Credit Corp.	365,000	3.05%	22/3/2027	346,694	0.01%
Toyota Motor Credit Corp.	100,000	1.15%	13/8/2027	89,176	0.00%
Toyota Motor Credit Corp.	315,000	4.55%	20/9/2027	311,054	0.01%
Toyota Motor Credit Corp.	175,000	5.45%	10/11/2027	177,512	0.01%
Toyota Motor Credit Corp.	75,000	3.05%	11/1/2028	70,417	0.00%
Toyota Motor Credit Corp.	275,000	4.63%	12/1/2028	272,432	0.01%
Toyota Motor Credit Corp.	175,000	1.90%	6/4/2028	157,054	0.01%
Toyota Motor Credit Corp.	100,000	5.25%	11/9/2028	101,153	0.00%
Toyota Motor Credit Corp.	155,000	4.65%	5/1/2029	153,103	0.01%
Toyota Motor Credit Corp.	400,000	3.65%	8/1/2029	379,780	0.01%
Toyota Motor Credit Corp.	300,000	5.05%	16/5/2029	301,007	0.01%
Toyota Motor Credit Corp.	230,000	4.45%	29/6/2029	225,493	0.01%
Toyota Motor Credit Corp.	245,000	2.15%	13/2/2030	211,451	0.01%
Toyota Motor Credit Corp.	431,000	3.38%	1/4/2030	396,540	0.01%
Toyota Motor Credit Corp.	210,000	4.55%	17/5/2030	205,188	0.01%
Toyota Motor Credit Corp.	430,000	5.55%	20/11/2030	441,712	0.02%
Toyota Motor Credit Corp.	222,000	1.65%	10/1/2031	180,250	0.01%
Toyota Motor Credit Corp.	300,000	5.10%	21/3/2031	299,935	0.01%
Toyota Motor Credit Corp.	170,000	1.90%	12/9/2031	137,966	0.00%
Toyota Motor Credit Corp.	100,000	2.40%	13/1/2032	83,706	0.00%
Toyota Motor Credit Corp.	170,000	4.70%	12/1/2033	165,261	0.01%
Toyota Motor Credit Corp.	305,000	4.80%	5/1/2034	296,189	0.01%
Tractor Supply Co.	275,000	1.75%	1/11/2030	222,789	0.01%
Tractor Supply Co.	220,000	5.25%	15/5/2033	218,316	0.01%
Trane Technologies Financing Ltd.	111,000	3.50%	21/3/2026	107,516	0.00%
Trane Technologies Financing Ltd.	250,000	3.80%	21/3/2029	237,378	0.01%
Trane Technologies Financing Ltd.	211,000	5.25%	3/3/2033	212,360	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trane Technologies Financing Ltd.	170,000	5.10%	13/6/2034	169,350	0.01%
Trane Technologies Financing Ltd.	60,000	4.65%	1/11/2044	53,437	0.00%
Trane Technologies Financing Ltd.	127,000	4.50%	21/3/2049	108,611	0.00%
Trane Technologies Global Holding Co., Ltd.	125,000	3.75%	21/8/2028	119,031	0.00%
Trane Technologies Global Holding Co., Ltd.	300,000	5.75%	15/6/2043	306,085	0.01%
Trane Technologies Global Holding Co., Ltd.	25,000	4.30%	21/2/2048	20,779	0.00%
Transatlantic Holdings, Inc.	75,000	8.00%	30/11/2039	94,248	0.00%
Transcontinental Gas Pipe Line Co. LLC	350,000	7.85%	1/2/2026	360,176	0.01%
Transcontinental Gas Pipe Line Co. LLC	110,000	4.00%	15/3/2028	105,463	0.00%
Transcontinental Gas Pipe Line Co. LLC	275,000	3.25%	15/5/2030	247,814	0.01%
Transcontinental Gas Pipe Line Co. LLC	125,000	5.40%	15/8/2041	121,273	0.00%
Transcontinental Gas Pipe Line Co. LLC	65,000	4.45%	1/8/2042	56,563	0.00%
Transcontinental Gas Pipe Line Co. LLC	240,000	4.60%	15/3/2048	204,339	0.01%
Transcontinental Gas Pipe Line Co. LLC	245,000	3.95%	15/5/2050	185,514	0.01%
Travelers Cos, Inc.	134,000	6.75%	20/6/2036	150,494	0.01%
Travelers Cos, Inc.	201,000	6.25%	15/6/2037	216,925	0.01%
Travelers Cos, Inc.	380,000	5.35%	1/11/2040	374,177	0.01%
Travelers Cos, Inc.	200,000	4.60%	1/8/2043	179,800	0.01%
Travelers Cos, Inc.	145,000	4.30%	25/8/2045	123,152	0.00%
Travelers Cos, Inc.	170,000	3.75%	15/5/2046	133,159	0.00%
Travelers Cos, Inc.	237,000	4.00%	30/5/2047	191,123	0.01%
Travelers Cos, Inc.	150,000	4.05%	7/3/2048	122,095	0.00%
Travelers Cos, Inc.	175,000	4.10%	4/3/2049	142,644	0.01%
Travelers Cos, Inc.	240,000	2.55%	27/4/2050	146,077	0.01%
Travelers Cos, Inc.	370,000	3.05%	8/6/2051	247,692	0.01%
Travelers Cos, Inc.	150,000	5.45%	25/5/2053	150,259	0.01%
Travelers Property Casualty Corp.	105,000	6.38%	15/3/2033	115,072	0.00%
Trimble, Inc.	230,000	4.90%	15/6/2028	226,974	0.01%
Trimble, Inc.	250,000	6.10%	15/3/2033	258,693	0.01%
Trinity Acquisition plc	275,000	4.40%	15/3/2026	269,811	0.01%
Trinity Health Corp.	75,000	2.63%	1/12/2040	52,949	0.00%
Trinity Health Corp.	200,000	4.13%	1/12/2045	168,505	0.01%
Tri-State Generation & Transmission Association, Inc.	175,000	6.00%	15/6/2040	161,665	0.01%
Truist Bank	422,000	3.63%	16/9/2025	410,998	0.01%
Truist Bank	233,000	4.05%	3/11/2025	228,993	0.01%
Truist Bank	232,000	3.30%	15/5/2026	222,282	0.01%
Truist Bank	265,000	3.80%	30/10/2026	254,798	0.01%
Truist Bank	435,000	2.25%	11/3/2030	362,732	0.01%
Truist Financial Corp.	225,000	1.20%	5/8/2025	214,393	0.01%
Truist Financial Corp.	425,000	4.26%	28/7/2026	418,048	0.02%
Truist Financial Corp.	260,000	5.90%	28/10/2026	260,608	0.01%
Truist Financial Corp.	330,000	1.27%	2/3/2027	306,707	0.01%
Truist Financial Corp.	470,000	6.05%	8/6/2027	473,300	0.02%
Truist Financial Corp.	305,000	1.13%	3/8/2027	269,067	0.01%
Truist Financial Corp.	255,000	4.12%	6/6/2028	245,892	0.01%
Truist Financial Corp.	475,000	4.87%	26/1/2029	465,915	0.02%
Truist Financial Corp.	5,000	3.88%	19/3/2029	4,663	0.00%
Truist Financial Corp.	200,000	1.89%	7/6/2029	175,171	0.01%
Truist Financial Corp.	650,000	7.16%	30/10/2029	690,164	0.02%
Truist Financial Corp.	435,000	5.44%	24/1/2030	433,637	0.02%
Truist Financial Corp.	450,000	1.95%	5/6/2030	372,354	0.01%
Truist Financial Corp.	425,000	4.92%	28/7/2033	393,859	0.01%
Truist Financial Corp.	360,000	6.12%	28/10/2033	368,033	0.01%
Truist Financial Corp.	470,000	5.12%	26/1/2034	449,894	0.02%
Truist Financial Corp.	535,000	5.87%	8/6/2034	539,527	0.02%
Truist Financial Corp.	625,000	5.71%	24/1/2035	622,392	0.02%
Trustage Financial Group, Inc.	100,000	4.63%	15/4/2032	87,739	0.00%
Trustees of Boston College	235,000	3.13%	1/7/2052	165,297	0.01%
Trustees of Boston University	140,000	4.06%	1/10/2048	118,660	0.00%
Trustees of Princeton University	75,000	5.70%	1/3/2039	79,899	0.00%
Trustees of Princeton University	265,000	2.52%	1/7/2050	171,220	0.01%
Trustees of Princeton University	80,000	4.20%	1/3/2052	70,376	0.00%
Trustees of the University of Pennsylvania	200,000	2.40%	1/10/2050	121,438	0.00%
Trustees of the University of Pennsylvania	70,000	4.67%	1/9/2112	61,484	0.00%
Trustees of the University of Pennsylvania	85,000	3.61%	15/2/2119	57,929	0.00%
TTX Co.	250,000	3.90%	1/2/2045	197,743	0.01%
TTX Co.	75,000	4.20%	1/7/2046	61,907	0.00%
TTX Co.	150,000	4.60%	1/2/2049	133,605	0.00%
TTX Co.	125,000	5.65%	1/12/2052	126,059	0.00%
Tucson Electric Power Co.	58,000	3.25%	15/5/2032	50,673	0.00%
Tucson Electric Power Co.	85,000	4.85%	1/12/2048	74,068	0.00%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tucson Electric Power Co.	145,000	4.00%	15/6/2050	109,309	0.00%
Tucson Electric Power Co.	125,000	3.25%	1/5/2051	82,310	0.00%
Tucson Electric Power Co.	100,000	5.50%	15/4/2053	96,173	0.00%
TWDC Enterprises 18 Corp.	225,000	3.15%	17/9/2025	219,287	0.01%
TWDC Enterprises 18 Corp.	235,000	3.00%	13/2/2026	226,712	0.01%
TWDC Enterprises 18 Corp.	417,000	1.85%	30/7/2026	389,896	0.01%
TWDC Enterprises 18 Corp.	155,000	2.95%	15/6/2027	146,488	0.01%
TWDC Enterprises 18 Corp.	210,000	7.00%	1/3/2032	233,980	0.01%
TWDC Enterprises 18 Corp.	205,000	4.38%	16/8/2041	178,971	0.01%
TWDC Enterprises 18 Corp.	139,000	4.13%	1/12/2041	117,550	0.00%
TWDC Enterprises 18 Corp.	135,000	3.70%	1/12/2042	106,923	0.00%
TWDC Enterprises 18 Corp.	335,000	4.13%	1/6/2044	279,328	0.01%
TWDC Enterprises 18 Corp.	165,000	3.00%	30/7/2046	112,403	0.00%
Tyco Electronics Group SA	320,000	4.50%	13/2/2026	317,064	0.01%
Tyco Electronics Group SA	200,000	2.50%	4/2/2032	168,498	0.01%
Tyson Foods, Inc.	317,000	4.00%	1/3/2026	309,559	0.01%
Tyson Foods, Inc.	640,000	3.55%	2/6/2027	611,891	0.02%
Tyson Foods, Inc.	195,000	4.35%	1/3/2029	187,295	0.01%
Tyson Foods, Inc.	225,000	5.40%	15/3/2029	225,449	0.01%
Tyson Foods, Inc.	375,000	5.70%	15/3/2034	373,317	0.01%
Tyson Foods, Inc.	225,000	4.88%	15/8/2034	211,793	0.01%
Tyson Foods, Inc.	200,000	5.15%	15/8/2044	175,030	0.01%
Tyson Foods, Inc.	315,000	4.55%	2/6/2047	253,113	0.01%
Tyson Foods, Inc.	386,000	5.10%	28/9/2048	336,671	0.01%
UDR, Inc.	90,000	2.95%	1/9/2026	85,247	0.00%
UDR, Inc.	36,000	3.50%	1/7/2027	34,102	0.00%
UDR, Inc.	50,000	3.50%	15/1/2028	47,113	0.00%
UDR, Inc.	170,000	4.40%	26/1/2029	163,871	0.01%
UDR, Inc.	330,000	3.20%	15/1/2030	297,763	0.01%
UDR, Inc.	200,000	3.00%	15/8/2031	172,566	0.01%
UDR, Inc.	75,000	2.10%	1/8/2032	58,639	0.00%
UDR, Inc.	55,000	1.90%	15/3/2033	41,567	0.00%
UDR, Inc.	100,000	2.10%	15/6/2033	75,960	0.00%
UDR, Inc.	120,000	3.10%	1/11/2034	96,658	0.00%
UL Solutions, Inc.	75,000	6.50%	20/10/2028	78,043	0.00%
UMass Memorial Health Care Obligated Group	125,000	5.36%	1/7/2052	119,528	0.00%
Unilever Capital Corp.	175,000	4.88%	8/9/2028	175,107	0.01%
Union Electric Co.	90,000	2.95%	15/6/2027	84,893	0.00%
Union Electric Co.	125,000	3.50%	15/3/2029	117,737	0.00%
Union Electric Co.	150,000	2.95%	15/3/2030	133,989	0.00%
Union Electric Co.	175,000	2.15%	15/3/2032	140,675	0.01%
Union Electric Co.	175,000	5.20%	1/4/2034	173,633	0.01%
Union Electric Co.	60,000	5.30%	1/8/2037	59,381	0.00%
Union Electric Co.	100,000	8.45%	15/3/2039	127,282	0.00%
Union Electric Co.	100,000	3.90%	15/9/2042	80,544	0.00%
Union Electric Co.	160,000	3.65%	15/4/2045	120,564	0.00%
Union Electric Co.	175,000	4.00%	1/4/2048	135,913	0.00%
Union Electric Co.	130,000	3.25%	1/10/2049	88,063	0.00%
Union Electric Co.	170,000	2.63%	15/3/2051	100,973	0.00%
Union Electric Co.	135,000	3.90%	1/4/2052	103,118	0.00%
Union Electric Co.	195,000	5.45%	15/3/2053	188,056	0.01%
Union Electric Co.	225,000	5.25%	15/1/2054	210,193	0.01%
Union Pacific Corp.	295,000	3.25%	15/8/2025	288,259	0.01%
Union Pacific Corp.	110,000	4.75%	21/2/2026	109,215	0.00%
Union Pacific Corp.	165,000	2.75%	1/3/2026	158,667	0.01%
Union Pacific Corp.	85,000	2.15%	5/2/2027	79,199	0.00%
Union Pacific Corp.	97,000	3.00%	15/4/2027	92,147	0.00%
Union Pacific Corp.	350,000	3.95%	10/9/2028	338,994	0.01%
Union Pacific Corp.	175,000	6.63%	1/2/2029	187,214	0.01%
Union Pacific Corp.	265,000	3.70%	1/3/2029	252,400	0.01%
Union Pacific Corp.	225,000	2.40%	5/2/2030	196,857	0.01%
Union Pacific Corp.	290,000	2.38%	20/5/2031	246,241	0.01%
Union Pacific Corp.	330,000	2.80%	14/2/2032	284,591	0.01%
Union Pacific Corp.	200,000	4.50%	20/1/2033	192,558	0.01%
Union Pacific Corp.	75,000	3.38%	1/2/2035	64,042	0.00%
Union Pacific Corp.	140,000	2.89%	6/4/2036	112,794	0.00%
Union Pacific Corp.	100,000	3.60%	15/9/2037	83,979	0.00%
Union Pacific Corp.	100,000	3.55%	15/8/2039	81,507	0.00%
Union Pacific Corp.	410,000	3.20%	20/5/2041	309,684	0.01%
Union Pacific Corp.	100,000	3.38%	14/2/2042	76,852	0.00%
Union Pacific Corp.	25,000	4.05%	15/11/2045	20,302	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	150,000	4.05%	1/3/2046	121,414	0.00%
Union Pacific Corp.	75,000	3.35%	15/8/2046	54,175	0.00%
Union Pacific Corp.	145,000	4.00%	15/4/2047	115,663	0.00%
Union Pacific Corp.	200,000	4.50%	10/9/2048	172,590	0.01%
Union Pacific Corp.	150,000	4.30%	1/3/2049	125,001	0.00%
Union Pacific Corp.	551,000	3.25%	5/2/2050	383,899	0.01%
Union Pacific Corp.	420,000	3.80%	1/10/2051	320,921	0.01%
Union Pacific Corp.	250,000	2.95%	10/3/2052	161,143	0.01%
Union Pacific Corp.	125,000	4.95%	9/9/2052	116,664	0.00%
Union Pacific Corp.	525,000	3.50%	14/2/2053	376,289	0.01%
Union Pacific Corp.	140,000	3.88%	1/2/2055	105,814	0.00%
Union Pacific Corp.	175,000	3.95%	15/8/2059	131,520	0.00%
Union Pacific Corp.	560,000	3.84%	20/3/2060	411,842	0.01%
Union Pacific Corp.	235,000	3.55%	20/5/2061	161,960	0.01%
Union Pacific Corp.	485,000	2.97%	16/9/2062	286,970	0.01%
Union Pacific Corp.	135,000	5.15%	20/1/2063	124,502	0.00%
Union Pacific Corp.	166,000	4.10%	15/9/2067	125,406	0.00%
Union Pacific Corp.	230,000	3.75%	5/2/2070	160,580	0.01%
Union Pacific Corp.	340,000	3.80%	6/4/2071	239,311	0.01%
Union Pacific Corp.	177,000	3.85%	14/2/2072	126,202	0.00%
United Airlines 2013-1 Class A Pass Through Trust	293,218	4.30%	15/8/2025	287,792	0.01%
United Airlines 2014-1 Class A Pass Through Trust	246,566	4.00%	11/4/2026	238,824	0.01%
United Airlines 2014-2 Class A Pass Through Trust	125,755	3.75%	3/9/2026	120,675	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	98,553	3.10%	7/7/2028	90,930	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	187,270	2.88%	7/10/2028	168,950	0.01%
United Airlines 2018-1 Class AA Pass Through Trust	202,061	3.50%	1/3/2030	186,534	0.01%
United Airlines 2019-1 Class AA Pass Through Trust	98,537	4.15%	25/8/2031	91,825	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	100,993	2.70%	1/5/2032	86,812	0.00%
United Airlines 2020-1 Class A Pass Through Trust	443,521	5.88%	15/10/2027	444,713	0.02%
United Airlines 2020-1 Class B Pass Through Trust	156,240	4.88%	15/1/2026	154,083	0.01%
United Airlines 2023-1 Class A Pass Through Trust	375,000	5.80%	15/1/2036	380,776	0.01%
United Parcel Service, Inc.	145,000	2.40%	15/11/2026	136,617	0.00%
United Parcel Service, Inc.	386,000	3.05%	15/11/2027	363,911	0.01%
United Parcel Service, Inc.	285,000	3.40%	15/3/2029	267,885	0.01%
United Parcel Service, Inc.	110,000	2.50%	1/9/2029	98,155	0.00%
United Parcel Service, Inc.	220,000	4.45%	1/4/2030	215,531	0.01%
United Parcel Service, Inc.	405,000	4.88%	3/3/2033	399,008	0.01%
United Parcel Service, Inc.	290,000	5.15%	22/5/2034	289,054	0.01%
United Parcel Service, Inc.	495,000	6.20%	15/1/2038	536,386	0.02%
United Parcel Service, Inc.	160,000	5.20%	1/4/2040	156,473	0.01%
United Parcel Service, Inc.	225,000	4.88%	15/11/2040	210,405	0.01%
United Parcel Service, Inc.	260,000	3.63%	1/10/2042	204,956	0.01%
United Parcel Service, Inc.	125,000	3.40%	15/11/2046	92,737	0.00%
United Parcel Service, Inc.	315,000	3.75%	15/11/2047	241,450	0.01%
United Parcel Service, Inc.	250,000	4.25%	15/3/2049	206,452	0.01%
United Parcel Service, Inc.	200,000	3.40%	1/9/2049	143,973	0.01%
United Parcel Service, Inc.	320,000	5.30%	1/4/2050	311,248	0.01%
United Parcel Service, Inc.	380,000	5.05%	3/3/2053	355,309	0.01%
United Parcel Service, Inc.	360,000	5.50%	22/5/2054	356,777	0.01%
United Parcel Service, Inc.	200,000	5.60%	22/5/2064	197,770	0.01%
United Rentals North America, Inc.	465,000	6.00%	15/12/2029	466,096	0.02%
UnitedHealth Group, Inc.	584,000	3.75%	15/7/2025	575,320	0.02%
UnitedHealth Group, Inc.	311,000	5.15%	15/10/2025	310,658	0.01%
UnitedHealth Group, Inc.	95,000	3.70%	15/12/2025	92,989	0.00%
UnitedHealth Group, Inc.	95,000	1.25%	15/1/2026	89,526	0.00%
UnitedHealth Group, Inc.	229,000	3.10%	15/3/2026	221,592	0.01%
UnitedHealth Group, Inc.	280,000	1.15%	15/5/2026	260,390	0.01%
UnitedHealth Group, Inc.	180,000	3.45%	15/1/2027	173,617	0.01%
UnitedHealth Group, Inc.	195,000	3.38%	15/4/2027	187,024	0.01%
UnitedHealth Group, Inc.	150,000	3.70%	15/5/2027	145,136	0.01%
UnitedHealth Group, Inc.	333,000	2.95%	15/10/2027	313,038	0.01%
UnitedHealth Group, Inc.	225,000	5.25%	15/2/2028	227,939	0.01%
UnitedHealth Group, Inc.	310,000	3.85%	15/6/2028	297,989	0.01%
UnitedHealth Group, Inc.	270,000	3.88%	15/12/2028	258,741	0.01%
UnitedHealth Group, Inc.	308,000	4.25%	15/1/2029	300,035	0.01%
UnitedHealth Group, Inc.	275,000	4.70%	15/4/2029	272,875	0.01%
UnitedHealth Group, Inc.	225,000	4.00%	15/5/2029	216,352	0.01%
UnitedHealth Group, Inc.	300,000	2.88%	15/8/2029	272,128	0.01%
UnitedHealth Group, Inc.	315,000	5.30%	15/2/2030	320,579	0.01%
UnitedHealth Group, Inc.	332,000	2.00%	15/5/2030	282,151	0.01%
UnitedHealth Group, Inc.	320,000	4.90%	15/4/2031	316,966	0.01%

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UnitedHealth Group, Inc.	541,000	2.30%	15/5/2031	454,330	0.02%
UnitedHealth Group, Inc.	475,000	4.20%	15/5/2032	446,858	0.02%
UnitedHealth Group, Inc.	555,000	5.35%	15/2/2033	562,238	0.02%
UnitedHealth Group, Inc.	460,000	4.50%	15/4/2033	439,501	0.02%
UnitedHealth Group, Inc.	325,000	5.00%	15/4/2034	320,665	0.01%
UnitedHealth Group, Inc.	420,000	4.63%	15/7/2035	402,517	0.01%
UnitedHealth Group, Inc.	380,000	5.80%	15/3/2036	397,118	0.01%
UnitedHealth Group, Inc.	250,000	6.50%	15/6/2037	274,417	0.01%
UnitedHealth Group, Inc.	270,000	6.63%	15/11/2037	298,643	0.01%
UnitedHealth Group, Inc.	395,000	6.88%	15/2/2038	452,166	0.02%
UnitedHealth Group, Inc.	570,000	3.50%	15/8/2039	460,458	0.02%
UnitedHealth Group, Inc.	518,000	2.75%	15/5/2040	372,494	0.01%
UnitedHealth Group, Inc.	75,000	5.70%	15/10/2040	76,500	0.00%
UnitedHealth Group, Inc.	116,000	5.95%	15/2/2041	121,216	0.00%
UnitedHealth Group, Inc.	350,000	3.05%	15/5/2041	258,679	0.01%
UnitedHealth Group, Inc.	155,000	4.63%	15/11/2041	140,060	0.01%
UnitedHealth Group, Inc.	250,000	4.38%	15/3/2042	219,672	0.01%
UnitedHealth Group, Inc.	207,000	3.95%	15/10/2042	169,739	0.01%
UnitedHealth Group, Inc.	175,000	4.25%	15/3/2043	150,861	0.01%
UnitedHealth Group, Inc.	565,000	4.75%	15/7/2045	512,056	0.02%
UnitedHealth Group, Inc.	405,000	4.20%	15/1/2047	333,744	0.01%
UnitedHealth Group, Inc.	230,000	4.25%	15/4/2047	191,340	0.01%
UnitedHealth Group, Inc.	362,000	3.75%	15/10/2047	275,893	0.01%
UnitedHealth Group, Inc.	375,000	4.25%	15/6/2048	310,076	0.01%
UnitedHealth Group, Inc.	265,000	4.45%	15/12/2048	226,468	0.01%
UnitedHealth Group, Inc.	470,000	3.70%	15/8/2049	353,226	0.01%
UnitedHealth Group, Inc.	440,000	2.90%	15/5/2050	285,271	0.01%
UnitedHealth Group, Inc.	510,000	3.25%	15/5/2051	350,233	0.01%
UnitedHealth Group, Inc.	555,000	4.75%	15/5/2052	491,454	0.02%
UnitedHealth Group, Inc.	600,000	5.88%	15/2/2053	623,239	0.02%
UnitedHealth Group, Inc.	750,000	5.05%	15/4/2053	695,665	0.03%
UnitedHealth Group, Inc.	800,000	5.38%	15/4/2054	776,974	0.03%
UnitedHealth Group, Inc.	475,000	3.88%	15/8/2059	352,118	0.01%
UnitedHealth Group, Inc.	360,000	3.13%	15/5/2060	227,424	0.01%
UnitedHealth Group, Inc.	385,000	4.95%	15/5/2062	342,838	0.01%
UnitedHealth Group, Inc.	610,000	6.05%	15/2/2063	641,695	0.02%
UnitedHealth Group, Inc.	505,000	5.20%	15/4/2063	468,794	0.02%
UnitedHealth Group, Inc.	300,000	5.50%	15/4/2064	290,947	0.01%
Universal Health Services, Inc.	350,000	2.65%	15/10/2030	298,368	0.01%
Universal Health Services, Inc.	175,000	2.65%	15/1/2032	142,648	0.01%
University of Chicago	125,000	2.76%	1/4/2045	95,341	0.00%
University of Chicago	195,000	4.00%	1/10/2053	159,316	0.01%
University of Miami	245,000	4.06%	1/4/2052	197,196	0.01%
University of Notre Dame du Lac	25,000	3.44%	15/2/2045	19,607	0.00%
University of Notre Dame du Lac	140,000	3.39%	15/2/2048	107,950	0.00%
University of Southern California	460,000	3.03%	1/10/2039	368,050	0.01%
University of Southern California	125,000	3.84%	1/10/2047	102,754	0.00%
University of Southern California	285,000	2.81%	1/10/2050	188,758	0.01%
University of Southern California	230,000	2.95%	1/10/2051	155,647	0.01%
University of Southern California	100,000	4.98%	1/10/2053	96,891	0.00%
University of Southern California	65,000	5.25%	1/10/2111	63,356	0.00%
Unum Group	175,000	4.00%	15/6/2029	164,953	0.01%
Unum Group	145,000	5.75%	15/8/2042	139,581	0.01%
Unum Group	215,000	4.50%	15/12/2049	167,474	0.01%
Unum Group	170,000	4.13%	15/6/2051	124,899	0.00%
Unum Group	130,000	6.00%	15/6/2054	124,461	0.00%
UPMC	235,000	5.04%	15/5/2033	230,079	0.01%
UPMC	110,000	5.38%	15/5/2043	110,229	0.00%
US Bancorp	250,000	3.95%	17/11/2025	245,280	0.01%
US Bancorp	390,000	3.10%	27/4/2026	373,938	0.01%
US Bancorp	320,000	2.38%	22/7/2026	302,045	0.01%
US Bancorp	590,000	5.73%	21/10/2026	591,191	0.02%
US Bancorp	255,000	3.15%	27/4/2027	242,649	0.01%
US Bancorp	310,000	6.79%	26/10/2027	319,106	0.01%
US Bancorp	635,000	2.22%	27/1/2028	587,084	0.02%
US Bancorp	765,000	3.90%	26/4/2028	733,135	0.03%
US Bancorp	1,075,000	4.55%	22/7/2028	1,051,105	0.04%
US Bancorp	415,000	4.65%	1/2/2029	406,295	0.01%
US Bancorp	546,000	5.78%	12/6/2029	554,337	0.02%
US Bancorp	325,000	3.00%	30/7/2029	290,807	0.01%
US Bancorp	515,000	5.38%	23/1/2030	516,161	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp	405,000	1.38%	22/7/2030	326,291	0.01%
US Bancorp	325,000	2.68%	27/1/2033	268,672	0.01%
US Bancorp	260,000	4.97%	22/7/2033	246,405	0.01%
US Bancorp	505,000	5.85%	21/10/2033	513,015	0.02%
US Bancorp	700,000	4.84%	1/2/2034	663,302	0.02%
US Bancorp	540,000	5.84%	12/6/2034	547,523	0.02%
US Bancorp	495,000	5.68%	23/1/2035	497,317	0.02%
US Bancorp	575,000	2.49%	3/11/2036	453,069	0.02%
US Treasury Note	3,475,000	4.88%	31/5/2026	3,482,059	0.13%
US Treasury Note	3,895,000	4.63%	30/6/2026	3,888,001	0.14%
US Treasury Note	17,000	4.63%	15/6/2027	17,050	0.00%
US Treasury Note	184,000	4.38%	15/5/2034	184,058	0.01%
USAA Capital Corp.	100,000	3.38%	1/5/2025	98,299	0.00%
USAA Capital Corp.	300,000	2.13%	1/5/2030	256,337	0.01%
Utah Acquisition Sub, Inc.	480,000	3.95%	15/6/2026	465,612	0.02%
Utah Acquisition Sub, Inc.	360,000	5.25%	15/6/2046	296,388	0.01%
Valero Energy Corp.	129,000	2.15%	15/9/2027	117,504	0.00%
Valero Energy Corp.	222,000	4.35%	1/6/2028	214,879	0.01%
Valero Energy Corp.	225,000	4.00%	1/4/2029	214,002	0.01%
Valero Energy Corp.	284,000	2.80%	1/12/2031	240,896	0.01%
Valero Energy Corp.	300,000	7.50%	15/4/2032	338,586	0.01%
Valero Energy Corp.	390,000	6.63%	15/6/2037	415,961	0.02%
Valero Energy Corp.	125,000	4.90%	15/3/2045	111,910	0.00%
Valero Energy Corp.	385,000	3.65%	1/12/2051	266,296	0.01%
Valero Energy Corp.	135,000	4.00%	1/6/2052	98,943	0.00%
Valero Energy Partners LP	290,000	4.50%	15/3/2028	282,479	0.01%
Valmont Industries, Inc.	100,000	5.00%	1/10/2044	90,315	0.00%
Valmont Industries, Inc.	70,000	5.25%	1/10/2054	62,639	0.00%
Ventas Realty LP	240,000	4.13%	15/1/2026	234,617	0.01%
Ventas Realty LP	120,000	3.25%	15/10/2026	114,064	0.00%
Ventas Realty LP	225,000	3.85%	1/4/2027	216,229	0.01%
Ventas Realty LP	130,000	4.00%	1/3/2028	124,034	0.00%
Ventas Realty LP	386,000	4.40%	15/1/2029	371,090	0.01%
Ventas Realty LP	365,000	3.00%	15/1/2030	322,255	0.01%
Ventas Realty LP	65,000	4.75%	15/11/2030	62,485	0.00%
Ventas Realty LP	50,000	2.50%	1/9/2031	41,064	0.00%
Ventas Realty LP	165,000	5.63%	1/7/2034	163,396	0.01%
Ventas Realty LP	140,000	5.70%	30/9/2043	134,188	0.00%
Ventas Realty LP	110,000	4.88%	15/4/2049	93,426	0.00%
Veralto Corp.	275,000	5.50%	18/9/2026	274,913	0.01%
Veralto Corp.	250,000	5.35%	18/9/2028	250,994	0.01%
Veralto Corp.	225,000	5.45%	18/9/2033	224,366	0.01%
VeriSign, Inc.	315,000	2.70%	15/6/2031	263,356	0.01%
Verisk Analytics, Inc.	48,000	4.00%	15/6/2025	47,203	0.00%
Verisk Analytics, Inc.	65,000	4.13%	15/3/2029	62,506	0.00%
Verisk Analytics, Inc.	300,000	5.75%	1/4/2033	308,574	0.01%
Verisk Analytics, Inc.	100,000	5.25%	5/6/2034	98,433	0.00%
Verisk Analytics, Inc.	50,000	5.50%	15/6/2045	48,068	0.00%
Verisk Analytics, Inc.	310,000	3.63%	15/5/2050	222,892	0.01%
Verizon Communications, Inc.	780,000	0.85%	20/11/2025	733,407	0.03%
Verizon Communications, Inc.	435,000	1.45%	20/3/2026	407,459	0.01%
Verizon Communications, Inc.	510,000	2.63%	15/8/2026	483,536	0.02%
Verizon Communications, Inc.	930,000	4.13%	16/3/2027	906,548	0.03%
Verizon Communications, Inc.	265,000	3.00%	22/3/2027	250,787	0.01%
Verizon Communications, Inc. <sup>1</sup>	1,035,000	2.10%	22/3/2028	930,959	0.03%
Verizon Communications, Inc.	1,106,000	4.33%	21/9/2028	1,075,310	0.04%
Verizon Communications, Inc.	270,000	3.88%	8/2/2029	256,578	0.01%
Verizon Communications, Inc.	1,120,000	4.02%	3/12/2029	1,058,330	0.04%
Verizon Communications, Inc.	410,000	3.15%	22/3/2030	369,573	0.01%
Verizon Communications, Inc.	275,000	1.50%	18/9/2030	224,292	0.01%
Verizon Communications, Inc.	434,000	1.68%	30/10/2030	352,726	0.01%
Verizon Communications, Inc.	236,000	7.75%	1/12/2030	268,571	0.01%
Verizon Communications, Inc.	900,000	1.75%	20/1/2031	728,384	0.03%
Verizon Communications, Inc.	1,030,000	2.55%	21/3/2031	874,934	0.03%
Verizon Communications, Inc.	1,535,000	2.36%	15/3/2032	1,254,523	0.05%
Verizon Communications, Inc.	475,000	5.05%	9/5/2033	468,351	0.02%
Verizon Communications, Inc.	720,000	4.50%	10/8/2033	676,824	0.02%
Verizon Communications, Inc.	125,000	6.40%	15/9/2033	135,337	0.00%
Verizon Communications, Inc.	518,000	4.40%	1/11/2034	479,985	0.02%
Verizon Communications, Inc.	225,000	5.85%	15/9/2035	232,815	0.01%
Verizon Communications, Inc.	425,000	4.27%	15/1/2036	384,762	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	485,000	5.25%	16/3/2037	478,924	0.02%
Verizon Communications, Inc.	250,000	4.81%	15/3/2039	231,845	0.01%
Verizon Communications, Inc.	1,150,000	2.65%	20/11/2040	792,317	0.03%
Verizon Communications, Inc.	1,120,000	3.40%	22/3/2041	856,076	0.03%
Verizon Communications, Inc.	525,000	2.85%	3/9/2041	367,827	0.01%
Verizon Communications, Inc.	250,000	4.75%	1/11/2041	230,352	0.01%
Verizon Communications, Inc.	180,000	3.85%	1/11/2042	142,681	0.01%
Verizon Communications, Inc.	425,000	6.55%	15/9/2043	467,308	0.02%
Verizon Communications, Inc.	335,000	4.13%	15/8/2046	270,765	0.01%
Verizon Communications, Inc.	650,000	4.86%	21/8/2046	589,795	0.02%
Verizon Communications, Inc.	200,000	5.50%	16/3/2047	199,573	0.01%
Verizon Communications, Inc.	450,000	4.52%	15/9/2048	385,837	0.01%
Verizon Communications, Inc.	195,000	5.01%	15/4/2049	187,891	0.01%
Verizon Communications, Inc.	415,000	4.00%	22/3/2050	323,407	0.01%
Verizon Communications, Inc.	1,040,000	2.88%	20/11/2050	654,122	0.02%
Verizon Communications, Inc. <sup>1</sup>	1,340,000	3.55%	22/3/2051	964,399	0.03%
Verizon Communications, Inc.	355,000	3.88%	1/3/2052	269,502	0.01%
Verizon Communications, Inc.	385,000	5.50%	23/2/2054	377,004	0.01%
Verizon Communications, Inc.	345,000	5.01%	21/8/2054	313,981	0.01%
Verizon Communications, Inc.	300,000	4.67%	15/3/2055	259,332	0.01%
Verizon Communications, Inc.	1,069,000	2.99%	30/10/2056	654,404	0.02%
Verizon Communications, Inc.	640,000	3.00%	20/11/2060	383,109	0.01%
Verizon Communications, Inc.	1,255,000	3.70%	22/3/2061	885,195	0.03%
VF Corp.	210,000	2.80%	23/4/2027	191,757	0.01%
VF Corp.	311,000	2.95%	23/4/2030	258,201	0.01%
Viatis, Inc.	410,000	2.30%	22/6/2027	374,442	0.01%
Viatis, Inc.	365,000	2.70%	22/6/2030	310,094	0.01%
Viatis, Inc.	510,000	3.85%	22/6/2040	372,269	0.01%
Viatis, Inc.	590,000	4.00%	22/6/2050	397,591	0.01%
VICI Properties LP	505,000	4.75%	15/2/2028	492,724	0.02%
VICI Properties LP	298,000	4.95%	15/2/2030	287,515	0.01%
VICI Properties LP	420,000	5.13%	15/5/2032	400,216	0.01%
VICI Properties LP	175,000	5.75%	1/4/2034	173,152	0.01%
VICI Properties LP	260,000	5.63%	15/5/2052	232,803	0.01%
VICI Properties LP	175,000	6.13%	1/4/2054	167,499	0.01%
VICI Properties LP/VICI Note Co., Inc.	300,000	4.50%	1/9/2026	291,896	0.01%
VICI Properties LP/VICI Note Co., Inc.	360,000	4.25%	1/12/2026	347,446	0.01%
VICI Properties LP/VICI Note Co., Inc.	395,000	5.75%	1/2/2027	395,261	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	3.75%	15/2/2027	166,327	0.01%
VICI Properties LP/VICI Note Co., Inc.	295,000	3.88%	15/2/2029	272,375	0.01%
VICI Properties LP/VICI Note Co., Inc.	335,000	4.63%	1/12/2029	316,392	0.01%
VICI Properties LP/VICI Note Co., Inc.	305,000	4.13%	15/8/2030	277,039	0.01%
Virginia Electric & Power Co.	100,000	3.15%	15/1/2026	96,814	0.00%
Virginia Electric & Power Co.	103,000	2.95%	15/11/2026	97,944	0.00%
Virginia Electric & Power Co.	235,000	3.50%	15/3/2027	225,612	0.01%
Virginia Electric & Power Co.	200,000	3.75%	15/5/2027	192,676	0.01%
Virginia Electric & Power Co.	135,000	3.80%	1/4/2028	129,164	0.00%
Virginia Electric & Power Co.	250,000	2.88%	15/7/2029	225,683	0.01%
Virginia Electric & Power Co.	275,000	2.30%	15/11/2031	226,342	0.01%
Virginia Electric & Power Co.	255,000	2.40%	30/3/2032	209,567	0.01%
Virginia Electric & Power Co.	395,000	5.00%	1/4/2033	384,659	0.01%
Virginia Electric & Power Co.	150,000	5.30%	15/8/2033	149,113	0.01%
Virginia Electric & Power Co.	100,000	5.00%	15/1/2034	97,169	0.00%
Virginia Electric & Power Co.	135,000	6.00%	15/1/2036	138,874	0.01%
Virginia Electric & Power Co.	210,000	6.00%	15/5/2037	216,211	0.01%
Virginia Electric & Power Co.	135,000	6.35%	30/11/2037	143,082	0.01%
Virginia Electric & Power Co.	225,000	8.88%	15/11/2038	290,554	0.01%
Virginia Electric & Power Co.	220,000	4.00%	15/1/2043	176,811	0.01%
Virginia Electric & Power Co.	210,000	4.65%	15/8/2043	182,377	0.01%
Virginia Electric & Power Co.	200,000	4.45%	15/2/2044	168,475	0.01%
Virginia Electric & Power Co.	105,000	4.20%	15/5/2045	85,319	0.00%
Virginia Electric & Power Co.	225,000	4.00%	15/11/2046	175,046	0.01%
Virginia Electric & Power Co.	265,000	3.80%	15/9/2047	196,193	0.01%
Virginia Electric & Power Co.	250,000	4.60%	1/12/2048	212,589	0.01%
Virginia Electric & Power Co.	63,000	3.30%	1/12/2049	42,498	0.00%
Virginia Electric & Power Co.	425,000	2.45%	15/12/2050	238,825	0.01%
Virginia Electric & Power Co.	290,000	2.95%	15/11/2051	181,228	0.01%
Virginia Electric & Power Co.	190,000	4.63%	15/5/2052	160,023	0.01%
Virginia Electric & Power Co.	370,000	5.45%	1/4/2053	353,481	0.01%
Virginia Electric & Power Co.	120,000	5.70%	15/8/2053	119,363	0.00%
Virginia Electric & Power Co.	150,000	5.35%	15/1/2054	141,737	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Visa, Inc.	1,067,000	3.15%	14/12/2025	1,037,975	0.04%
Visa, Inc.	475,000	1.90%	15/4/2027	438,337	0.02%
Visa, Inc.	250,000	0.75%	15/8/2027	221,357	0.01%
Visa, Inc.	235,000	2.75%	15/9/2027	220,797	0.01%
Visa, Inc.	540,000	2.05%	15/4/2030	463,910	0.02%
Visa, Inc.	515,000	1.10%	15/2/2031	410,202	0.01%
Visa, Inc.	450,000	4.15%	14/12/2035	419,824	0.02%
Visa, Inc.	330,000	2.70%	15/4/2040	240,513	0.01%
Visa, Inc.	1,173,000	4.30%	14/12/2045	1,017,000	0.04%
Visa, Inc.	355,000	3.65%	15/9/2047	275,348	0.01%
Visa, Inc.	700,000	2.00%	15/8/2050	393,629	0.01%
Vistra Operations Co. LLC	492,000	3.70%	30/1/2027	470,199	0.02%
Vistra Operations Co. LLC	335,000	4.30%	15/7/2029	316,587	0.01%
Vistra Operations Co. LLC	305,000	6.95%	15/10/2033	325,621	0.01%
Vistra Operations Co. LLC	225,000	6.00%	15/4/2034	225,248	0.01%
VMware LLC	654,000	1.40%	15/8/2026	602,129	0.02%
VMware LLC	298,000	4.65%	15/5/2027	293,051	0.01%
VMware LLC	474,000	3.90%	21/8/2027	454,639	0.02%
VMware LLC	404,000	1.80%	15/8/2028	353,740	0.01%
VMware LLC	276,000	4.70%	15/5/2030	267,035	0.01%
VMware LLC	415,000	2.20%	15/8/2031	337,277	0.01%
Volkswagen Group of America Finance LLC	250,000	6.00%	16/11/2026	252,886	0.01%
Volkswagen Group of America Finance LLC	455,000	4.35%	8/6/2027	443,702	0.02%
Volkswagen Group of America Finance LLC	280,000	5.65%	12/9/2028	283,143	0.01%
Volkswagen Group of America Finance LLC	225,000	6.20%	16/11/2028	232,212	0.01%
Vontier Corp.	275,000	1.80%	1/4/2026	257,203	0.01%
Vontier Corp.	175,000	2.40%	1/4/2028	155,133	0.01%
Vontier Corp.	210,000	2.95%	1/4/2031	172,948	0.01%
Voya Financial, Inc.	342,000	3.65%	15/6/2026	330,092	0.01%
Voya Financial, Inc.	165,000	5.70%	15/7/2043	159,532	0.01%
Voya Financial, Inc.	35,000	4.80%	15/6/2046	29,659	0.00%
Voya Financial, Inc.	85,000	4.70%	23/1/2048	73,716	0.00%
Vulcan Materials Co.	210,000	3.90%	1/4/2027	203,243	0.01%
Vulcan Materials Co.	290,000	3.50%	1/6/2030	264,789	0.01%
Vulcan Materials Co.	234,000	4.50%	15/6/2047	194,959	0.01%
Vulcan Materials Co.	130,000	4.70%	1/3/2048	112,636	0.00%
W R Berkley Corp.	120,000	4.75%	1/8/2044	106,257	0.00%
W R Berkley Corp.	275,000	4.00%	12/5/2050	210,191	0.01%
W R Berkley Corp.	75,000	3.55%	30/3/2052	51,748	0.00%
W R Berkley Corp.	83,000	3.15%	30/9/2061	49,467	0.00%
Wachovia Corp.	125,000	7.57%	1/8/2026	130,157	0.00%
Wachovia Corp.	363,000	5.50%	1/8/2035	357,935	0.01%
WakeMed	90,000	3.29%	1/10/2052	63,046	0.00%
Walmart, Inc.	530,000	3.90%	9/9/2025	522,700	0.02%
Walmart, Inc.	240,000	4.00%	15/4/2026	236,215	0.01%
Walmart, Inc.	325,000	3.05%	8/7/2026	313,950	0.01%
Walmart, Inc.	305,000	1.05%	17/9/2026	281,058	0.01%
Walmart, Inc.	50,000	5.88%	5/4/2027	51,681	0.00%
Walmart, Inc.	335,000	3.95%	9/9/2027	327,225	0.01%
Walmart, Inc.	285,000	3.90%	15/4/2028	277,739	0.01%
Walmart, Inc.	345,000	3.70%	26/6/2028	334,678	0.01%
Walmart, Inc.	289,000	1.50%	22/9/2028	255,284	0.01%
Walmart, Inc.	275,000	3.25%	8/7/2029	258,148	0.01%
Walmart, Inc.	55,000	2.38%	24/9/2029	49,325	0.00%
Walmart, Inc.	185,000	7.55%	15/2/2030	212,761	0.01%
Walmart, Inc. <sup>1</sup>	280,000	4.00%	15/4/2030	271,671	0.01%
Walmart, Inc. <sup>1</sup>	718,000	1.80%	22/9/2031	591,330	0.02%
Walmart, Inc.	310,000	4.15%	9/9/2032	298,793	0.01%
Walmart, Inc.	270,000	4.10%	15/4/2033	257,266	0.01%
Walmart, Inc.	540,000	5.25%	1/9/2035	554,964	0.02%
Walmart, Inc.	325,000	6.50%	15/8/2037	368,204	0.01%
Walmart, Inc.	285,000	6.20%	15/4/2038	318,383	0.01%
Walmart, Inc.	250,000	3.95%	28/6/2038	224,250	0.01%
Walmart, Inc.	137,000	5.63%	1/4/2040	144,150	0.01%
Walmart, Inc.	210,000	5.00%	25/10/2040	207,852	0.01%
Walmart, Inc.	123,000	5.63%	15/4/2041	129,181	0.00%
Walmart, Inc.	340,000	2.50%	22/9/2041	235,341	0.01%
Walmart, Inc.	155,000	4.00%	11/4/2043	132,118	0.00%
Walmart, Inc.	75,000	4.30%	22/4/2044	66,382	0.00%
Walmart, Inc.	170,000	3.63%	15/12/2047	131,234	0.00%
Walmart, Inc.	595,000	4.05%	29/6/2048	494,039	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	310,000	2.95%	24/9/2049	210,310	0.01%
Walmart, Inc.	795,000	2.65%	22/9/2051	498,257	0.02%
Walmart, Inc.	420,000	4.50%	9/9/2052	372,352	0.01%
Walmart, Inc.	395,000	4.50%	15/4/2053	349,570	0.01%
Walt Disney Co.	185,000	3.70%	15/10/2025	181,467	0.01%
Walt Disney Co.	385,000	1.75%	13/1/2026	365,239	0.01%
Walt Disney Co.	100,000	3.38%	15/11/2026	96,169	0.00%
Walt Disney Co.	230,000	3.70%	23/3/2027	222,845	0.01%
Walt Disney Co.	245,000	2.20%	13/1/2028	224,059	0.01%
Walt Disney Co.	535,000	2.00%	1/9/2029	464,592	0.02%
Walt Disney Co.	300,000	3.80%	22/3/2030	284,169	0.01%
Walt Disney Co.	830,000	2.65%	13/1/2031	724,074	0.03%
Walt Disney Co.	93,000	6.55%	15/3/2033	102,396	0.00%
Walt Disney Co.	215,000	6.20%	15/12/2034	233,615	0.01%
Walt Disney Co.	395,000	6.40%	15/12/2035	432,364	0.02%
Walt Disney Co.	125,000	6.15%	1/3/2037	135,203	0.00%
Walt Disney Co.	360,000	6.65%	15/11/2037	404,781	0.01%
Walt Disney Co.	285,000	4.63%	23/3/2040	263,267	0.01%
Walt Disney Co.	600,000	3.50%	13/5/2040	478,474	0.02%
Walt Disney Co.	150,000	6.15%	15/2/2041	160,590	0.01%
Walt Disney Co.	295,000	5.40%	1/10/2043	291,431	0.01%
Walt Disney Co.	300,000	4.75%	15/9/2044	271,000	0.01%
Walt Disney Co.	180,000	4.95%	15/10/2045	167,147	0.01%
Walt Disney Co.	95,000	7.75%	1/12/2045	119,985	0.00%
Walt Disney Co.	105,000	4.75%	15/11/2046	94,380	0.00%
Walt Disney Co.	705,000	2.75%	1/9/2049	447,580	0.02%
Walt Disney Co.	460,000	4.70%	23/3/2050	415,480	0.02%
Walt Disney Co.	900,000	3.60%	13/1/2051	671,023	0.02%
Walt Disney Co.	565,000	3.80%	13/5/2060	418,842	0.02%
Warnermedia Holdings, Inc.	250,000	6.41%	15/3/2026	249,946	0.01%
Warnermedia Holdings, Inc.	1,655,000	3.76%	15/3/2027	1,569,831	0.06%
Warnermedia Holdings, Inc.	415,000	4.05%	15/3/2029	383,266	0.01%
Warnermedia Holdings, Inc.	1,480,000	4.28%	15/3/2032	1,291,423	0.05%
Warnermedia Holdings, Inc.	1,425,000	5.05%	15/3/2042	1,158,056	0.04%
Warnermedia Holdings, Inc.	2,685,000	5.14%	15/3/2052	2,089,422	0.08%
Warnermedia Holdings, Inc.	1,225,000	5.39%	15/3/2062	955,555	0.03%
Washington Gas Light Co.	163,000	3.80%	15/9/2046	123,184	0.00%
Washington Gas Light Co.	140,000	3.65%	15/9/2049	102,421	0.00%
Washington University	325,000	3.52%	15/4/2054	248,926	0.01%
Washington University	75,000	4.35%	15/4/2122	60,685	0.00%
Waste Connections, Inc.	160,000	4.25%	1/12/2028	154,521	0.01%
Waste Connections, Inc.	225,000	3.50%	1/5/2029	210,259	0.01%
Waste Connections, Inc.	193,000	2.60%	1/2/2030	169,971	0.01%
Waste Connections, Inc.	250,000	4.20%	15/1/2033	231,835	0.01%
Waste Connections, Inc.	225,000	3.05%	1/4/2050	149,296	0.01%
Waste Management, Inc.	318,000	0.75%	15/11/2025	298,837	0.01%
Waste Management, Inc.	175,000	4.95%	3/7/2027	174,761	0.01%
Waste Management, Inc.	339,000	3.15%	15/11/2027	319,962	0.01%
Waste Management, Inc.	193,000	1.15%	15/3/2028	168,449	0.01%
Waste Management, Inc.	250,000	4.88%	15/2/2029	249,274	0.01%
Waste Management, Inc.	294,000	2.00%	1/6/2029	256,848	0.01%
Waste Management, Inc.	225,000	4.63%	15/2/2030	221,369	0.01%
Waste Management, Inc.	315,000	1.50%	15/3/2031	252,142	0.01%
Waste Management, Inc.	175,000	4.95%	3/7/2031	173,503	0.01%
Waste Management, Inc.	300,000	4.15%	15/4/2032	282,673	0.01%
Waste Management, Inc.	240,000	4.63%	15/2/2033	231,767	0.01%
Waste Management, Inc.	475,000	4.88%	15/2/2034	465,181	0.02%
Waste Management, Inc.	155,000	2.95%	1/6/2041	112,154	0.00%
Waste Management, Inc.	50,000	4.10%	1/3/2045	41,735	0.00%
Waste Management, Inc.	210,000	4.15%	15/7/2049	173,583	0.01%
Waste Management, Inc.	175,000	2.50%	15/11/2050	103,990	0.00%
Webster Financial Corp.	225,000	4.10%	25/3/2029	208,782	0.01%
WEC Energy Group, Inc.	295,000	5.00%	27/9/2025	292,981	0.01%
WEC Energy Group, Inc.	460,000	4.75%	9/1/2026	455,190	0.02%
WEC Energy Group, Inc.	240,000	5.60%	12/9/2026	240,960	0.01%
WEC Energy Group, Inc.	160,000	5.15%	1/10/2027	159,566	0.01%
WEC Energy Group, Inc.	80,000	1.38%	15/10/2027	70,809	0.00%
WEC Energy Group, Inc.	115,000	4.75%	15/1/2028	113,819	0.00%
WEC Energy Group, Inc.	130,000	2.20%	15/12/2028	114,535	0.00%
WEC Energy Group, Inc.	150,000	1.80%	15/10/2030	122,164	0.00%
Wells Fargo & Co.	989,000	3.55%	29/9/2025	965,551	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	75,000	6.00%	28/10/2025	75,024	0.00%
Wells Fargo & Co.	1,065,000	3.00%	22/4/2026	1,021,302	0.04%
Wells Fargo & Co.	705,000	4.10%	3/6/2026	687,051	0.02%
Wells Fargo & Co.	650,000	4.54%	15/8/2026	641,873	0.02%
Wells Fargo & Co.	1,009,000	3.00%	23/10/2026	958,605	0.03%
Wells Fargo & Co.	645,000	3.20%	17/6/2027	617,701	0.02%
Wells Fargo & Co.	985,000	4.30%	22/7/2027	959,152	0.03%
Wells Fargo & Co.	1,305,000	3.53%	24/3/2028	1,244,512	0.05%
Wells Fargo & Co.	1,100,000	5.71%	22/4/2028	1,109,902	0.04%
Wells Fargo & Co.	942,000	3.58%	22/5/2028	897,095	0.03%
Wells Fargo & Co.	1,188,000	2.39%	2/6/2028	1,094,584	0.04%
Wells Fargo & Co.	1,085,000	4.81%	25/7/2028	1,069,257	0.04%
Wells Fargo & Co.	960,000	4.15%	24/1/2029	922,738	0.03%
Wells Fargo & Co.	1,175,000	5.57%	25/7/2029	1,185,936	0.04%
Wells Fargo & Co.	925,000	6.30%	23/10/2029	959,471	0.03%
Wells Fargo & Co.	195,000	7.95%	15/11/2029	216,834	0.01%
Wells Fargo & Co.	875,000	5.20%	23/1/2030	871,240	0.03%
Wells Fargo & Co.	1,200,000	2.88%	30/10/2030	1,063,908	0.04%
Wells Fargo & Co.	925,000	2.57%	11/2/2031	800,272	0.03%
Wells Fargo & Co.	1,055,000	4.48%	4/4/2031	1,010,647	0.04%
Wells Fargo & Co.	1,210,000	3.35%	2/3/2033	1,050,403	0.04%
Wells Fargo & Co.	1,655,000	4.90%	25/7/2033	1,593,191	0.06%
Wells Fargo & Co.	1,165,000	5.39%	24/4/2034	1,152,299	0.04%
Wells Fargo & Co.	1,335,000	5.56%	25/7/2034	1,334,816	0.05%
Wells Fargo & Co.	1,300,000	6.49%	23/10/2034	1,386,693	0.05%
Wells Fargo & Co.	1,250,000	5.50%	23/1/2035	1,246,982	0.05%
Wells Fargo & Co.	315,000	5.38%	7/2/2035	314,603	0.01%
Wells Fargo & Co.	150,000	5.95%	15/12/2036	149,150	0.01%
Wells Fargo & Co.	1,315,000	3.07%	30/4/2041	964,530	0.03%
Wells Fargo & Co.	520,000	5.38%	2/11/2043	487,407	0.02%
Wells Fargo & Co.	865,000	5.61%	15/1/2044	830,493	0.03%
Wells Fargo & Co.	777,000	4.65%	4/11/2044	656,364	0.02%
Wells Fargo & Co.	690,000	3.90%	1/5/2045	544,593	0.02%
Wells Fargo & Co.	700,000	4.90%	17/11/2045	609,326	0.02%
Wells Fargo & Co.	719,000	4.40%	14/6/2046	580,388	0.02%
Wells Fargo & Co.	710,000	4.75%	7/12/2046	601,101	0.02%
Wells Fargo & Co.	1,650,000	5.01%	4/4/2051	1,504,243	0.05%
Wells Fargo & Co.	1,015,000	4.61%	25/4/2053	868,391	0.03%
Wells Fargo Bank NA	660,000	5.55%	1/8/2025	660,990	0.02%
Wells Fargo Bank NA	25,000	4.81%	15/1/2026	24,834	0.00%
Wells Fargo Bank NA	835,000	5.45%	7/8/2026	837,573	0.03%
Wells Fargo Bank NA	1,015,000	5.25%	11/12/2026	1,015,660	0.04%
Wells Fargo Bank NA	190,000	5.95%	26/8/2036	196,929	0.01%
Wells Fargo Bank NA	400,000	5.85%	1/2/2037	410,281	0.01%
Wells Fargo Bank NA	355,000	6.60%	15/1/2038	389,423	0.01%
Welltower OP LLC	385,000	4.25%	1/4/2026	377,163	0.01%
Welltower OP LLC	52,000	2.70%	15/2/2027	48,993	0.00%
Welltower OP LLC	325,000	4.25%	15/4/2028	314,313	0.01%
Welltower OP LLC	150,000	2.05%	15/1/2029	131,025	0.00%
Welltower OP LLC	325,000	4.13%	15/3/2029	310,546	0.01%
Welltower OP LLC	260,000	3.10%	15/1/2030	232,957	0.01%
Welltower OP LLC	250,000	2.75%	15/1/2031	215,337	0.01%
Welltower OP LLC	280,000	2.80%	1/6/2031	238,997	0.01%
Welltower OP LLC	175,000	2.75%	15/1/2032	146,946	0.01%
Welltower OP LLC	155,000	3.85%	15/6/2032	139,590	0.01%
Welltower OP LLC	85,000	6.50%	15/3/2041	91,704	0.00%
Welltower OP LLC	155,000	4.95%	1/9/2048	140,243	0.01%
West Virginia United Health System Obligated Group	130,000	3.13%	1/6/2050	85,748	0.00%
Western & Southern Financial Group, Inc.	105,000	5.75%	15/7/2033	107,443	0.00%
Western & Southern Life Insurance Co.	285,000	5.15%	15/1/2049	250,083	0.01%
Western & Southern Life Insurance Co.	175,000	3.75%	28/4/2061	115,916	0.00%
Western Digital Corp.	165,000	2.85%	1/2/2029	142,980	0.01%
Western Digital Corp.	195,000	3.10%	1/2/2032	158,593	0.01%
Western Midstream Operating LP	185,000	4.65%	1/7/2026	181,411	0.01%
Western Midstream Operating LP	170,000	4.50%	1/3/2028	163,788	0.01%
Western Midstream Operating LP	235,000	4.75%	15/8/2028	229,188	0.01%
Western Midstream Operating LP	250,000	6.35%	15/1/2029	257,874	0.01%
Western Midstream Operating LP	290,000	4.05%	1/2/2030	269,819	0.01%
Western Midstream Operating LP	275,000	6.15%	1/4/2033	280,970	0.01%
Western Midstream Operating LP	145,000	5.45%	1/4/2044	129,818	0.00%
Western Midstream Operating LP	280,000	5.30%	1/3/2048	240,425	0.01%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Western Midstream Operating LP	130,000	5.50%	15/8/2048	112,303	0.00%
Western Midstream Operating LP	260,000	5.25%	1/2/2050	226,236	0.01%
Western Union Co.	285,000	1.35%	15/3/2026	265,721	0.01%
Western Union Co.	145,000	2.75%	15/3/2031	120,531	0.00%
Western Union Co.	135,000	6.20%	17/11/2036	136,849	0.00%
Westinghouse Air Brake Technologies Corp.	461,000	3.45%	15/11/2026	440,804	0.02%
Westinghouse Air Brake Technologies Corp.	495,000	4.70%	15/9/2028	485,349	0.02%
Westlake Corp.	125,000	3.60%	15/8/2026	120,263	0.00%
Westlake Corp.	120,000	3.38%	15/6/2030	108,264	0.00%
Westlake Corp.	250,000	2.88%	15/8/2041	168,806	0.01%
Westlake Corp.	185,000	5.00%	15/8/2046	161,948	0.01%
Westlake Corp.	100,000	4.38%	15/11/2047	80,884	0.00%
Westlake Corp.	325,000	3.13%	15/8/2051	204,315	0.01%
Westlake Corp.	90,000	3.38%	15/8/2061	54,506	0.00%
WestRock MWV LLC	227,000	8.20%	15/1/2030	258,797	0.01%
Weyerhaeuser Co.	460,000	4.75%	15/5/2026	454,887	0.02%
Weyerhaeuser Co.	105,000	6.95%	1/10/2027	110,506	0.00%
Weyerhaeuser Co.	295,000	4.00%	15/11/2029	277,078	0.01%
Weyerhaeuser Co.	375,000	4.00%	15/4/2030	350,140	0.01%
Weyerhaeuser Co.	136,000	7.38%	15/3/2032	152,086	0.01%
Weyerhaeuser Co.	140,000	3.38%	9/3/2033	119,909	0.00%
Weyerhaeuser Co.	145,000	4.00%	9/3/2052	109,795	0.00%
Whirlpool Corp.	175,000	4.75%	26/2/2029	172,211	0.01%
Whirlpool Corp.	135,000	2.40%	15/5/2031	111,063	0.00%
Whirlpool Corp.	125,000	4.70%	14/5/2032	118,908	0.00%
Whirlpool Corp.	130,000	5.50%	1/3/2033	128,175	0.00%
Whirlpool Corp.	55,000	5.75%	1/3/2034	54,979	0.00%
Whirlpool Corp.	235,000	4.50%	1/6/2046	188,212	0.01%
Whirlpool Corp.	135,000	4.60%	15/5/2050	107,563	0.00%
William Marsh Rice University	85,000	3.77%	15/5/2055	68,140	0.00%
Williams Cos, Inc.	225,000	4.00%	15/9/2025	220,758	0.01%
Williams Cos, Inc.	240,000	5.40%	2/3/2026	239,785	0.01%
Williams Cos, Inc.	365,000	3.75%	15/6/2027	350,440	0.01%
Williams Cos, Inc.	250,000	5.30%	15/8/2028	250,745	0.01%
Williams Cos, Inc.	555,000	4.90%	15/3/2029	547,265	0.02%
Williams Cos, Inc.	253,000	3.50%	15/11/2030	229,151	0.01%
Williams Cos, Inc.	76,000	7.50%	15/1/2031	83,714	0.00%
Williams Cos, Inc.	475,000	2.60%	15/3/2031	401,644	0.01%
Williams Cos, Inc.	150,000	8.75%	15/3/2032	179,122	0.01%
Williams Cos, Inc.	295,000	4.65%	15/8/2032	280,452	0.01%
Williams Cos, Inc.	200,000	5.65%	15/3/2033	201,971	0.01%
Williams Cos, Inc.	325,000	5.15%	15/3/2034	317,119	0.01%
Williams Cos, Inc.	490,000	6.30%	15/4/2040	507,937	0.02%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	72,835	0.00%
Williams Cos, Inc.	205,000	5.40%	4/3/2044	193,269	0.01%
Williams Cos, Inc.	149,000	5.75%	24/6/2044	145,898	0.01%
Williams Cos, Inc.	135,000	4.90%	15/1/2045	118,049	0.00%
Williams Cos, Inc.	312,000	5.10%	15/9/2045	281,348	0.01%
Williams Cos, Inc.	300,000	4.85%	1/3/2048	259,403	0.01%
Williams Cos, Inc.	235,000	3.50%	15/10/2051	162,937	0.01%
Williams Cos, Inc.	380,000	5.30%	15/8/2052	351,899	0.01%
Willis North America, Inc.	410,000	4.65%	15/6/2027	403,021	0.01%
Willis North America, Inc.	160,000	4.50%	15/9/2028	155,411	0.01%
Willis North America, Inc.	180,000	2.95%	15/9/2029	161,274	0.01%
Willis North America, Inc.	390,000	5.35%	15/5/2033	382,281	0.01%
Willis North America, Inc.	50,000	5.05%	15/9/2048	43,591	0.00%
Willis North America, Inc.	280,000	3.88%	15/9/2049	201,428	0.01%
Willis North America, Inc.	175,000	5.90%	5/3/2054	169,857	0.01%
Willis-Knighton Medical Center	195,000	4.81%	1/9/2048	173,473	0.01%
Willis-Knighton Medical Center	200,000	3.07%	1/3/2051	130,564	0.00%
Wintrust Financial Corp.	115,000	4.85%	6/6/2029	104,807	0.00%
Wipro IT Services LLC	205,000	1.50%	23/6/2026	190,310	0.01%
Wisconsin Electric Power Co.	110,000	1.70%	15/6/2028	97,353	0.00%
Wisconsin Electric Power Co.	150,000	5.00%	15/5/2029	150,137	0.01%
Wisconsin Electric Power Co.	130,000	4.75%	30/9/2032	126,864	0.00%
Wisconsin Electric Power Co.	115,000	5.63%	15/5/2033	119,781	0.00%
Wisconsin Electric Power Co.	120,000	4.30%	15/10/2048	98,854	0.00%
Wisconsin Power & Light Co.	88,000	3.05%	15/10/2027	82,539	0.00%
Wisconsin Power & Light Co.	50,000	3.00%	1/7/2029	45,743	0.00%
Wisconsin Power & Light Co.	25,000	1.95%	16/9/2031	19,974	0.00%
Wisconsin Power & Light Co.	300,000	3.95%	1/9/2032	273,735	0.01%

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Wisconsin Power & Light Co.	168,000	4.95%	1/4/2033	162,480	0.01%
Wisconsin Power & Light Co.	155,000	5.38%	30/3/2034	153,945	0.01%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	52,400	0.00%
Wisconsin Power & Light Co.	85,000	3.65%	1/4/2050	60,796	0.00%
Wisconsin Public Service Corp.	125,000	5.35%	10/11/2025	124,876	0.00%
Wisconsin Public Service Corp.	105,000	3.67%	1/12/2042	82,369	0.00%
Wisconsin Public Service Corp.	150,000	4.75%	1/11/2044	135,059	0.00%
Wisconsin Public Service Corp.	95,000	3.30%	1/9/2049	65,640	0.00%
Wisconsin Public Service Corp.	129,000	2.85%	1/12/2051	79,662	0.00%
WK Kellogg Foundation Trust	75,000	2.44%	1/10/2050	46,004	0.00%
Workday, Inc.	446,000	3.50%	1/4/2027	426,595	0.02%
Workday, Inc.	350,000	3.70%	1/4/2029	328,532	0.01%
Workday, Inc.	365,000	3.80%	1/4/2032	327,965	0.01%
WP Carey, Inc.	160,000	4.25%	1/10/2026	155,841	0.01%
WP Carey, Inc.	260,000	3.85%	15/7/2029	242,719	0.01%
WP Carey, Inc.	100,000	2.40%	1/2/2031	82,944	0.00%
WP Carey, Inc.	247,000	2.45%	1/2/2032	200,216	0.01%
WP Carey, Inc.	100,000	2.25%	1/4/2033	77,419	0.00%
WRKCo, Inc.	315,000	4.65%	15/3/2026	310,504	0.01%
WRKCo, Inc.	75,000	3.38%	15/9/2027	71,007	0.00%
WRKCo, Inc.	277,000	4.00%	15/3/2028	265,145	0.01%
WRKCo, Inc.	120,000	3.90%	1/6/2028	114,171	0.00%
WRKCo, Inc.	255,000	4.90%	15/3/2029	253,419	0.01%
WRKCo, Inc.	100,000	4.20%	1/6/2032	93,536	0.00%
WRKCo, Inc.	195,000	3.00%	15/6/2033	164,065	0.01%
WW Grainger, Inc.	280,000	4.60%	15/6/2045	250,711	0.01%
WW Grainger, Inc.	275,000	3.75%	15/5/2046	213,790	0.01%
WW Grainger, Inc.	170,000	4.20%	15/5/2047	140,862	0.01%
Wyeth LLC	215,000	6.50%	1/2/2034	236,016	0.01%
Wyeth LLC	300,000	6.00%	15/2/2036	318,874	0.01%
Wyeth LLC	735,000	5.95%	1/4/2037	773,900	0.03%
Xcel Energy, Inc.	168,000	3.35%	1/12/2026	160,294	0.01%
Xcel Energy, Inc.	170,000	1.75%	15/3/2027	154,770	0.01%
Xcel Energy, Inc.	65,000	4.00%	15/6/2028	61,947	0.00%
Xcel Energy, Inc.	160,000	2.60%	1/12/2029	139,654	0.01%
Xcel Energy, Inc.	155,000	3.40%	1/6/2030	139,210	0.01%
Xcel Energy, Inc.	115,000	2.35%	15/11/2031	92,867	0.00%
Xcel Energy, Inc.	200,000	4.60%	1/6/2032	187,091	0.01%
Xcel Energy, Inc.	225,000	5.45%	15/8/2033	221,120	0.01%
Xcel Energy, Inc.	275,000	5.50%	15/3/2034	270,931	0.01%
Xcel Energy, Inc.	75,000	6.50%	1/7/2036	78,083	0.00%
Xcel Energy, Inc.	229,000	3.50%	1/12/2049	155,275	0.01%
Xilinx, Inc.	425,000	2.38%	1/6/2030	367,354	0.01%
XL Group Ltd.	205,000	5.25%	15/12/2043	190,289	0.01%
XPO, Inc.	175,000	6.25%	1/6/2028	175,846	0.01%
Xylem, Inc.	245,000	3.25%	1/11/2026	234,233	0.01%
Xylem, Inc.	362,000	1.95%	30/1/2028	325,133	0.01%
Xylem, Inc.	355,000	2.25%	30/1/2031	297,934	0.01%
Xylem, Inc.	50,000	4.38%	1/11/2046	41,764	0.00%
Yale University	155,000	2.40%	15/4/2050	96,474	0.00%
Yale-New Haven Health Services Corp.	226,000	2.50%	1/7/2050	136,070	0.00%
Zimmer Biomet Holdings, Inc.	225,000	3.05%	15/1/2026	217,122	0.01%
Zimmer Biomet Holdings, Inc.	150,000	5.35%	1/12/2028	150,872	0.01%
Zimmer Biomet Holdings, Inc.	75,000	5.75%	30/11/2039	75,410	0.00%
Zimmer Biomet Holdings, Inc.	75,000	4.45%	15/8/2045	62,956	0.00%
Zions Bancorp NA	210,000	3.25%	29/10/2029	175,331	0.01%
Zoetis, Inc.	323,000	4.50%	13/11/2025	319,206	0.01%
Zoetis, Inc.	175,000	5.40%	14/11/2025	174,970	0.01%
Zoetis, Inc.	391,000	3.00%	12/9/2027	366,822	0.01%
Zoetis, Inc.	130,000	3.90%	20/8/2028	124,057	0.00%
Zoetis, Inc.	178,000	2.00%	15/5/2030	149,940	0.01%
Zoetis, Inc.	100,000	5.60%	16/11/2032	102,323	0.00%
Zoetis, Inc.	509,000	4.70%	1/2/2043	453,649	0.02%
Zoetis, Inc.	220,000	3.95%	12/9/2047	171,761	0.01%
Zoetis, Inc.	55,000	4.45%	20/8/2048	46,856	0.00%
Zoetis, Inc.	175,000	3.00%	15/5/2050	114,130	0.00%
<b>Total Fixed Income</b>				<b>2,051,413,991</b>	<b>74.27%</b>
<b>Total Transferable Securities</b>				<b>2,729,291,583</b>	<b>98.82%</b>

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets			
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)</b>							
<b>Futures 0.00% (30 June 2023: 0.00%)</b>							
US Treasury Note 2 Year September 2024	9	\$1,833,088	4,881	0.00%			
US Treasury Long Bond September 2024	3	\$351,117	3,820	0.00%			
US Treasury Ultra 10 Year September 2024	12	\$1,359,563	2,813	0.00%			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>11,514</b>	<b>0.00%</b>			
<b>OTC Financial Derivative Instruments (0.12%) (30 June 2023: 0.46%)</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.12%) (30 June 2023: 0.46%)</b>							
USD	576,440	EUR	(529,352)	Toronto-Dominion Bank	2/7/2024	9,107	0.00%
EUR	49,673,587	USD	(53,315,158)	State Street Bank & Trust Co.	2/8/2024	2,820	0.00%
EUR	50,426,217	USD	(54,123,013)	Toronto-Dominion Bank	2/8/2024	2,812	0.00%
EUR	50,426,216	USD	(54,123,063)	Bank of America	2/8/2024	2,762	0.00%
GBP	117,659,322	USD	(148,760,328)	UBS AG	2/8/2024	1,339	0.00%
USD	1,051,338	EUR	(980,499)	UBS AG	2/7/2024	488	0.00%
EUR	109,775	USD	(117,300)	BNP Paribas	2/7/2024	351	0.00%
EUR	1,367,801	GBP	(1,468,059)	Toronto-Dominion Bank	2/8/2024	93	0.00%
USD	148,733,149	GBP	(117,659,322)	UBS AG	2/7/2024	65	0.00%
GBP	1,149,556	USD	(1,453,422)	State Street Bank & Trust Co.	2/8/2024	11	0.00%
USD	54,044,297	EUR	(50,426,216)	Bank of America	2/7/2024	(24)	(0.00%)
USD	53,237,667	EUR	(49,673,587)	State Street Bank & Trust Co.	2/7/2024	(24)	(0.00%)
USD	54,044,298	EUR	(50,426,217)	Toronto-Dominion Bank	2/7/2024	(24)	(0.00%)
EUR	415,856	USD	(446,352)	Toronto-Dominion Bank	2/7/2024	(658)	(0.00%)
GBP	441,599	USD	(559,592)	State Street Bank & Trust Co.	2/7/2024	(1,367)	(0.00%)
GBP	152,235	USD	(194,463)	Toronto-Dominion Bank	2/7/2024	(2,023)	(0.00%)
USD	3,242,018	EUR	(3,028,893)	State Street Bank & Trust Co.	2/7/2024	(4,200)	(0.00%)
GBP	521,577	USD	(663,954)	State Street Bank & Trust Co.	2/7/2024	(4,629)	(0.00%)
EUR	355,140	USD	(386,844)	State Street Bank & Trust Co.	2/7/2024	(6,222)	(0.00%)
EUR	655,539	USD	(711,478)	State Street Bank & Trust Co.	2/7/2024	(8,904)	(0.00%)
GBP	1,512,829	USD	(1,926,415)	State Street Bank & Trust Co.	2/7/2024	(14,049)	(0.00%)
EUR	1,903,472	USD	(2,068,971)	State Street Bank & Trust Co.	2/7/2024	(28,924)	(0.00%)
EUR	50,036,244	USD	(54,386,145)	Bank of America	2/7/2024	(759,776)	(0.02%)
EUR	50,036,244	USD	(54,386,245)	State Street Bank & Trust Co.	2/7/2024	(759,877)	(0.03%)
EUR	51,552,494	USD	(56,034,210)	BNP Paribas	2/7/2024	(782,800)	(0.03%)
GBP	115,031,082	USD	(146,478,107)	Toronto-Dominion Bank	2/7/2024	(1,067,379)	(0.04%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(3,421,032)</b>	<b>(0.12%)</b>
<b>Total Investments</b>						<b>2,725,882,065</b>	<b>98.70%</b>
						<b>Fair Value</b>	<b>% of Total</b>
						<b>US Dollars (\$)</b>	<b>Net Assets</b>
<b>Other Assets and Liabilities</b>						<b>36,114,596</b>	<b>1.30%</b>
<b>Net Assets</b>						<b>2,761,996,661</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total</b>
(a) Transferable securities admitted to an official stock exchange listing						1,439,285,765	51.70%
(b) Transferable securities dealt in on another regulated market						1,289,952,041	46.33%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						53,777	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market						11,514	0.00%
(e) Total OTC Financial Derivative Instruments						19,848	0.00%
(f) Other Assets						54,725,263	1.97%
<b>Total Assets</b>						<b>2,784,048,208</b>	<b>100.00%</b>

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

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,729,291,583	1,618,361,447
Financial Derivative Instruments	3,17	31,362	7,802,172
Cash	3	15,088,016	9,407,934
Receivables:			
Interest and Dividends		32,082,848	17,751,967
Capital Shares Issued		12,971	9,341,676
Investments Sold		7,448,858	3,492,309
Margin Cash Due from Broker	3	92,425	—
Other Receivables		145	29,635
<b>Total Current Assets</b>		<b>2,784,048,208</b>	<b>1,666,187,140</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	3,440,880	215,204
Unrealised Depreciation on Spot Currency Contracts		—	15
Payables and Other Liabilities:			
Interest		1,122	—
Capital Shares Redeemed		—	3,229,069
Investments Purchased		18,407,763	23,662,665
Management Fees Payable	12	201,782	131,185
Margin Cash Due to Broker	3	—	5,834
<b>Total Current Liabilities</b>		<b>22,051,547</b>	<b>27,243,972</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,761,996,661</b>	<b>1,638,943,168</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR-Hedged Accumulating</b>			
US (\$) Equivalent	\$161,532,442	\$196,900,250	\$128,150,418
Net Assets	€150,725,922	€180,476,857	€122,579,196
Number of Shares Outstanding	2,895,301	3,564,315	2,384,752
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€52.06</b>	<b>€50.63</b>	<b>€51.40</b>
<b>GBP-Hedged Accumulating</b>			
US (\$) Equivalent	\$148,849,729	\$137,552,517	\$136,378,426
Net Assets	£117,755,021	£108,194,063	£112,296,457
Number of Shares Outstanding	2,608,880	2,496,571	2,586,519
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£45.14</b>	<b>£43.34</b>	<b>£43.42</b>
<b>USD Accumulating</b>			
Net Assets	\$1,989,390,256	\$1,021,316,039	\$514,296,005
Number of Shares Outstanding	36,053,857	19,409,430	9,925,244
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$55.18</b>	<b>\$52.62</b>	<b>\$51.82</b>
<b>USD Distributing</b>			
Net Assets	\$462,224,234	\$283,174,362	\$246,855,698
Number of Shares Outstanding	9,878,661	6,044,913	5,142,287
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$46.79</b>	<b>\$46.85</b>	<b>\$48.01</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		112,759,034	49,734,809
Other Income		416,261	378,201
Net Loss on Financial Instruments		(8,329,878)	(23,325,145)
<b>Total Investment Income</b>		<b>104,845,417</b>	<b>26,787,865</b>
<b>Expenses</b>			
Management Fees	12	2,179,246	1,216,948
Transaction Fees and Commissions		5,374	5,446
Other Expenses		6,120	—
<b>Total Expenses</b>		<b>2,190,740</b>	<b>1,222,394</b>
<b>Finance Costs</b>			
Interest Expense		272	426
Distributions	6	19,516,535	10,569,044
<b>Total Finance Costs</b>		<b>19,516,807</b>	<b>10,569,470</b>
<b>Net Investment Income After Finance Costs</b>		<b>83,137,870</b>	<b>14,996,001</b>
Taxation	5	(32,134)	(43,115)
<b>Net Increase in Net Assets</b>		<b>83,105,736</b>	<b>14,952,886</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	83,105,736	14,952,886
<b>Capital Transactions</b>		
Subscriptions	1,847,148,588	1,129,766,002
Redemptions	(807,200,831)	(531,456,267)
Total Capital Transactions	1,039,947,757	598,309,735
<b>Total Increase for the Year</b>	<b>1,123,053,493</b>	<b>613,262,621</b>
<b>Net Assets</b>		
Beginning of Year	1,638,943,168	1,025,680,547
<b>End of Year</b>	<b>2,761,996,661</b>	<b>1,638,943,168</b>

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

# Vanguard USD Emerging Markets Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard USD Emerging Markets Government Bond UCITS ETF seeks to track the performance of the Bloomberg EM USD Sovereign + Quasi-Sov Index, a widely recognised benchmark designed to reflect the total universe of US dollar-denominated publicly traded debt (with maturities greater than 1 year and a minimum issue size of \$500 million) issued by sovereign and quasi-sovereign emerging-market issuers. Quasi-sovereign issuers include entities that are government-guaranteed and/or government-sponsored, entities that are more than 50% government-owned and local authorities.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds finished the period in positive territory. In this environment, the ETF's benchmark index returned 8.04% for the fiscal year.
- More than half of the benchmark's assets at the end of the period consisted of sovereign debt, which returned 8.88%. Another large share of the assets was invested in securities issued by foreign agencies, which returned 6.46%.
- Among the markets with larger weightings in the index, Argentina, Turkey and Colombia outperformed the benchmark as a whole. China, Saudi Arabia and Mexico, among others, underperformed the benchmark as a whole.
- Results by maturity were mixed. Bonds due in 10 to 15 years performed the best, while the longest-dated bonds performed the worst. By credit quality, lower-quality bonds performed better than their higher-quality counterparts.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg EM USD Sovereign + Quasi-Sov Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Accumulating	7.69%	0.34%	1.34%
Benchmark	8.04	0.44	1.47
Tracking Difference*	-0.35		
USD Distributing	7.69%	0.34%	2.23%
Benchmark	8.04	0.44	2.35
Tracking Difference*	-0.35		

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

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

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

<sup>1</sup> Since-inception returns: USD Accumulating, 19 February 2019; USD Distributing, 6 December 2016.

## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Note 4.50% 15/11/2033	3,795,000	3,946,522	United States Treasury Note 4.50% 15/11/2033	3,795,000	3,939,325
United States Treasury Note 4.88% 30/4/2026	3,922,000	3,913,840	United States Treasury Note 4.88% 30/4/2026	3,922,000	3,911,563
United States Treasury Note 4.88% 31/5/2026	3,250,000	3,256,698	United States Treasury Note 4.88% 31/5/2026	3,250,000	3,256,982
United States Treasury Note 5.00% 31/8/2025	3,047,000	3,042,027	United States Treasury Note 5.00% 31/8/2025	3,047,000	3,041,565
Saudi Government International Bond 5.75% 16/1/2054	3,100,000	3,026,345	United States Treasury Note 5.00% 31/10/2025	2,925,000	2,934,252
United States Treasury Note 5.00% 31/10/2025	2,925,000	2,935,783	United States Treasury Note 4.50% 15/4/2027	2,600,000	2,585,219
Saudi Government International Bond 5.00% 16/1/2034	2,850,000	2,826,253	Saudi Government International Bond 4.00% 17/4/2025	2,500,000	2,463,335
Mexico Government International Bond 6.00% 7/5/2036	2,572,000	2,587,615	Argentina Bonar Bonds 3.63% 9/7/2035	5,711,000	2,398,238
United States Treasury Note 4.50% 15/4/2027	2,600,000	2,573,188	United States Treasury Note 4.25% 31/1/2026	2,240,000	2,240,776
Saudi Government International Bond 4.75% 16/1/2030	2,300,000	2,298,553	United States Treasury Bond 4.13% 15/8/2053	2,115,000	2,069,139
Turkiye Government International Bond 7.63% 15/5/2034	2,300,000	2,278,556	United States Treasury Note 4.50% 31/5/2029	2,041,000	2,053,491
United States Treasury Note 4.25% 31/1/2026	2,240,000	2,237,038	United States Treasury Note 3.88% 15/8/2033	2,112,000	2,013,323
Republic of Poland Government International Bond 5.50% 18/3/2054	2,265,000	2,235,721	United States Treasury Note 4.00% 15/2/2034	2,027,000	1,972,173
Hungary Government International Bond 5.50% 26/3/2036	2,275,000	2,227,271	Brazilian Government International Bond 4.25% 7/1/2025	1,975,000	1,948,535
Saudi Government International Bond 4.75% 18/1/2028	2,200,000	2,188,568	United States Treasury Note 4.00% 15/1/2027	1,825,000	1,806,203
Argentina Bonar Bonds 0.75% 9/7/2030	5,435,000	2,175,179	United States Treasury Note 4.75% 31/7/2025	1,675,000	1,667,972
United States Treasury Bond 4.13% 15/8/2053	2,115,000	2,072,908	Bank of China Ltd. 5.00% 13/11/2024	1,680,000	1,666,627
United States Treasury Note 4.50% 31/5/2029	2,041,000	2,053,743	Turkiye Government International Bond 7.38% 5/2/2025	1,645,000	1,663,243
United States Treasury Note 3.88% 15/8/2033	2,112,000	2,015,127	United States Treasury Note 4.13% 15/2/2027	1,600,000	1,586,031
Israel Government International Bond 5.75% 12/3/2054	2,100,000	2,000,684	United States Treasury Note 4.63% 15/11/2026	1,500,000	1,520,336

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.52% (30 June 2023: 98.41%)</b>					
<b>Fixed Income 98.52% (30 June 2023: 98.41%)</b>					
<b>Angola 0.53% (30 June 2023: 0.52%)</b>					
Angolan Government International Bond	600,000	9.50%	12/11/2025	607,566	0.06%
Angolan Government International Bond	975,000	8.25%	9/5/2028	913,610	0.09%
Angolan Government International Bond	1,200,000	8.00%	26/11/2029	1,076,390	0.11%
Angolan Government International Bond	1,065,000	8.75%	14/4/2032	939,600	0.10%
Angolan Government International Bond	1,200,000	9.38%	8/5/2048	999,028	0.10%
Angolan Government International Bond	875,000	9.13%	26/11/2049	715,194	0.07%
				<b>5,251,388</b>	<b>0.53%</b>
<b>Argentina 3.94% (30 June 2023: 2.86%)</b>					
Argentina Bonar Bonds	900,199	1.00%	9/7/2029	499,430	0.05%
Argentina Bonar Bonds	8,746,257	0.75%	9/7/2030	4,812,371	0.49%
Argentina Bonar Bonds	6,536,000	3.63%	9/7/2035	2,871,116	0.29%
Argentina Bonar Bonds	4,625,656	4.25%	9/1/2038	2,094,717	0.21%
Argentina Bonar Bonds	974,000	3.50%	9/7/2041	399,916	0.04%
Argentine Republic Government International Bond	1,696,384	1.00%	9/7/2029	968,196	0.10%
Argentine Republic Government International Bond	10,358,619	0.75%	9/7/2030	5,812,711	0.59%
Argentine Republic Government International Bond	13,197,715	3.63%	9/7/2035	5,528,945	0.56%
Argentine Republic Government International Bond	7,342,343	4.25%	9/1/2038	3,376,571	0.34%
Argentine Republic Government International Bond	6,747,727	3.50%	9/7/2041	2,645,231	0.27%
Argentine Republic Government International Bond	1,372,233	3.63%	9/7/2046	597,638	0.06%
Bonos Para La Reconstruccion de Una Argentina Libre	1,932,000	3.00%	31/5/2026	1,458,813	0.15%
Bonos Para La Reconstruccion de Una Argentina Libre	3,224,000	5.00%	31/10/2027	2,522,866	0.26%
Ciudad Autonoma De Buenos Aires	450,000	7.50%	1/6/2027	436,826	0.04%
Provincia de Buenos Aires/Government Bonds	3,894,404	6.38%	1/9/2037	1,620,430	0.16%
Provincia de Buenos Aires/Government Bonds	535,000	5.50%	1/9/2037	189,836	0.02%
Provincia de Cordoba	311,800	6.99%	1/6/2027	259,645	0.03%
YPF SA	610,000	8.50%	28/7/2025	601,426	0.06%
YPF SA	509,000	6.95%	21/7/2027	460,624	0.05%
YPF SA	515,000	9.00%	30/6/2029	512,073	0.05%
YPF SA	515,000	9.50%	17/1/2031	523,083	0.05%
YPF SA	400,000	7.00%	30/9/2033	354,345	0.04%
YPF SA	439,000	7.00%	15/12/2047	309,359	0.03%
				<b>38,856,168</b>	<b>3.94%</b>
<b>Armenia 0.07% (30 June 2023: 0.10%)</b>					
Republic of Armenia International Bond	200,000	3.95%	26/9/2029	172,892	0.02%
Republic of Armenia International Bond	600,000	3.60%	2/2/2031	488,490	0.05%
				<b>661,382</b>	<b>0.07%</b>
<b>Azerbaijan 0.24% (30 June 2023: 0.32%)</b>					
Republic of Azerbaijan International Bond	700,000	3.50%	1/9/2032	596,028	0.06%
Southern Gas Corridor CJSC	1,225,000	6.88%	24/3/2026	1,231,092	0.13%
State Oil Co. of the Azerbaijan Republic	500,000	6.95%	18/3/2030	511,020	0.05%
				<b>2,338,140</b>	<b>0.24%</b>
<b>Bahamas 0.09% (30 June 2023: 0.09%)</b>					
Bahamas Government International Bond	450,000	6.00%	21/11/2028	395,005	0.04%
Bahamas Government International Bond	500,000	8.95%	15/10/2032	467,906	0.05%
				<b>862,911</b>	<b>0.09%</b>
<b>Bahrain 1.64% (30 June 2023: 1.58%)</b>					
Bahrain Government International Bond	725,000	7.00%	26/1/2026	732,407	0.08%
Bahrain Government International Bond	400,000	4.25%	25/1/2028	375,077	0.04%
Bahrain Government International Bond	865,000	7.00%	12/10/2028	891,317	0.09%
Bahrain Government International Bond	825,000	6.75%	20/9/2029	836,311	0.09%
Bahrain Government International Bond	600,000	7.38%	14/5/2030	624,542	0.06%
Bahrain Government International Bond	800,000	5.63%	30/9/2031	750,412	0.08%
Bahrain Government International Bond	600,000	5.45%	16/9/2032	551,010	0.06%
Bahrain Government International Bond	950,000	5.25%	25/1/2033	844,715	0.09%
Bahrain Government International Bond	1,200,000	5.63%	18/5/2034	1,076,696	0.11%
Bahrain Government International Bond	700,000	7.75%	18/4/2035	725,387	0.07%
Bahrain Government International Bond	700,000	7.50%	12/2/2036	713,249	0.07%
Bahrain Government International Bond	650,000	6.00%	19/9/2044	532,227	0.05%
Bahrain Government International Bond	600,000	7.50%	20/9/2047	570,425	0.06%
Bahrain Government International Bond	200,000	6.25%	25/1/2051	165,709	0.02%
Bapco Energies BSC Closed	850,000	7.50%	25/10/2027	864,615	0.09%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bapco Energies BSC Closed	400,000	8.38%	7/11/2028	425,951	0.04%
CBB International Sukuk Co. 7 SPC	800,000	6.88%	5/10/2025	808,261	0.08%
CBB International Sukuk Programme Co. WLL	710,000	4.50%	30/3/2027	685,420	0.07%
CBB International Sukuk Programme Co. WLL	670,000	3.95%	16/9/2027	631,273	0.06%
CBB International Sukuk Programme Co. WLL	800,000	3.88%	18/5/2029	727,325	0.07%
CBB International Sukuk Programme Co. WLL	300,000	6.25%	18/10/2030	306,127	0.03%
CBB International Sukuk Programme Co. WLL	1,050,000	6.00%	12/2/2031	1,058,201	0.11%
Gulf International Bank BSC	250,000	2.38%	23/9/2025	239,320	0.02%
Gulf International Bank BSC	300,000	5.75%	5/6/2029	302,163	0.03%
Mumtalakat Sukuk Holding Co.	200,000	4.10%	21/1/2027	188,845	0.02%
Nogaholding Sukuk Ltd.	200,000	5.25%	8/4/2029	192,288	0.02%
Nogaholding Sukuk Ltd.	300,000	6.63%	25/5/2033	311,936	0.03%
				<b>16,131,209</b>	<b>1.64%</b>
<b>Benin 0.04% (30 June 2023: 0.00%)</b>					
Benin Government International Bond	400,000	7.96%	13/2/2038	371,263	0.04%
				<b>371,263</b>	<b>0.04%</b>
<b>Bermuda 0.17% (30 June 2023: 0.17%)</b>					
Bermuda Government International Bond	500,000	3.72%	25/1/2027	476,698	0.05%
Bermuda Government International Bond	400,000	2.38%	20/8/2030	336,287	0.03%
Bermuda Government International Bond	600,000	5.00%	15/7/2032	577,939	0.06%
Bermuda Government International Bond	400,000	3.38%	20/8/2050	272,215	0.03%
				<b>1,663,139</b>	<b>0.17%</b>
<b>Bolivia 0.06% (30 June 2023: 0.08%)</b>					
Bolivian Government International Bond	630,000	4.50%	20/3/2028	347,514	0.03%
Bolivian Government International Bond	500,000	7.50%	2/3/2030	284,744	0.03%
				<b>632,258</b>	<b>0.06%</b>
<b>Brazil 3.13% (30 June 2023: 3.38%)</b>					
Banco do Brasil SA	400,000	3.25%	30/9/2026	380,615	0.04%
Banco do Brasil SA	400,000	4.88%	11/1/2029	382,239	0.04%
Banco do Brasil SA	535,000	6.25%	18/4/2030	537,028	0.05%
Banco do Brasil SA	450,000	6.00%	18/3/2031	442,542	0.04%
Brazilian Government International Bond	1,458,000	6.00%	7/4/2026	1,465,853	0.15%
Brazilian Government International Bond	453,000	10.13%	15/5/2027	510,426	0.05%
Brazilian Government International Bond	1,866,000	4.63%	13/1/2028	1,807,181	0.18%
Brazilian Government International Bond	1,350,000	4.50%	30/5/2029	1,268,488	0.13%
Brazilian Government International Bond	2,310,000	3.88%	12/6/2030	2,038,862	0.21%
Brazilian Government International Bond	1,350,000	6.25%	18/3/2031	1,339,244	0.14%
Brazilian Government International Bond	950,000	3.75%	12/9/2031	810,783	0.08%
Brazilian Government International Bond	1,300,000	6.13%	22/1/2032	1,264,604	0.13%
Brazilian Government International Bond	1,493,000	6.00%	20/10/2033	1,437,360	0.15%
Brazilian Government International Bond	965,000	8.25%	20/1/2034	1,100,918	0.11%
Brazilian Government International Bond	1,540,000	6.13%	15/3/2034	1,479,523	0.15%
Brazilian Government International Bond	1,035,000	7.13%	20/1/2037	1,085,386	0.11%
Brazilian Government International Bond	1,379,000	5.63%	7/1/2041	1,215,620	0.12%
Brazilian Government International Bond	2,190,000	5.00%	27/1/2045	1,689,552	0.17%
Brazilian Government International Bond	1,750,000	5.63%	21/2/2047	1,454,496	0.15%
Brazilian Government International Bond	2,430,000	4.75%	14/1/2050	1,756,239	0.18%
Brazilian Government International Bond	1,410,000	7.13%	13/5/2054	1,361,844	0.14%
Centrais Eletricas Brasileiras SA	400,000	4.63%	4/2/2030	359,196	0.04%
Petrobras Global Finance BV	395,000	7.38%	17/1/2027	407,071	0.04%
Petrobras Global Finance BV	639,000	6.00%	27/1/2028	637,134	0.06%
Petrobras Global Finance BV	325,000	5.09%	15/1/2030	308,150	0.03%
Petrobras Global Finance BV	661,000	5.60%	3/1/2031	634,161	0.06%
Petrobras Global Finance BV	626,000	6.50%	3/7/2033	620,409	0.06%
Petrobras Global Finance BV	485,000	6.88%	20/1/2040	471,867	0.05%
Petrobras Global Finance BV	425,000	6.75%	27/1/2041	409,328	0.04%
Petrobras Global Finance BV	484,000	7.25%	17/3/2044	483,840	0.05%
Petrobras Global Finance BV	485,000	6.90%	19/3/2049	456,258	0.05%
Petrobras Global Finance BV	464,000	5.50%	10/6/2051	366,067	0.04%
Petrobras Global Finance BV	985,000	6.85%	5/6/2115	868,228	0.09%
				<b>30,850,512</b>	<b>3.13%</b>
<b>Chile 3.12% (30 June 2023: 2.90%)</b>					
Banco del Estado de Chile	365,000	7.95%	Perpetual	376,759	0.04%
Chile Electricity Lux MPC Sarl	600,000	6.01%	20/1/2033	606,599	0.06%
Chile Government International Bond	300,000	3.13%	21/1/2026	289,539	0.03%
Chile Government International Bond	830,000	2.75%	31/1/2027	779,356	0.08%
Chile Government International Bond	1,135,000	3.24%	6/2/2028	1,065,011	0.11%
Chile Government International Bond	1,100,000	4.85%	22/1/2029	1,086,288	0.11%
Chile Government International Bond	1,000,000	2.45%	31/1/2031	852,606	0.09%
Chile Government International Bond	1,090,000	2.55%	27/1/2032	915,135	0.09%
Chile Government International Bond	1,500,000	2.55%	27/7/2033	1,215,226	0.12%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chile Government International Bond	1,250,000	3.50%	31/1/2034	1,084,455	0.11%
Chile Government International Bond	1,100,000	4.95%	5/1/2036	1,054,262	0.11%
Chile Government International Bond	1,810,000	3.10%	7/5/2041	1,323,882	0.13%
Chile Government International Bond	1,200,000	4.34%	7/3/2042	1,034,308	0.11%
Chile Government International Bond	650,000	3.86%	21/6/2047	503,730	0.05%
Chile Government International Bond	1,350,000	3.50%	25/1/2050	970,754	0.10%
Chile Government International Bond	750,000	4.00%	31/1/2052	578,449	0.06%
Chile Government International Bond	1,100,000	3.50%	15/4/2053	773,954	0.08%
Chile Government International Bond	860,000	5.33%	5/1/2054	809,916	0.08%
Chile Government International Bond	1,200,000	3.10%	22/1/2061	740,512	0.08%
Chile Government International Bond	680,000	3.25%	21/9/2071	419,495	0.04%
Corp. Nacional del Cobre de Chile	800,000	3.63%	1/8/2027	756,255	0.08%
Corp. Nacional del Cobre de Chile	600,000	3.00%	30/9/2029	528,938	0.05%
Corp. Nacional del Cobre de Chile	600,000	3.15%	14/1/2030	530,257	0.05%
Corp. Nacional del Cobre de Chile	650,000	3.75%	15/1/2031	579,653	0.06%
Corp. Nacional del Cobre de Chile	600,000	5.13%	2/2/2033	567,474	0.06%
Corp. Nacional del Cobre de Chile	800,000	5.95%	8/1/2034	796,489	0.08%
Corp. Nacional del Cobre de Chile	240,000	5.63%	21/9/2035	234,345	0.02%
Corp. Nacional del Cobre de Chile	1,390,000	6.44%	26/1/2036	1,426,651	0.14%
Corp. Nacional del Cobre de Chile	300,000	6.15%	24/10/2036	302,640	0.03%
Corp. Nacional del Cobre de Chile	400,000	4.25%	17/7/2042	312,853	0.03%
Corp. Nacional del Cobre de Chile	700,000	5.63%	18/10/2043	645,942	0.07%
Corp. Nacional del Cobre de Chile	600,000	4.88%	4/11/2044	499,825	0.05%
Corp. Nacional del Cobre de Chile	750,000	4.50%	1/8/2047	589,160	0.06%
Corp. Nacional del Cobre de Chile	800,000	4.38%	5/2/2049	612,692	0.06%
Corp. Nacional del Cobre de Chile	1,650,000	3.70%	30/1/2050	1,117,097	0.11%
Corp. Nacional del Cobre de Chile	200,000	3.15%	15/1/2051	123,511	0.01%
Corp. Nacional del Cobre de Chile	850,000	6.30%	8/9/2053	836,169	0.08%
Empresa de los Ferrocarriles del Estado	300,000	3.07%	18/8/2050	179,784	0.02%
Empresa de los Ferrocarriles del Estado	250,000	3.83%	14/9/2061	164,706	0.02%
Empresa de Transporte de Pasajeros Metro SA	200,000	3.65%	7/5/2030	181,797	0.02%
Empresa de Transporte de Pasajeros Metro SA	250,000	5.00%	25/1/2047	214,987	0.02%
Empresa de Transporte de Pasajeros Metro SA	700,000	4.70%	7/5/2050	566,363	0.06%
Empresa de Transporte de Pasajeros Metro SA	300,000	3.69%	13/9/2061	196,248	0.02%
Empresa Nacional del Petroleo	300,000	3.75%	5/8/2026	286,678	0.03%
Empresa Nacional del Petroleo	400,000	5.25%	6/11/2029	389,849	0.04%
Empresa Nacional del Petroleo	300,000	3.45%	16/9/2031	254,183	0.03%
Empresa Nacional del Petroleo	600,000	6.15%	10/5/2033	596,844	0.06%
Empresa Nacional del Petroleo	300,000	4.50%	14/9/2047	221,868	0.02%
Interchile SA	655,000	4.50%	30/6/2056	550,547	0.06%
				<b>30,744,041</b>	<b>3.12%</b>
<b>China 8.91% (30 June 2023: 12.62%)</b>					
Agricultural Bank of China Ltd.	425,000	1.25%	17/6/2026	394,482	0.04%
Agricultural Bank of China Ltd.	300,000	6.02%	24/1/2027	300,482	0.03%
Amipeace Ltd.	300,000	1.75%	9/11/2026	277,634	0.03%
Amipeace Ltd.	250,000	2.25%	22/10/2030	212,971	0.02%
Avi Funding Co., Ltd.	200,000	3.80%	16/9/2025	196,253	0.02%
AVIC International Finance & Investment Ltd.	200,000	2.50%	17/11/2026	186,559	0.02%
Bank of China Ltd.	500,000	1.40%	28/4/2026	467,614	0.05%
Bank of China Ltd.	425,000	4.63%	26/6/2026	420,728	0.04%
Bank of China Ltd.	525,000	5.88%	14/6/2027	524,617	0.05%
Bank of China Ltd.	325,000	5.93%	26/6/2027	324,805	0.03%
BCEG HongKong Co., Ltd.	450,000	2.22%	2/7/2026	419,325	0.04%
Blossom Joy Ltd.	450,000	3.10%	Perpetual	435,308	0.04%
Blossom Joy Ltd.	200,000	2.20%	21/10/2030	169,870	0.02%
BOC Aviation Ltd.	425,000	1.75%	21/1/2026	401,755	0.04%
BOC Aviation Ltd.	550,000	3.88%	27/4/2026	534,955	0.05%
BOC Aviation Ltd.	325,000	3.50%	18/9/2027	307,137	0.03%
BOC Aviation Ltd.	400,000	4.50%	23/5/2028	389,836	0.04%
BOC Aviation Ltd.	300,000	3.00%	11/9/2029	269,264	0.03%
BOC Aviation Ltd.	350,000	2.63%	17/9/2030	300,926	0.03%
BOC Aviation USA Corp.	400,000	5.75%	9/11/2028	407,352	0.04%
BOC Aviation USA Corp.	400,000	5.00%	17/1/2029	395,326	0.04%
BOC Aviation USA Corp.	300,000	5.25%	14/1/2030	298,799	0.03%
BOC Aviation USA Corp.	500,000	4.88%	3/5/2033	480,348	0.05%
Bright Galaxy International Ltd.	200,000	3.25%	15/7/2026	184,497	0.02%
CCBL Cayman 1 Corp., Ltd.	200,000	1.99%	21/7/2025	192,684	0.02%
CCBL Cayman 1 Corp., Ltd.	450,000	1.80%	22/7/2026	418,790	0.04%
CCCI Treasure Ltd.	300,000	3.65%	Perpetual	286,008	0.03%
CDBL Funding 2	450,000	2.00%	4/3/2026	425,757	0.04%
Central Plaza Development Ltd.	400,000	4.65%	19/1/2026	373,642	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CGNPC International Ltd.	200,000	3.75%	11/12/2027	191,694	0.02%
Chalco Hong Kong Investment Co., Ltd.	200,000	2.10%	28/7/2026	186,990	0.02%
Charming Light Investments Ltd.	600,000	4.38%	21/12/2027	573,752	0.06%
China Cinda 2020 I Management Ltd.	650,000	3.25%	28/1/2027	612,773	0.06%
China Cinda 2020 I Management Ltd.	500,000	5.75%	28/5/2029	500,614	0.05%
China Cinda 2020 I Management Ltd.	250,000	3.13%	18/3/2030	218,737	0.02%
China Cinda 2020 I Management Ltd.	600,000	3.00%	20/1/2031	510,966	0.05%
China Cinda Finance 2017 I Ltd.	400,000	4.40%	9/3/2027	387,465	0.04%
China Cinda Finance 2017 I Ltd.	800,000	4.75%	8/2/2028	778,197	0.08%
China Cinda Finance 2017 I Ltd.	400,000	4.75%	21/2/2029	385,724	0.04%
China Clean Energy Development Ltd.	425,000	4.00%	5/11/2025	416,736	0.04%
China Construction Bank Corp.	500,000	1.25%	4/8/2025	478,206	0.05%
China Construction Bank Corp.	200,000	1.46%	22/4/2026	187,514	0.02%
China Construction Bank Corp.	400,000	4.50%	31/5/2026	395,548	0.04%
China Construction Bank Corp.	500,000	6.02%	30/11/2026	501,714	0.05%
China Construction Bank Corp.	450,000	5.00%	30/11/2026	449,307	0.05%
China Construction Bank Corp.	1,300,000	2.85%	21/1/2032	1,225,885	0.12%
China Development Bank	675,000	1.00%	27/10/2025	639,504	0.06%
China Development Bank	600,000	3.00%	1/6/2026	578,720	0.06%
China Development Bank	400,000	2.00%	16/2/2027	373,314	0.04%
China Development Bank	200,000	5.68%	16/4/2027	200,364	0.02%
China Development Bank	400,000	1.63%	27/10/2030	335,500	0.03%
China Development Bank	400,000	4.00%	24/1/2037	372,234	0.04%
China Development Bank Financial Leasing Co., Ltd.	425,000	2.88%	28/9/2030	409,248	0.04%
China Everbright Bank Co., Ltd.	200,000	5.88%	14/5/2027	199,955	0.02%
China Government International Bond	1,400,000	0.55%	21/10/2025	1,321,602	0.13%
China Government International Bond	1,000,000	1.25%	26/10/2026	924,235	0.09%
China Government International Bond	450,000	2.63%	2/11/2027	425,211	0.04%
China Government International Bond	800,000	3.50%	19/10/2028	774,256	0.08%
China Government International Bond	950,000	2.13%	3/12/2029	852,633	0.09%
China Government International Bond	1,300,000	1.20%	21/10/2030	1,076,289	0.11%
China Government International Bond	750,000	1.75%	26/10/2031	630,280	0.06%
China Government International Bond	250,000	2.75%	3/12/2039	199,301	0.02%
China Government International Bond	400,000	4.00%	19/10/2048	361,361	0.04%
China Government International Bond	200,000	2.25%	21/10/2050	126,255	0.01%
China Government International Bond	600,000	2.50%	26/10/2051	397,482	0.04%
China Great Wall International Holdings III Ltd.	400,000	3.88%	31/8/2027	371,434	0.04%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	600,000	3.08%	Perpetual	579,704	0.06%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	310,000	3.00%	10/12/2029	281,633	0.03%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	400,000	2.70%	20/1/2031	351,212	0.04%
China Merchants Finance Co., Ltd.	425,000	4.75%	3/8/2025	421,169	0.04%
China Overseas Finance Cayman III Ltd.	400,000	6.38%	29/10/2043	399,309	0.04%
China Overseas Finance Cayman VI Ltd.	200,000	6.45%	11/6/2034	205,827	0.02%
China Overseas Finance Cayman VII Ltd.	500,000	4.75%	26/4/2028	484,247	0.05%
China Overseas Finance Cayman VIII Ltd.	270,000	2.75%	2/3/2030	231,360	0.02%
China Resources Land Ltd.	400,000	4.13%	26/2/2029	374,318	0.04%
China Southern Power Grid International Finance BVI Co., Ltd.	500,000	3.50%	8/5/2027	480,463	0.05%
China State Construction Finance Cayman I Ltd.	300,000	3.40%	Perpetual	287,093	0.03%
China Taiping Insurance Holdings Co., Ltd.	1,275,000	6.40%	Perpetual	1,321,571	0.13%
Chinalco Capital Holdings Ltd.	600,000	2.13%	3/6/2026	564,932	0.06%
Chinalco Capital Holdings Ltd.	200,000	2.95%	24/2/2027	188,600	0.02%
Chouzhou International Investment Ltd.	200,000	4.10%	20/10/2025	195,242	0.02%
CITIC Ltd.	500,000	3.70%	14/6/2026	484,721	0.05%
CITIC Ltd.	475,000	2.88%	17/2/2027	448,438	0.05%
CITIC Ltd.	450,000	3.88%	28/2/2027	435,796	0.04%
CITIC Ltd.	400,000	4.00%	11/1/2028	387,332	0.04%
CITIC Ltd.	400,000	2.85%	25/2/2030	357,848	0.04%
CMHI Finance BVI Co., Ltd.	225,000	4.00%	1/6/2027	217,989	0.02%
CMHI Finance BVI Co., Ltd.	450,000	5.00%	6/8/2028	452,541	0.05%
CNAC HK Finbridge Co., Ltd.	525,000	2.00%	22/9/2025	502,535	0.05%
CNAC HK Finbridge Co., Ltd.	800,000	4.13%	19/7/2027	772,006	0.08%
CNAC HK Finbridge Co., Ltd.	1,050,000	5.13%	14/3/2028	1,040,090	0.11%
CNAC HK Finbridge Co., Ltd.	550,000	3.88%	19/6/2029	513,480	0.05%
CNAC HK Finbridge Co., Ltd.	600,000	3.00%	22/9/2030	524,125	0.05%
CNOOC Finance 2012 Ltd.	200,000	5.00%	2/5/2042	194,584	0.02%
CNOOC Finance 2013 Ltd.	600,000	2.88%	30/9/2029	549,712	0.06%
CNOOC Finance 2013 Ltd.	400,000	4.25%	9/5/2043	353,860	0.04%
CNOOC Finance 2013 Ltd.	600,000	3.30%	30/9/2049	438,337	0.04%
CNOOC Finance 2014 ULC	400,000	4.88%	30/4/2044	382,439	0.04%
CNOOC Finance 2015 USA LLC	850,000	4.38%	2/5/2028	837,964	0.08%
CNOOC Petroleum North America ULC	850,000	6.40%	15/5/2037	968,013	0.10%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CNPC Global Capital Ltd.	600,000	2.00%	23/6/2030	514,195	0.05%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	215,445	0.02%
CSCEC Finance Cayman II Ltd.	400,000	3.50%	5/7/2027	381,539	0.04%
CSSC Capital 2015 Ltd.	200,000	2.10%	27/7/2026	186,478	0.02%
Export-Import Bank of China	600,000	2.88%	26/4/2026	578,944	0.06%
Export-Import Bank of China	1,050,000	3.88%	16/5/2026	1,031,517	0.10%
Export-Import Bank of China	600,000	3.38%	14/3/2027	579,354	0.06%
Export-Import Bank of China	400,000	3.25%	28/11/2027	381,376	0.04%
Export-Import Bank of China	400,000	4.00%	28/11/2047	341,288	0.03%
Fujian Zhanglong Group Co., Ltd.	250,000	6.70%	2/9/2026	253,412	0.03%
Guangzhou Development District Holding Group Co., Ltd.	450,000	6.30%	6/12/2025	453,017	0.05%
Guangzhou Metro Investment Finance BVI Ltd.	400,000	1.51%	17/9/2025	380,420	0.04%
Guoren Property & Casualty Insurance Co., Ltd.	400,000	3.35%	1/6/2026	376,716	0.04%
Henan Water Conservancy Investment Group Co., Ltd.	200,000	2.80%	18/9/2025	192,179	0.02%
Hongkong International Qingdao Co., Ltd.	350,000	4.80%	8/7/2025	344,841	0.03%
Horse Gallop Finance Ltd.	300,000	1.70%	28/7/2025	287,534	0.03%
Huarong Finance 2017 Co., Ltd.	600,000	4.75%	27/4/2027	567,643	0.06%
Huarong Finance 2017 Co., Ltd.	700,000	4.25%	7/11/2027	646,081	0.07%
Huarong Finance 2019 Co., Ltd.	200,000	4.50%	29/5/2029	180,785	0.02%
Huarong Finance 2019 Co., Ltd.	200,000	3.88%	13/11/2029	174,070	0.02%
Huarong Finance II Co., Ltd.	600,000	5.00%	19/11/2025	586,445	0.06%
Huarong Finance II Co., Ltd.	500,000	4.63%	3/6/2026	481,380	0.05%
Huarong Finance II Co., Ltd.	400,000	4.88%	22/11/2026	384,498	0.04%
ICBCIL Finance Co., Ltd.	625,000	1.75%	25/8/2025	598,164	0.06%
ICBCIL Finance Co., Ltd.	400,000	1.75%	2/8/2026	372,185	0.04%
ICBCIL Finance Co., Ltd.	500,000	2.25%	2/11/2026	466,394	0.05%
ICBCIL Finance Co., Ltd.	200,000	2.70%	27/1/2027	187,666	0.02%
Industrial & Commercial Bank of China Ltd.	300,000	1.20%	20/7/2025	287,249	0.03%
Industrial & Commercial Bank of China Ltd.	800,000	1.20%	9/9/2025	761,734	0.08%
Industrial & Commercial Bank of China Ltd.	1,350,000	4.88%	21/9/2025	1,339,738	0.14%
Industrial & Commercial Bank of China Ltd.	500,000	4.50%	19/1/2026	495,246	0.05%
Industrial & Commercial Bank of China Ltd.	700,000	5.96%	25/10/2026	701,571	0.07%
Industrial & Commercial Bank of China Ltd.	300,000	5.38%	25/10/2026	301,283	0.03%
Industrial & Commercial Bank of China Ltd.	700,000	1.63%	28/10/2026	647,088	0.07%
Industrial & Commercial Bank of China Ltd.	350,000	5.85%	23/5/2027	349,656	0.03%
Industrial & Commercial Bank of China Ltd.	550,000	3.54%	8/11/2027	524,869	0.05%
Industrial & Commercial Bank of China Ltd.	3,950,000	3.20%	Perpetual	3,745,687	0.38%
Minmetals Bounteous Finance BVI Ltd.	200,000	4.75%	30/7/2025	198,402	0.02%
Minmetals Bounteous Finance BVI Ltd.	630,000	4.20%	27/7/2026	614,974	0.06%
Powerchina Roadbridge Group British Virgin Islands Ltd.	600,000	3.08%	Perpetual	574,164	0.06%
Rongshi International Finance Ltd.	400,000	3.63%	4/5/2027	385,420	0.04%
Rongshi International Finance Ltd.	400,000	3.75%	21/5/2029	381,139	0.04%
SFG International Holdings Co., Ltd.	200,000	2.40%	3/6/2026	185,466	0.02%
Shaoxing City Investment Group Ltd.	475,000	2.50%	19/8/2026	440,784	0.04%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	186,321	0.02%
Sinochem Offshore Capital Co., Ltd.	400,000	1.63%	29/10/2025	379,858	0.04%
Sinochem Offshore Capital Co., Ltd.	500,000	1.50%	23/9/2026	458,955	0.05%
Sinochem Offshore Capital Co., Ltd.	400,000	2.25%	24/11/2026	371,545	0.04%
Sinochem Offshore Capital Co., Ltd.	400,000	2.38%	23/9/2031	329,046	0.03%
Sinochem Overseas Capital Co., Ltd.	300,000	6.30%	12/11/2040	320,445	0.03%
Sinopec Capital 2013 Ltd.	200,000	4.25%	24/4/2043	176,223	0.02%
Sinopec Group Overseas Development 2012 Ltd.	600,000	4.88%	17/5/2042	573,858	0.06%
Sinopec Group Overseas Development 2013 Ltd.	400,000	5.38%	17/10/2043	406,348	0.04%
Sinopec Group Overseas Development 2015 Ltd.	600,000	4.10%	28/4/2045	513,063	0.05%
Sinopec Group Overseas Development 2016 Ltd.	500,000	3.50%	3/5/2026	485,542	0.05%
Sinopec Group Overseas Development 2016 Ltd.	400,000	2.75%	29/9/2026	380,167	0.04%
Sinopec Group Overseas Development 2017 Ltd.	600,000	3.63%	12/4/2027	578,289	0.06%
Sinopec Group Overseas Development 2017 Ltd.	400,000	3.25%	13/9/2027	379,128	0.04%
Sinopec Group Overseas Development 2018 Ltd.	400,000	4.13%	12/9/2025	394,134	0.04%
Sinopec Group Overseas Development 2018 Ltd.	700,000	1.45%	8/1/2026	662,147	0.07%
Sinopec Group Overseas Development 2018 Ltd.	500,000	4.25%	12/9/2028	490,981	0.05%
Sinopec Group Overseas Development 2018 Ltd.	500,000	2.95%	8/8/2029	459,737	0.05%
Sinopec Group Overseas Development 2018 Ltd.	575,000	2.95%	12/11/2029	526,903	0.05%
Sinopec Group Overseas Development 2018 Ltd.	925,000	2.70%	13/5/2030	829,122	0.08%
Sinopec Group Overseas Development 2018 Ltd.	850,000	2.30%	8/1/2031	735,688	0.07%
Sinopec Group Overseas Development 2018 Ltd.	400,000	3.68%	8/8/2049	313,361	0.03%
Sinopec Group Overseas Development 2018 Ltd.	400,000	3.35%	13/5/2050	293,551	0.03%
Sinopec Group Overseas Development 2018 Ltd.	200,000	3.10%	8/1/2051	139,261	0.01%
Soar Wise Ltd.	300,000	5.15%	18/3/2027	299,462	0.03%
SPIC MTN Co., Ltd.	500,000	1.63%	27/7/2025	479,830	0.05%
State Elite Global Ltd.	600,000	1.50%	29/9/2026	553,996	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Grid Overseas Investment 2013 Ltd.	430,000	4.38%	22/5/2043	392,448	0.04%
State Grid Overseas Investment 2014 Ltd.	400,000	4.85%	7/5/2044	386,829	0.04%
State Grid Overseas Investment BVI Ltd.	200,000	2.88%	18/5/2026	191,938	0.02%
State Grid Overseas Investment BVI Ltd.	675,000	1.13%	8/9/2026	620,329	0.06%
State Grid Overseas Investment BVI Ltd.	1,475,000	3.50%	4/5/2027	1,417,618	0.14%
State Grid Overseas Investment BVI Ltd.	500,000	4.25%	2/5/2028	491,410	0.05%
State Grid Overseas Investment BVI Ltd.	900,000	1.63%	5/8/2030	754,047	0.08%
State Grid Overseas Investment BVI Ltd.	250,000	4.00%	4/5/2047	212,956	0.02%
Sunny Express Enterprises Corp.	400,000	2.95%	1/3/2027	379,286	0.04%
Sunny Express Enterprises Corp.	400,000	3.13%	23/4/2030	363,661	0.04%
Syngenta Group Finance Ltd.	425,000	5.00%	19/4/2026	421,554	0.04%
Three Gorges Finance I Cayman Islands Ltd.	250,000	1.30%	22/9/2025	238,140	0.02%
Three Gorges Finance I Cayman Islands Ltd.	1,000,000	3.15%	2/6/2026	964,412	0.10%
Xin Yue Co., Ltd.	400,000	2.36%	25/1/2027	367,797	0.04%
Zhangzhou Jiulongjiang Group Co., Ltd.	225,000	4.70%	27/7/2025	221,905	0.02%
Zhejiang Seaport International Co., Ltd.	500,000	1.98%	17/3/2026	471,049	0.05%
Zhongyuan Zhicheng Co., Ltd.	325,000	5.90%	20/6/2027	325,920	0.03%
				<b>87,813,510</b>	<b>8.91%</b>
<b>Colombia 2.91% (30 June 2023: 2.71%)</b>					
Colombia Government International Bond	900,000	4.50%	28/1/2026	880,861	0.09%
Colombia Government International Bond	1,200,000	3.88%	25/4/2027	1,128,840	0.11%
Colombia Government International Bond	705,000	4.50%	15/3/2029	642,552	0.07%
Colombia Government International Bond	1,075,000	3.00%	30/1/2030	878,954	0.09%
Colombia Government International Bond	1,575,000	3.13%	15/4/2031	1,241,215	0.13%
Colombia Government International Bond	1,400,000	3.25%	22/4/2032	1,070,939	0.11%
Colombia Government International Bond	1,022,000	8.00%	20/4/2033	1,058,249	0.11%
Colombia Government International Bond	1,600,000	7.50%	2/2/2034	1,597,933	0.16%
Colombia Government International Bond	1,110,000	8.00%	14/11/2035	1,139,395	0.12%
Colombia Government International Bond	1,310,000	7.38%	18/9/2037	1,269,350	0.13%
Colombia Government International Bond	1,620,000	6.13%	18/1/2041	1,353,888	0.14%
Colombia Government International Bond	675,000	4.13%	22/2/2042	439,690	0.04%
Colombia Government International Bond	1,518,000	5.63%	26/2/2044	1,162,680	0.12%
Colombia Government International Bond	2,840,000	5.00%	15/6/2045	1,990,204	0.20%
Colombia Government International Bond	1,800,000	5.20%	15/5/2049	1,261,713	0.13%
Colombia Government International Bond	900,000	4.13%	15/5/2051	536,820	0.05%
Colombia Government International Bond	1,210,000	8.75%	14/11/2053	1,270,936	0.13%
Colombia Government International Bond	800,000	3.88%	15/2/2061	439,881	0.05%
Ecopetrol SA	977,000	5.38%	26/6/2026	958,646	0.10%
Ecopetrol SA	770,000	8.63%	19/1/2029	808,901	0.08%
Ecopetrol SA	1,236,000	6.88%	29/4/2030	1,188,383	0.12%
Ecopetrol SA	825,000	4.63%	2/11/2031	675,291	0.07%
Ecopetrol SA	1,430,000	8.88%	13/1/2033	1,478,328	0.15%
Ecopetrol SA	1,247,000	8.38%	19/1/2036	1,226,247	0.12%
Ecopetrol SA	590,000	7.38%	18/9/2043	519,651	0.05%
Ecopetrol SA	1,290,000	5.88%	28/5/2045	923,164	0.09%
Ecopetrol SA	460,000	5.88%	2/11/2051	319,161	0.03%
Empresas Publicas de Medellin ESP	500,000	4.25%	18/7/2029	430,938	0.04%
Empresas Publicas de Medellin ESP	500,000	4.38%	15/2/2031	410,712	0.04%
Transportadora de Gas Internacional SA ESP	375,000	5.55%	1/11/2028	364,158	0.04%
				<b>28,667,680</b>	<b>2.91%</b>
<b>Costa Rica 0.49% (30 June 2023: 0.41%)</b>					
Costa Rica Government International Bond	730,000	6.13%	19/2/2031	732,867	0.07%
Costa Rica Government International Bond	1,100,000	6.55%	3/4/2034	1,124,636	0.11%
Costa Rica Government International Bond	350,000	5.63%	30/4/2043	311,315	0.03%
Costa Rica Government International Bond	585,000	7.00%	4/4/2044	593,064	0.06%
Costa Rica Government International Bond	850,000	7.16%	12/3/2045	874,622	0.09%
Costa Rica Government International Bond	920,000	7.30%	13/11/2054	958,513	0.10%
Instituto Costarricense de Electricidad	300,000	6.38%	15/5/2043	263,746	0.03%
				<b>4,858,763</b>	<b>0.49%</b>
<b>Dominican Republic 1.61% (30 June 2023: 1.60%)</b>					
Dominican Republic International Bond	1,100,000	6.88%	29/1/2026	1,113,758	0.11%
Dominican Republic International Bond	1,050,000	5.95%	25/1/2027	1,044,839	0.11%
Dominican Republic International Bond	800,000	6.00%	19/7/2028	794,147	0.08%
Dominican Republic International Bond	1,200,000	5.50%	22/2/2029	1,160,069	0.12%
Dominican Republic International Bond	1,200,000	4.50%	30/1/2030	1,092,615	0.11%
Dominican Republic International Bond	785,000	7.05%	3/2/2031	806,748	0.08%
Dominican Republic International Bond	1,825,000	4.88%	23/9/2032	1,633,510	0.17%
Dominican Republic International Bond	1,560,000	6.00%	22/2/2033	1,508,885	0.15%
Dominican Republic International Bond	483,000	6.60%	1/6/2036	481,258	0.05%
Dominican Republic International Bond	1,050,000	5.30%	21/1/2041	888,831	0.09%
Dominican Republic International Bond	920,000	7.45%	30/4/2044	964,872	0.10%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dominican Republic International Bond	1,243,000	6.85%	27/1/2045	1,224,335	0.12%
Dominican Republic International Bond	700,000	6.50%	15/2/2048	663,125	0.07%
Dominican Republic International Bond	875,000	6.40%	5/6/2049	817,806	0.08%
Dominican Republic International Bond	2,000,000	5.88%	30/1/2060	1,692,024	0.17%
				<b>15,886,822</b>	<b>1.61%</b>
<b>Ecuador 0.51% (30 June 2023: 0.37%)</b>					
Ecuador Government International Bond	2,211,665	6.00%	31/7/2030	1,398,853	0.14%
Ecuador Government International Bond	702,086	0.00%	31/7/2030	335,366	0.04%
Ecuador Government International Bond	4,797,925	3.50%	31/7/2035	2,387,081	0.24%
Ecuador Government International Bond	1,926,447	2.50%	31/7/2040	869,340	0.09%
				<b>4,990,640</b>	<b>0.51%</b>
<b>Egypt 1.35% (30 June 2023: 1.12%)</b>					
Egypt Government International Bond	275,000	5.25%	6/10/2025	264,643	0.03%
Egypt Government International Bond	600,000	3.88%	16/2/2026	553,566	0.06%
Egypt Government International Bond	1,325,000	7.50%	31/1/2027	1,268,680	0.13%
Egypt Government International Bond	670,000	5.80%	30/9/2027	601,496	0.06%
Egypt Government International Bond	875,000	6.59%	21/2/2028	788,637	0.08%
Egypt Government International Bond	1,020,000	7.60%	1/3/2029	923,261	0.09%
Egypt Government International Bond	1,150,000	5.88%	16/2/2031	889,257	0.09%
Egypt Government International Bond	700,000	7.05%	15/1/2032	557,960	0.06%
Egypt Government International Bond	1,135,000	7.63%	29/5/2032	923,737	0.10%
Egypt Government International Bond	900,000	7.30%	30/9/2033	707,338	0.07%
Egypt Government International Bond	470,000	6.88%	30/4/2040	324,487	0.03%
Egypt Government International Bond	1,475,000	8.50%	31/1/2047	1,087,996	0.11%
Egypt Government International Bond	1,000,000	7.90%	21/2/2048	697,598	0.07%
Egypt Government International Bond	950,000	8.70%	1/3/2049	706,776	0.07%
Egypt Government International Bond	1,325,000	8.88%	29/5/2050	1,003,698	0.10%
Egypt Government International Bond	300,000	8.75%	30/9/2051	224,634	0.02%
Egypt Government International Bond	300,000	8.15%	20/11/2059	212,261	0.02%
Egypt Government International Bond	900,000	7.50%	16/2/2061	599,686	0.06%
Egyptian Financial Co. for Sovereign Taskeek	900,000	10.88%	28/2/2026	925,906	0.10%
				<b>13,261,617</b>	<b>1.35%</b>
<b>El Salvador 0.33% (30 June 2023: 0.24%)</b>					
El Salvador Government International Bond	385,000	6.38%	18/1/2027	342,312	0.04%
El Salvador Government International Bond	363,000	8.63%	28/2/2029	320,773	0.03%
El Salvador Government International Bond	659,000	9.25%	17/4/2030	582,052	0.06%
El Salvador Government International Bond	200,000	0.25%	17/4/2030	5,827	0.00%
El Salvador Government International Bond	387,000	8.25%	10/4/2032	303,104	0.03%
El Salvador Government International Bond	693,000	7.65%	15/6/2035	499,983	0.05%
El Salvador Government International Bond	394,000	7.63%	1/2/2041	266,286	0.03%
El Salvador Government International Bond	600,000	7.12%	20/1/2050	380,637	0.04%
El Salvador Government International Bond	650,000	9.50%	15/7/2052	506,371	0.05%
				<b>3,207,345</b>	<b>0.33%</b>
<b>Gabon 0.08% (30 June 2023: 0.13%)</b>					
Gabon Government International Bond	550,000	6.63%	6/2/2031	412,517	0.04%
Gabon Government International Bond	425,000	7.00%	24/11/2031	319,223	0.04%
				<b>731,740</b>	<b>0.08%</b>
<b>Georgia 0.06% (30 June 2023: 0.06%)</b>					
Georgia Government International Bond	375,000	2.75%	22/4/2026	342,181	0.04%
Georgian Railway JSC	225,000	4.00%	17/6/2028	197,924	0.02%
				<b>540,105</b>	<b>0.06%</b>
<b>Ghana 0.43% (30 June 2023: 0.39%)</b>					
Ghana Government International Bond	750,000	8.13%	18/1/2026	389,056	0.04%
Ghana Government International Bond	1,005,000	6.38%	11/2/2027	508,096	0.05%
Ghana Government International Bond	400,000	7.75%	7/4/2029	202,265	0.02%
Ghana Government International Bond	675,000	7.63%	16/5/2029	340,941	0.03%
Ghana Government International Bond	550,000	10.75%	14/10/2030	369,838	0.04%
Ghana Government International Bond	1,000,000	8.13%	26/3/2032	509,865	0.05%
Ghana Government International Bond	750,000	8.63%	7/4/2034	380,953	0.04%
Ghana Government International Bond	975,000	7.88%	11/2/2035	497,381	0.05%
Ghana Government International Bond	308,000	8.88%	7/5/2042	155,728	0.02%
Ghana Government International Bond	600,000	8.63%	16/6/2049	300,248	0.03%
Ghana Government International Bond	700,000	8.95%	26/3/2051	356,104	0.04%
Ghana Government International Bond	400,000	8.75%	11/3/2061	203,589	0.02%
				<b>4,214,064</b>	<b>0.43%</b>
<b>Guatemala 0.45% (30 June 2023: 0.44%)</b>					
Guatemala Government Bond	420,000	4.50%	3/5/2026	408,133	0.04%
Guatemala Government Bond	200,000	4.38%	5/6/2027	190,760	0.02%
Guatemala Government Bond	700,000	4.88%	13/2/2028	672,153	0.07%
Guatemala Government Bond	400,000	5.25%	10/8/2029	384,692	0.04%
Guatemala Government Bond	225,000	4.90%	1/6/2030	212,758	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Guatemala Government Bond	300,000	5.38%	24/4/2032	284,477	0.03%
Guatemala Government Bond	300,000	7.05%	4/10/2032	313,658	0.03%
Guatemala Government Bond	445,000	3.70%	7/10/2033	361,734	0.04%
Guatemala Government Bond	520,000	6.60%	13/6/2036	520,834	0.05%
Guatemala Government Bond	400,000	4.65%	7/10/2041	312,515	0.03%
Guatemala Government Bond	850,000	6.13%	1/6/2050	769,317	0.08%
				<b>4,431,031</b>	<b>0.45%</b>
<b>Honduras 0.07% (30 June 2023: 0.08%)</b>					
Honduras Government International Bond	500,000	6.25%	19/1/2027	474,389	0.05%
Honduras Government International Bond	300,000	5.63%	24/6/2030	255,765	0.02%
				<b>730,154</b>	<b>0.07%</b>
<b>Hungary 1.26% (30 June 2023: 1.08%)</b>					
Hungary Government International Bond	1,300,000	6.13%	22/5/2028	1,323,227	0.13%
Hungary Government International Bond	1,025,000	5.25%	16/6/2029	1,005,604	0.10%
Hungary Government International Bond	1,600,000	2.13%	22/9/2031	1,263,817	0.13%
Hungary Government International Bond	1,100,000	6.25%	22/9/2032	1,132,522	0.12%
Hungary Government International Bond	425,000	5.50%	16/6/2034	411,855	0.04%
Hungary Government International Bond	1,875,000	5.50%	26/3/2036	1,799,601	0.18%
Hungary Government International Bond	1,212,000	7.63%	29/3/2041	1,378,603	0.14%
Hungary Government International Bond	1,300,000	3.13%	21/9/2051	818,173	0.08%
Hungary Government International Bond	700,000	6.75%	25/9/2052	744,812	0.08%
Magyar Export-Import Bank Zrt	750,000	6.13%	4/12/2027	752,860	0.08%
MFB Magyar Fejlesztési Bank Zrt	700,000	6.50%	29/6/2028	711,915	0.07%
MVM Energetika Zrt	550,000	7.50%	9/6/2028	571,172	0.06%
MVM Energetika Zrt	500,000	6.50%	13/3/2031	501,100	0.05%
				<b>12,415,261</b>	<b>1.26%</b>
<b>India 1.09% (30 June 2023: 1.39%)</b>					
Export-Import Bank of India	500,000	3.38%	5/8/2026	480,772	0.05%
Export-Import Bank of India	800,000	3.88%	1/2/2028	764,707	0.08%
Export-Import Bank of India	600,000	3.25%	15/1/2030	540,402	0.05%
Export-Import Bank of India	600,000	2.25%	13/1/2031	496,193	0.05%
Export-Import Bank of India	800,000	5.50%	18/1/2033	803,786	0.08%
Greenko Dutch BV	432,250	3.85%	29/3/2026	407,864	0.04%
Greenko Power II Ltd.	477,125	4.30%	13/12/2028	435,728	0.04%
Greenko Solar Mauritius Ltd.	550,000	5.95%	29/7/2026	537,501	0.05%
Hindustan Petroleum Corp., Ltd.	200,000	4.00%	12/7/2027	191,601	0.02%
Indian Railway Finance Corp., Ltd.	400,000	3.84%	13/12/2027	380,372	0.04%
Indian Railway Finance Corp., Ltd.	500,000	3.25%	13/2/2030	448,755	0.04%
Indian Railway Finance Corp., Ltd.	300,000	2.80%	10/2/2031	256,520	0.03%
Indian Railway Finance Corp., Ltd.	400,000	3.57%	21/1/2032	354,444	0.04%
NTPC Ltd.	450,000	4.25%	26/2/2026	441,685	0.04%
Oil India International Pte Ltd.	200,000	4.00%	21/4/2027	192,421	0.02%
Oil India Ltd.	400,000	5.13%	4/2/2029	397,986	0.04%
ONGC Videsh Vankorneft Pte Ltd.	400,000	3.75%	27/7/2026	386,710	0.04%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	204,682	0.02%
Power Finance Corp., Ltd.	400,000	4.50%	18/6/2029	381,984	0.04%
Power Finance Corp., Ltd.	675,000	3.95%	23/4/2030	619,704	0.06%
Power Finance Corp., Ltd.	200,000	3.35%	16/5/2031	173,931	0.02%
REC Ltd.	400,000	2.25%	1/9/2026	372,374	0.04%
REC Ltd.	350,000	5.63%	11/4/2028	351,592	0.04%
State Bank of India	275,000	1.80%	13/7/2026	256,052	0.03%
State Bank of India	400,000	4.88%	5/5/2028	395,561	0.04%
State Bank of India	500,000	5.00%	17/1/2029	496,654	0.05%
				<b>10,769,981</b>	<b>1.09%</b>
<b>Indonesia 6.05% (30 June 2023: 6.56%)</b>					
Bank Negara Indonesia Persero Tbk PT	200,000	3.75%	30/3/2026	190,921	0.02%
Bank Negara Indonesia Persero Tbk PT	300,000	5.28%	5/4/2029	297,404	0.03%
Bank Negara Indonesia Persero Tbk PT	400,000	4.30%	Perpetual	369,940	0.04%
Freeport Indonesia PT	500,000	4.76%	14/4/2027	489,675	0.05%
Freeport Indonesia PT	950,000	5.32%	14/4/2032	917,940	0.09%
Freeport Indonesia PT	500,000	6.20%	14/4/2052	484,785	0.05%
Hutama Karya Persero PT	400,000	3.75%	11/5/2030	364,912	0.04%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	350,000	6.53%	15/11/2028	361,440	0.04%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	800,000	5.45%	15/5/2030	784,033	0.08%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	200,000	6.76%	15/11/2048	206,110	0.02%
Indonesia Government International Bond	1,165,000	4.75%	8/1/2026	1,154,959	0.12%
Indonesia Government International Bond	700,000	4.35%	8/1/2027	686,124	0.07%
Indonesia Government International Bond	500,000	3.85%	18/7/2027	480,906	0.05%
Indonesia Government International Bond	500,000	4.15%	20/9/2027	485,060	0.05%
Indonesia Government International Bond	800,000	3.50%	11/1/2028	755,069	0.08%
Indonesia Government International Bond	650,000	4.55%	11/1/2028	636,306	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Government International Bond	650,000	4.10%	24/4/2028	625,723	0.06%
Indonesia Government International Bond	700,000	4.75%	11/2/2029	689,645	0.07%
Indonesia Government International Bond	300,000	4.40%	10/3/2029	290,429	0.03%
Indonesia Government International Bond	600,000	3.40%	18/9/2029	552,806	0.06%
Indonesia Government International Bond	800,000	2.85%	14/2/2030	708,335	0.07%
Indonesia Government International Bond	950,000	3.85%	15/10/2030	882,980	0.09%
Indonesia Government International Bond	800,000	1.85%	12/3/2031	651,967	0.07%
Indonesia Government International Bond	500,000	2.15%	28/7/2031	410,473	0.04%
Indonesia Government International Bond	800,000	3.55%	31/3/2032	717,468	0.07%
Indonesia Government International Bond	784,000	4.65%	20/9/2032	754,420	0.08%
Indonesia Government International Bond	850,000	4.85%	11/1/2033	829,832	0.08%
Indonesia Government International Bond	800,000	4.70%	10/2/2034	771,943	0.08%
Indonesia Government International Bond	930,000	8.50%	12/10/2035	1,174,473	0.12%
Indonesia Government International Bond	1,062,000	6.63%	17/2/2037	1,182,980	0.12%
Indonesia Government International Bond	1,380,000	7.75%	17/1/2038	1,691,515	0.17%
Indonesia Government International Bond	1,333,000	5.25%	17/1/2042	1,304,510	0.13%
Indonesia Government International Bond	970,000	4.63%	15/4/2043	879,525	0.09%
Indonesia Government International Bond	1,300,000	6.75%	15/1/2044	1,500,778	0.15%
Indonesia Government International Bond	1,215,000	5.13%	15/1/2045	1,179,767	0.12%
Indonesia Government International Bond	725,000	5.95%	8/1/2046	765,466	0.08%
Indonesia Government International Bond	810,000	5.25%	8/1/2047	790,568	0.08%
Indonesia Government International Bond	662,000	4.75%	18/7/2047	605,838	0.06%
Indonesia Government International Bond	1,100,000	4.35%	11/1/2048	937,310	0.09%
Indonesia Government International Bond	650,000	5.35%	11/2/2049	642,030	0.07%
Indonesia Government International Bond	525,000	3.70%	30/10/2049	398,948	0.04%
Indonesia Government International Bond	650,000	3.50%	14/2/2050	475,650	0.05%
Indonesia Government International Bond	1,300,000	4.20%	15/10/2050	1,071,206	0.11%
Indonesia Government International Bond	1,050,000	3.05%	12/3/2051	709,685	0.07%
Indonesia Government International Bond	325,000	4.30%	31/3/2052	271,136	0.03%
Indonesia Government International Bond	380,000	5.45%	20/9/2052	375,279	0.04%
Indonesia Government International Bond	700,000	5.65%	11/1/2053	708,127	0.07%
Indonesia Government International Bond	600,000	5.10%	10/2/2054	564,955	0.06%
Indonesia Government International Bond	400,000	3.20%	23/9/2061	256,723	0.03%
Indonesia Government International Bond	600,000	4.45%	15/4/2070	491,313	0.05%
Indonesia Government International Bond	525,000	3.35%	12/3/2071	337,043	0.03%
Pertamina Persero PT	800,000	1.40%	9/2/2026	747,656	0.08%
Pertamina Persero PT	600,000	3.65%	30/7/2029	556,587	0.06%
Pertamina Persero PT	400,000	3.10%	27/8/2030	352,065	0.04%
Pertamina Persero PT	750,000	2.30%	9/2/2031	620,068	0.06%
Pertamina Persero PT	700,000	6.50%	27/5/2041	739,202	0.07%
Pertamina Persero PT	800,000	6.00%	3/5/2042	796,555	0.08%
Pertamina Persero PT	650,000	5.63%	20/5/2043	621,422	0.06%
Pertamina Persero PT	975,000	6.45%	30/5/2044	1,017,274	0.10%
Pertamina Persero PT	350,000	6.50%	7/11/2048	368,790	0.04%
Pertamina Persero PT	450,000	4.70%	30/7/2049	374,363	0.04%
Pertamina Persero PT	600,000	4.18%	21/1/2050	457,562	0.05%
Pertamina Persero PT	600,000	4.15%	25/2/2060	437,005	0.04%
Perusahaan Penerbit SBSN Indonesia III	1,050,000	4.55%	29/3/2026	1,037,480	0.11%
Perusahaan Penerbit SBSN Indonesia III	900,000	1.50%	9/6/2026	836,988	0.08%
Perusahaan Penerbit SBSN Indonesia III	1,125,000	4.15%	29/3/2027	1,095,956	0.11%
Perusahaan Penerbit SBSN Indonesia III	1,384,000	4.40%	6/6/2027	1,353,531	0.14%
Perusahaan Penerbit SBSN Indonesia III	1,000,000	4.40%	1/3/2028	972,587	0.10%
Perusahaan Penerbit SBSN Indonesia III	825,000	5.40%	15/11/2028	830,423	0.08%
Perusahaan Penerbit SBSN Indonesia III	1,050,000	4.45%	20/2/2029	1,018,796	0.10%
Perusahaan Penerbit SBSN Indonesia III	400,000	5.10%	2/7/2029	398,202	0.04%
Perusahaan Penerbit SBSN Indonesia III	550,000	2.80%	23/6/2030	482,078	0.05%
Perusahaan Penerbit SBSN Indonesia III	500,000	2.55%	9/6/2031	421,441	0.04%
Perusahaan Penerbit SBSN Indonesia III	900,000	4.70%	6/6/2032	867,070	0.09%
Perusahaan Penerbit SBSN Indonesia III	500,000	5.60%	15/11/2033	513,264	0.05%
Perusahaan Penerbit SBSN Indonesia III	825,000	5.20%	2/7/2034	813,991	0.08%
Perusahaan Penerbit SBSN Indonesia III	500,000	3.80%	23/6/2050	378,865	0.04%
Perusahaan Penerbit SBSN Indonesia III	600,000	3.55%	9/6/2051	434,005	0.04%
Perusahaan Penerbit SBSN Indonesia III	300,000	5.50%	2/7/2054	293,982	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1,000,000	4.13%	15/5/2027	962,804	0.10%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	700,000	5.45%	21/5/2028	698,567	0.07%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	5.38%	25/1/2029	397,500	0.04%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	3.88%	17/7/2029	370,811	0.04%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	3.38%	5/2/2030	356,482	0.04%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	3.00%	30/6/2030	172,981	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	700,000	5.25%	24/10/2042	625,221	0.06%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	15/5/2047	174,174	0.02%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	800,000	6.15%	21/5/2048	779,425	0.08%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	197,032	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	300,000	4.88%	17/7/2049	244,191	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.38%	5/2/2050	303,052	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	800,000	4.00%	30/6/2050	565,799	0.06%
				<b>59,551,677</b>	<b>6.05%</b>
<b>Iraq 0.08% (30 June 2023: 0.10%)</b>					
Iraq International Bond	850,000	5.80%	15/1/2028	795,238	0.08%
				<b>795,238</b>	<b>0.08%</b>
<b>Israel 1.70% (30 June 2023: 1.31%)</b>					
Israel Electric Corp., Ltd.	600,000	4.25%	14/8/2028	552,709	0.06%
Israel Electric Corp., Ltd.	400,000	3.75%	22/2/2032	328,162	0.03%
Israel Government International Bond	800,000	2.88%	16/3/2026	757,252	0.08%
Israel Government International Bond	700,000	3.25%	17/1/2028	641,467	0.06%
Israel Government International Bond	1,400,000	5.38%	12/3/2029	1,372,417	0.14%
Israel Government International Bond	1,200,000	2.75%	3/7/2030	1,011,098	0.10%
Israel Government International Bond	930,000	6.50%	6/11/2031	949,116	0.10%
Israel Government International Bond	1,125,000	4.50%	17/1/2033	1,009,869	0.10%
Israel Government International Bond	1,925,000	5.50%	12/3/2034	1,829,584	0.19%
Israel Government International Bond	945,000	4.50%	30/1/2043	768,532	0.08%
Israel Government International Bond	1,000,000	4.13%	17/1/2048	734,068	0.07%
Israel Government International Bond	1,400,000	3.88%	3/7/2050	974,871	0.10%
Israel Government International Bond	2,100,000	5.75%	12/3/2054	1,881,573	0.19%
Israel Government International Bond	575,000	4.50%	3/4/2120	400,267	0.04%
State of Israel	470,000	6.25%	21/11/2027	475,759	0.05%
State of Israel	600,000	2.50%	15/1/2030	504,215	0.05%
State of Israel	940,000	3.38%	15/1/2050	595,498	0.06%
State of Israel	3,125,000	3.80%	13/5/2060	1,998,246	0.20%
				<b>16,784,703</b>	<b>1.70%</b>
<b>Ivory Coast 0.29% (30 June 2023: 0.13%)</b>					
Ivory Coast Government International Bond	650,000	6.38%	3/3/2028	629,030	0.06%
Ivory Coast Government International Bond	800,000	7.63%	30/1/2033	775,591	0.08%
Ivory Coast Government International Bond	800,000	6.13%	15/6/2033	706,309	0.07%
Ivory Coast Government International Bond	800,000	8.25%	30/1/2037	773,197	0.08%
				<b>2,884,127</b>	<b>0.29%</b>
<b>Jamaica 0.31% (30 June 2023: 0.34%)</b>					
Jamaica Government International Bond	850,000	6.75%	28/4/2028	870,824	0.09%
Jamaica Government International Bond	825,000	8.00%	15/3/2039	963,389	0.09%
Jamaica Government International Bond	1,090,000	7.88%	28/7/2045	1,261,864	0.13%
				<b>3,096,077</b>	<b>0.31%</b>
<b>Jordan 0.41% (30 June 2023: 0.42%)</b>					
Jordan Government International Bond	1,050,000	6.13%	29/1/2026	1,021,034	0.10%
Jordan Government International Bond	600,000	5.75%	31/1/2027	569,772	0.06%
Jordan Government International Bond	350,000	7.75%	15/1/2028	346,314	0.04%
Jordan Government International Bond	800,000	7.50%	13/1/2029	781,592	0.08%
Jordan Government International Bond	865,000	5.85%	7/7/2030	773,109	0.08%
Jordan Government International Bond	600,000	7.38%	10/10/2047	509,099	0.05%
				<b>4,000,920</b>	<b>0.41%</b>
<b>Kazakhstan 0.74% (30 June 2023: 0.89%)</b>					
Development Bank of Kazakhstan JSC	250,000	5.50%	15/4/2027	248,561	0.02%
Fund of National Welfare Samruk-Kazyna JSC	400,000	2.00%	28/10/2026	367,881	0.04%
Kazakhstan Government International Bond	1,200,000	5.13%	21/7/2025	1,198,478	0.12%
Kazakhstan Government International Bond	800,000	4.88%	14/10/2044	773,112	0.08%
Kazakhstan Government International Bond	850,000	6.50%	21/7/2045	976,475	0.10%
KazMunayGas National Co. JSC	600,000	4.75%	19/4/2027	579,634	0.06%
KazMunayGas National Co. JSC	800,000	5.38%	24/4/2030	778,186	0.08%
KazMunayGas National Co. JSC	400,000	3.50%	14/4/2033	325,601	0.03%
KazMunayGas National Co. JSC	800,000	5.75%	19/4/2047	690,344	0.07%
KazMunayGas National Co. JSC	950,000	6.38%	24/10/2048	885,991	0.09%
QazaqGaz NC JSC	500,000	4.38%	26/9/2027	468,525	0.05%
				<b>7,292,788</b>	<b>0.74%</b>
<b>Kenya 0.38% (30 June 2023: 0.29%)</b>					
Republic of Kenya Government International Bond	400,000	7.00%	22/5/2027	379,986	0.04%
Republic of Kenya Government International Bond	725,000	7.25%	28/2/2028	657,582	0.07%
Republic of Kenya Government International Bond	950,000	9.75%	16/2/2031	907,751	0.09%
Republic of Kenya Government International Bond	800,000	8.00%	22/5/2032	693,629	0.07%
Republic of Kenya Government International Bond	825,000	6.30%	23/1/2034	614,881	0.06%
Republic of Kenya Government International Bond	600,000	8.25%	28/2/2048	462,500	0.05%
				<b>3,716,329</b>	<b>0.38%</b>
<b>Kuwait 0.43% (30 June 2023: 0.52%)</b>					
Kuwait International Government Bond	2,800,000	3.50%	20/3/2027	2,689,370	0.27%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MEGlobal BV	830,000	4.25%	3/11/2026	802,352	0.08%
MEGlobal BV	400,000	2.63%	28/4/2028	358,746	0.04%
MEGlobal Canada ULC	400,000	5.88%	18/5/2030	404,286	0.04%
				<b>4,254,754</b>	<b>0.43%</b>
<b>Lebanon 0.04% (30 June 2023: 0.05%)</b>					
Lebanon Government International Bond	1,135,000	6.60%	27/11/2026	78,099	0.01%
Lebanon Government International Bond	637,000	6.85%	23/3/2027	43,173	0.00%
Lebanon Government International Bond	754,000	6.75%	29/11/2027	51,130	0.01%
Lebanon Government International Bond	662,000	6.65%	3/11/2028	45,106	0.00%
Lebanon Government International Bond	465,000	6.85%	25/5/2029	31,906	0.00%
Lebanon Government International Bond	1,095,000	6.65%	26/2/2030	75,338	0.01%
Lebanon Government International Bond	850,000	7.00%	23/3/2032	58,552	0.01%
Lebanon Government International Bond	555,000	7.25%	23/3/2037	38,148	0.00%
				<b>421,452</b>	<b>0.04%</b>
<b>Malaysia 1.24% (30 June 2023: 1.58%)</b>					
Axiata SPV2 Bhd	400,000	4.36%	24/3/2026	392,974	0.04%
Axiata SPV2 Bhd	400,000	2.16%	19/8/2030	335,154	0.03%
Axiata Spv5 Labuan Ltd.	600,000	3.06%	19/8/2050	394,809	0.04%
CIMB Bank Bhd	400,000	2.13%	20/7/2027	365,504	0.04%
Dua Capital Ltd.	425,000	2.78%	11/5/2031	362,609	0.04%
Khazanah Capital Ltd.	550,000	4.88%	1/6/2033	536,476	0.05%
Khazanah Global Sukuk Bhd	350,000	4.69%	1/6/2028	343,803	0.03%
Malaysia Sovereign Sukuk Bhd	200,000	4.24%	22/4/2045	179,675	0.02%
Malaysia Sukuk Global Bhd	700,000	3.18%	27/4/2026	677,836	0.07%
Malaysia Sukuk Global Bhd	450,000	4.08%	27/4/2046	391,738	0.04%
Malaysia Wakala Sukuk Bhd	675,000	2.07%	28/4/2031	569,907	0.06%
Malaysia Wakala Sukuk Bhd	250,000	3.08%	28/4/2051	177,965	0.02%
MISC Capital Two Labuan Ltd.	250,000	3.75%	6/4/2027	239,193	0.02%
Petroleum Nasional Bhd	600,000	7.63%	15/10/2026	630,016	0.06%
Petronas Capital Ltd.	1,400,000	3.50%	21/4/2030	1,283,718	0.13%
Petronas Capital Ltd.	800,000	2.48%	28/1/2032	662,475	0.07%
Petronas Capital Ltd.	900,000	4.50%	18/3/2045	776,506	0.08%
Petronas Capital Ltd.	1,550,000	4.55%	21/4/2050	1,330,034	0.14%
Petronas Capital Ltd.	750,000	4.80%	21/4/2060	654,701	0.07%
Petronas Capital Ltd.	1,200,000	3.40%	28/4/2061	792,079	0.08%
Petronas Energy Canada Ltd.	350,000	2.11%	23/3/2028	314,994	0.03%
TNB Global Ventures Capital Bhd	400,000	3.24%	19/10/2026	381,088	0.04%
TNB Global Ventures Capital Bhd	400,000	4.85%	1/11/2028	395,494	0.04%
				<b>12,188,748</b>	<b>1.24%</b>
<b>Maldives 0.02% (30 June 2023: 0.03%)</b>					
Maldives Sukuk Issuance Ltd.	225,000	9.88%	8/4/2026	207,346	0.02%
				<b>207,346</b>	<b>0.02%</b>
<b>Mexico 7.68% (30 June 2023: 7.69%)</b>					
Banco Nacional de Comercio Exterior SNC	609,000	4.38%	14/10/2025	597,729	0.06%
Banco Nacional de Comercio Exterior SNC	300,000	2.72%	11/8/2031	265,878	0.03%
Comision Federal de Electricidad	750,000	4.69%	15/5/2029	698,208	0.07%
Comision Federal de Electricidad	700,000	3.35%	9/2/2031	576,831	0.06%
Comision Federal de Electricidad	650,000	3.88%	26/7/2033	520,234	0.05%
Comision Federal de Electricidad	491,000	6.13%	16/6/2045	442,640	0.05%
Comision Federal de Electricidad	350,000	4.68%	9/2/2051	240,098	0.02%
Comision Federal de Electricidad	400,000	6.26%	15/2/2052	339,469	0.03%
Mexico City Airport Trust	350,000	4.25%	31/10/2026	336,976	0.03%
Mexico City Airport Trust	545,000	3.88%	30/4/2028	511,112	0.05%
Mexico City Airport Trust	400,000	5.50%	31/10/2046	331,106	0.03%
Mexico City Airport Trust	1,180,000	5.50%	31/7/2047	976,181	0.10%
Mexico Government International Bond	1,410,000	4.13%	21/1/2026	1,380,355	0.14%
Mexico Government International Bond	1,275,000	4.15%	28/3/2027	1,235,278	0.13%
Mexico Government International Bond	975,000	3.75%	11/1/2028	920,909	0.09%
Mexico Government International Bond	920,000	5.40%	9/2/2028	915,618	0.09%
Mexico Government International Bond	2,000,000	4.50%	22/4/2029	1,912,768	0.19%
Mexico Government International Bond	700,000	5.00%	7/5/2029	683,084	0.07%
Mexico Government International Bond	1,475,000	3.25%	16/4/2030	1,295,573	0.13%
Mexico Government International Bond	2,233,000	2.66%	24/5/2031	1,834,924	0.19%
Mexico Government International Bond	725,000	8.30%	15/8/2031	854,912	0.09%
Mexico Government International Bond	1,600,000	4.75%	27/4/2032	1,477,149	0.15%
Mexico Government International Bond	580,000	7.50%	8/4/2033	646,108	0.07%
Mexico Government International Bond	1,555,000	4.88%	19/5/2033	1,432,649	0.15%
Mexico Government International Bond	1,855,000	3.50%	12/2/2034	1,506,809	0.15%
Mexico Government International Bond	1,180,000	6.75%	27/9/2034	1,228,464	0.13%
Mexico Government International Bond	1,750,000	6.35%	9/2/2035	1,760,648	0.18%
Mexico Government International Bond	2,572,000	6.00%	7/5/2036	2,505,834	0.25%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	1,832,000	6.05%	11/1/2040	1,771,905	0.18%
Mexico Government International Bond	1,570,000	4.28%	14/8/2041	1,215,833	0.12%
Mexico Government International Bond	2,406,000	4.75%	8/3/2044	1,923,849	0.20%
Mexico Government International Bond	1,701,000	5.55%	21/1/2045	1,528,258	0.16%
Mexico Government International Bond	1,500,000	4.60%	23/1/2046	1,154,127	0.12%
Mexico Government International Bond	950,000	4.35%	15/1/2047	706,727	0.07%
Mexico Government International Bond	1,090,000	4.60%	10/2/2048	830,639	0.08%
Mexico Government International Bond	1,350,000	4.50%	31/1/2050	1,012,968	0.10%
Mexico Government International Bond	1,475,000	5.00%	27/4/2051	1,179,418	0.12%
Mexico Government International Bond	1,320,000	4.40%	12/2/2052	959,843	0.10%
Mexico Government International Bond	1,840,000	6.34%	4/5/2053	1,731,006	0.18%
Mexico Government International Bond	1,650,000	6.40%	7/5/2054	1,569,748	0.16%
Mexico Government International Bond	1,938,000	3.77%	24/5/2061	1,184,243	0.12%
Mexico Government International Bond	1,900,000	3.75%	19/4/2071	1,137,157	0.12%
Mexico Government International Bond	1,784,000	5.75%	12/10/2110	1,469,669	0.15%
Petroleos Mexicanos	585,000	6.88%	16/10/2025	582,452	0.06%
Petroleos Mexicanos	745,000	4.50%	23/1/2026	708,599	0.07%
Petroleos Mexicanos	1,645,000	6.88%	4/8/2026	1,611,386	0.16%
Petroleos Mexicanos	1,004,000	6.49%	23/1/2027	963,303	0.10%
Petroleos Mexicanos	2,550,000	6.50%	13/3/2027	2,425,695	0.25%
Petroleos Mexicanos	1,255,000	5.35%	12/2/2028	1,128,561	0.11%
Petroleos Mexicanos	770,000	6.50%	23/1/2029	694,880	0.07%
Petroleos Mexicanos	1,225,000	8.75%	2/6/2029	1,202,901	0.12%
Petroleos Mexicanos	1,475,000	6.84%	23/1/2030	1,294,516	0.13%
Petroleos Mexicanos	2,393,000	5.95%	28/1/2031	1,927,221	0.20%
Petroleos Mexicanos	4,413,000	6.70%	16/2/2032	3,690,886	0.37%
Petroleos Mexicanos	1,275,000	10.00%	7/2/2033	1,279,664	0.13%
Petroleos Mexicanos	1,750,000	6.63%	15/6/2035	1,326,879	0.13%
Petroleos Mexicanos	995,000	6.50%	2/6/2041	674,518	0.07%
Petroleos Mexicanos	489,000	5.50%	27/6/2044	294,914	0.03%
Petroleos Mexicanos	785,000	6.38%	23/1/2045	505,818	0.05%
Petroleos Mexicanos	485,000	5.63%	23/1/2046	292,999	0.03%
Petroleos Mexicanos	3,467,000	6.75%	21/9/2047	2,277,652	0.23%
Petroleos Mexicanos	1,030,000	6.35%	12/2/2048	653,920	0.07%
Petroleos Mexicanos	5,181,000	7.69%	23/1/2050	3,729,461	0.38%
Petroleos Mexicanos	2,432,000	6.95%	28/1/2060	1,602,951	0.16%
				<b>75,672,110</b>	<b>7.68%</b>
<b>Mongolia 0.14% (30 June 2023: 0.14%)</b>					
Mongolia Government International Bond	400,000	5.13%	7/4/2026	388,542	0.04%
Mongolia Government International Bond	650,000	3.50%	7/7/2027	584,821	0.06%
Mongolia Government International Bond	200,000	8.65%	19/1/2028	209,044	0.02%
Mongolia Government International Bond	200,000	4.45%	7/7/2031	168,650	0.02%
				<b>1,351,057</b>	<b>0.14%</b>
<b>Montenegro 0.04% (30 June 2023: 0.00%)</b>					
Montenegro Government International Bond	435,000	7.25%	12/3/2031	435,919	0.04%
				<b>435,919</b>	<b>0.04%</b>
<b>Morocco 0.65% (30 June 2023: 0.54%)</b>					
Morocco Government International Bond	500,000	2.38%	15/12/2027	445,407	0.05%
Morocco Government International Bond	925,000	5.95%	8/3/2028	927,193	0.09%
Morocco Government International Bond	600,000	3.00%	15/12/2032	480,879	0.05%
Morocco Government International Bond	675,000	6.50%	8/9/2033	693,729	0.07%
Morocco Government International Bond	600,000	5.50%	11/12/2042	527,443	0.05%
Morocco Government International Bond	725,000	4.00%	15/12/2050	495,331	0.05%
OCP SA	335,000	4.50%	22/10/2025	327,750	0.03%
OCP SA	400,000	3.75%	23/6/2031	344,320	0.04%
OCP SA	960,000	6.75%	2/5/2034	983,943	0.10%
OCP SA	400,000	6.88%	25/4/2044	384,479	0.04%
OCP SA	400,000	5.13%	23/6/2051	300,167	0.03%
OCP SA	500,000	7.50%	2/5/2054	509,068	0.05%
				<b>6,419,709</b>	<b>0.65%</b>
<b>Mozambique 0.06% (30 June 2023: 0.05%)</b>					
Mozambique International Bond	650,000	9.00%	15/9/2031	538,266	0.06%
				<b>538,266</b>	<b>0.06%</b>
<b>Namibia 0.04% (30 June 2023: 0.06%)</b>					
Namibia International Bonds	400,000	5.25%	29/10/2025	392,602	0.04%
				<b>392,602</b>	<b>0.04%</b>
<b>Nigeria 0.84% (30 June 2023: 0.86%)</b>					
Nigeria Government International Bond	800,000	7.63%	21/11/2025	801,121	0.08%
Nigeria Government International Bond	700,000	6.50%	28/11/2027	646,220	0.07%
Nigeria Government International Bond	1,025,000	6.13%	28/9/2028	896,726	0.09%
Nigeria Government International Bond	750,000	8.38%	24/3/2029	700,694	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nigeria Government International Bond	1,025,000	7.14%	23/2/2030	890,591	0.09%
Nigeria Government International Bond	685,000	8.75%	21/1/2031	632,444	0.06%
Nigeria Government International Bond	800,000	7.88%	16/2/2032	689,049	0.07%
Nigeria Government International Bond	1,000,000	7.38%	28/9/2033	815,630	0.08%
Nigeria Government International Bond	600,000	7.70%	23/2/2038	464,468	0.05%
Nigeria Government International Bond	1,400,000	7.63%	28/11/2047	1,010,166	0.10%
Nigeria Government International Bond	300,000	9.25%	21/1/2049	261,688	0.03%
Nigeria Government International Bond	650,000	8.25%	28/9/2051	495,753	0.05%
				<b>8,304,550</b>	<b>0.84%</b>
<b>Oman 1.80% (30 June 2023: 1.83%)</b>					
EDO Sukuk Ltd.	625,000	5.66%	3/7/2031	625,056	0.06%
EDO Sukuk Ltd.	500,000	5.88%	21/9/2033	506,672	0.05%
Mazoon Assets Co. SAOC	200,000	5.20%	8/11/2027	196,871	0.02%
Mazoon Assets Co. SAOC	400,000	5.50%	14/2/2029	394,372	0.04%
Oman Government International Bond	1,525,000	4.75%	15/6/2026	1,494,252	0.15%
Oman Government International Bond	900,000	5.38%	8/3/2027	891,873	0.09%
Oman Government International Bond	1,050,000	6.75%	28/10/2027	1,083,417	0.11%
Oman Government International Bond	1,400,000	5.63%	17/1/2028	1,397,976	0.14%
Oman Government International Bond	1,415,000	6.00%	1/8/2029	1,434,898	0.15%
Oman Government International Bond	1,170,000	6.25%	25/1/2031	1,201,241	0.12%
Oman Government International Bond	625,000	7.38%	28/10/2032	690,490	0.07%
Oman Government International Bond	1,300,000	6.50%	8/3/2047	1,291,463	0.13%
Oman Government International Bond	1,900,000	6.75%	17/1/2048	1,928,150	0.20%
Oman Government International Bond	600,000	7.00%	25/1/2051	629,365	0.07%
Oman Sovereign Sukuk Co.	800,000	5.93%	31/10/2025	803,972	0.08%
Oman Sovereign Sukuk Co.	1,050,000	4.88%	15/6/2030	1,016,676	0.10%
OmGrid Funding Ltd.	400,000	5.20%	16/5/2027	390,464	0.04%
OQ SAOC	550,000	5.13%	6/5/2028	534,264	0.06%
Oryx Funding Ltd.	525,000	5.80%	3/2/2031	518,198	0.05%
Otel Sukuk Ltd.	300,000	5.38%	24/1/2031	294,097	0.03%
Oztel Holdings SPC Ltd.	400,000	6.63%	24/4/2028	406,083	0.04%
				<b>17,729,850</b>	<b>1.80%</b>
<b>Pakistan 0.39% (30 June 2023: 0.23%)</b>					
Pakistan Global Sukuk Programme Co., Ltd.	400,000	7.95%	31/1/2029	356,494	0.04%
Pakistan Government International Bond	200,000	8.25%	30/9/2025	190,524	0.02%
Pakistan Government International Bond	1,000,000	6.00%	8/4/2026	897,729	0.09%
Pakistan Government International Bond	1,050,000	6.88%	5/12/2027	903,214	0.09%
Pakistan Government International Bond	1,000,000	7.38%	8/4/2031	784,847	0.08%
Pakistan Government International Bond	600,000	8.88%	8/4/2051	449,587	0.04%
Pakistan Water & Power Development Authority	400,000	7.50%	4/6/2031	300,912	0.03%
				<b>3,883,307</b>	<b>0.39%</b>
<b>Panama 1.88% (30 June 2023: 1.95%)</b>					
Aeropuerto Internacional de Tocumen SA	375,000	4.00%	11/8/2041	281,473	0.03%
Aeropuerto Internacional de Tocumen SA	800,000	5.13%	11/8/2061	588,258	0.06%
Banco Nacional de Panama	600,000	2.50%	11/8/2030	458,623	0.05%
Empresa de Transmision Electrica SA	300,000	5.13%	2/5/2049	217,142	0.02%
Panama Bonos del Tesoro	463,000	6.38%	25/7/2033	435,114	0.04%
Panama Government International Bond	700,000	7.13%	29/1/2026	712,646	0.07%
Panama Government International Bond	695,000	8.88%	30/9/2027	750,773	0.08%
Panama Government International Bond	669,000	3.88%	17/3/2028	618,116	0.06%
Panama Government International Bond	705,000	9.38%	1/4/2029	788,193	0.08%
Panama Government International Bond	985,000	3.16%	23/1/2030	830,227	0.08%
Panama Government International Bond	700,000	7.50%	1/3/2031	730,712	0.07%
Panama Government International Bond	1,810,000	2.25%	29/9/2032	1,300,454	0.13%
Panama Government International Bond	500,000	3.30%	19/1/2033	388,189	0.04%
Panama Government International Bond	1,425,000	6.40%	14/2/2035	1,349,386	0.14%
Panama Government International Bond	1,361,000	6.70%	26/1/2036	1,324,461	0.14%
Panama Government International Bond	600,000	6.88%	31/1/2036	586,459	0.06%
Panama Government International Bond	743,000	8.00%	1/3/2038	782,622	0.08%
Panama Government International Bond	700,000	4.50%	15/5/2047	482,896	0.05%
Panama Government International Bond	1,625,000	4.50%	16/4/2050	1,089,720	0.11%
Panama Government International Bond	1,325,000	4.30%	29/4/2053	847,608	0.09%
Panama Government International Bond	850,000	6.85%	28/3/2054	780,278	0.08%
Panama Government International Bond	1,575,000	4.50%	1/4/2056	1,018,397	0.10%
Panama Government International Bond	424,000	7.88%	1/3/2057	439,891	0.05%
Panama Government International Bond	1,970,000	3.87%	23/7/2060	1,121,297	0.11%
Panama Government International Bond	950,000	4.50%	19/1/2063	606,669	0.06%
				<b>18,529,604</b>	<b>1.88%</b>
<b>Papua New Guinea 0.04% (30 June 2023: 0.03%)</b>					
Papua New Guinea Government International Bond	400,000	8.38%	4/10/2028	381,311	0.04%
				<b>381,311</b>	<b>0.04%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Paraguay 0.41% (30 June 2023: 0.49%)</b>					
Bioceanico Sovereign Certificate Ltd.	337,962	0.00%	5/6/2034	252,827	0.03%
Paraguay Government International Bond	330,000	4.70%	27/3/2027	321,088	0.03%
Paraguay Government International Bond	630,000	4.95%	28/4/2031	602,637	0.06%
Paraguay Government International Bond	450,000	2.74%	29/1/2033	362,628	0.04%
Paraguay Government International Bond	400,000	3.85%	28/6/2033	346,152	0.03%
Paraguay Government International Bond	200,000	5.85%	21/8/2033	197,763	0.02%
Paraguay Government International Bond	500,000	6.00%	9/2/2036	499,786	0.05%
Paraguay Government International Bond	600,000	6.10%	11/8/2044	572,218	0.06%
Paraguay Government International Bond	300,000	5.60%	13/3/2048	265,936	0.03%
Paraguay Government International Bond	700,000	5.40%	30/3/2050	607,095	0.06%
				<b>4,028,130</b>	<b>0.41%</b>
<b>Peru 1.49% (30 June 2023: 1.63%)</b>					
Consorcio Transmantaro SA	325,000	4.70%	16/4/2034	305,062	0.03%
Consorcio Transmantaro SA	400,000	5.20%	11/4/2038	375,323	0.04%
Corp. Financiera de Desarrollo SA	225,000	2.40%	28/9/2027	201,757	0.02%
Fondo MIVIVIENDA SA	400,000	4.63%	12/4/2027	388,260	0.04%
Peruvian Government International Bond	415,000	7.35%	21/7/2025	422,916	0.04%
Peruvian Government International Bond	462,000	2.39%	23/1/2026	440,192	0.04%
Peruvian Government International Bond	398,000	4.13%	25/8/2027	385,143	0.04%
Peruvian Government International Bond	415,000	2.84%	20/6/2030	363,686	0.04%
Peruvian Government International Bond	2,064,000	2.78%	23/1/2031	1,770,375	0.18%
Peruvian Government International Bond	645,000	1.86%	1/12/2032	488,531	0.05%
Peruvian Government International Bond	1,420,000	8.75%	21/11/2033	1,725,791	0.17%
Peruvian Government International Bond	1,690,000	3.00%	15/1/2034	1,373,573	0.14%
Peruvian Government International Bond	747,000	6.55%	14/3/2037	799,809	0.08%
Peruvian Government International Bond	816,000	3.30%	11/3/2041	604,498	0.06%
Peruvian Government International Bond	1,590,000	5.63%	18/11/2050	1,547,215	0.16%
Peruvian Government International Bond	1,070,000	3.55%	10/3/2051	755,678	0.08%
Peruvian Government International Bond	1,295,000	2.78%	1/12/2060	723,865	0.07%
Peruvian Government International Bond	555,000	3.60%	15/1/2072	355,616	0.04%
Peruvian Government International Bond	630,000	3.23%	28/7/2121	353,090	0.03%
Petroleos del Peru SA	750,000	4.75%	19/6/2032	555,851	0.06%
Petroleos del Peru SA	1,230,000	5.63%	19/6/2047	777,922	0.08%
				<b>14,714,153</b>	<b>1.49%</b>
<b>Philippines 2.23% (30 June 2023: 2.37%)</b>					
Philippine Government International Bond	500,000	5.50%	30/3/2026	501,537	0.05%
Philippine Government International Bond	400,000	3.23%	29/3/2027	380,105	0.04%
Philippine Government International Bond	400,000	5.17%	13/10/2027	399,858	0.04%
Philippine Government International Bond	1,100,000	3.00%	1/2/2028	1,022,981	0.10%
Philippine Government International Bond	400,000	4.63%	17/7/2028	393,008	0.04%
Philippine Government International Bond	750,000	3.75%	14/1/2029	705,940	0.07%
Philippine Government International Bond	1,525,000	9.50%	2/2/2030	1,834,473	0.19%
Philippine Government International Bond	500,000	2.46%	5/5/2030	431,349	0.04%
Philippine Government International Bond	1,050,000	7.75%	14/1/2031	1,196,592	0.12%
Philippine Government International Bond	850,000	1.65%	10/6/2031	675,075	0.07%
Philippine Government International Bond	625,000	1.95%	6/1/2032	499,802	0.05%
Philippine Government International Bond	660,000	6.38%	15/1/2032	705,625	0.07%
Philippine Government International Bond	550,000	3.56%	29/9/2032	489,668	0.05%
Philippine Government International Bond	250,000	5.61%	13/4/2033	256,093	0.03%
Philippine Government International Bond	900,000	5.00%	17/7/2033	884,655	0.09%
Philippine Government International Bond	775,000	5.25%	14/5/2034	775,244	0.08%
Philippine Government International Bond	1,370,000	6.38%	23/10/2034	1,497,182	0.15%
Philippine Government International Bond	745,000	5.00%	13/1/2037	730,406	0.08%
Philippine Government International Bond	1,325,000	3.95%	20/1/2040	1,123,352	0.12%
Philippine Government International Bond	1,175,000	3.70%	1/3/2041	953,425	0.10%
Philippine Government International Bond	1,250,000	3.70%	2/2/2042	1,007,784	0.10%
Philippine Government International Bond	1,000,000	2.95%	5/5/2045	690,641	0.07%
Philippine Government International Bond	900,000	2.65%	10/12/2045	588,244	0.06%
Philippine Government International Bond	1,500,000	3.20%	6/7/2046	1,070,940	0.11%
Philippine Government International Bond	625,000	4.20%	29/3/2047	519,505	0.05%
Philippine Government International Bond	375,000	5.95%	13/10/2047	398,645	0.04%
Philippine Government International Bond	875,000	5.50%	17/1/2048	877,619	0.09%
Philippine Government International Bond	625,000	5.60%	14/5/2049	626,648	0.06%
ROP Sukuk Trust	700,000	5.05%	6/6/2029	694,835	0.07%
				<b>21,931,231</b>	<b>2.23%</b>
<b>Poland 1.33% (30 June 2023: 0.78%)</b>					
Bank Gospodarstwa Krajowego	600,000	6.25%	31/10/2028	620,516	0.06%
Bank Gospodarstwa Krajowego	1,200,000	5.38%	22/5/2033	1,185,935	0.12%
Republic of Poland Government International Bond	1,070,000	3.25%	6/4/2026	1,037,969	0.11%
Republic of Poland Government International Bond	895,000	5.50%	16/11/2027	912,339	0.09%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Poland Government International Bond	1,140,000	4.63%	18/3/2029	1,125,150	0.12%
Republic of Poland Government International Bond	955,000	5.75%	16/11/2032	988,357	0.10%
Republic of Poland Government International Bond	1,590,000	4.88%	4/10/2033	1,546,996	0.16%
Republic of Poland Government International Bond	1,905,000	5.13%	18/9/2034	1,871,987	0.19%
Republic of Poland Government International Bond	1,617,000	5.50%	4/4/2053	1,581,806	0.16%
Republic of Poland Government International Bond	2,265,000	5.50%	18/3/2054	2,192,560	0.22%
				<b>13,063,615</b>	<b>1.33%</b>
<b>Qatar 3.65% (30 June 2023: 3.81%)</b>					
Nakilat, Inc.	416,345	6.07%	31/12/2033	431,859	0.04%
Ooredoo International Finance Ltd.	200,000	5.00%	19/10/2025	198,866	0.02%
Ooredoo International Finance Ltd.	600,000	3.75%	22/6/2026	583,644	0.06%
Ooredoo International Finance Ltd.	200,000	3.88%	31/1/2028	191,967	0.02%
Ooredoo International Finance Ltd.	650,000	2.63%	8/4/2031	558,678	0.06%
Ooredoo International Finance Ltd.	245,000	4.50%	31/1/2043	225,647	0.02%
Qatar Government International Bond	2,400,000	3.25%	2/6/2026	2,317,529	0.24%
Qatar Government International Bond	1,950,000	4.50%	23/4/2028	1,924,750	0.20%
Qatar Government International Bond	2,700,000	4.00%	14/3/2029	2,614,171	0.27%
Qatar Government International Bond	625,000	4.63%	29/5/2029	623,352	0.06%
Qatar Government International Bond	2,290,000	3.75%	16/4/2030	2,177,025	0.22%
Qatar Government International Bond	415,000	9.75%	15/6/2030	521,911	0.05%
Qatar Government International Bond	975,000	4.75%	29/5/2034	974,701	0.10%
Qatar Government International Bond	495,000	6.40%	20/1/2040	553,078	0.06%
Qatar Government International Bond	850,000	5.75%	20/1/2042	900,250	0.09%
Qatar Government International Bond	1,200,000	4.63%	2/6/2046	1,094,670	0.11%
Qatar Government International Bond	3,810,000	5.10%	23/4/2048	3,690,317	0.37%
Qatar Government International Bond	3,845,000	4.82%	14/3/2049	3,579,904	0.36%
Qatar Government International Bond	3,325,000	4.40%	16/4/2050	2,900,965	0.29%
QatarEnergy	1,200,000	1.38%	12/9/2026	1,105,528	0.11%
QatarEnergy	2,200,000	2.25%	12/7/2031	1,832,878	0.19%
QatarEnergy	2,430,000	3.13%	12/7/2041	1,795,516	0.18%
QatarEnergy	2,550,000	3.30%	12/7/2051	1,772,709	0.18%
QNB Finance Ltd.	400,000	1.63%	22/9/2025	380,562	0.04%
QNB Finance Ltd.	750,000	1.38%	26/1/2026	702,540	0.07%
QNB Finance Ltd.	700,000	2.75%	12/2/2027	656,721	0.07%
QNB Finance Ltd.	680,000	4.88%	30/1/2029	669,473	0.07%
QNB Finance Ltd.	575,000	6.58%	2/4/2029	577,792	0.06%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	223,000	6.33%	30/9/2027	225,870	0.02%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	155,625	5.84%	30/9/2027	156,575	0.02%
				<b>35,939,448</b>	<b>3.65%</b>
<b>Romania 1.12% (30 June 2023: 0.89%)</b>					
Romanian Government International Bond	850,000	3.00%	27/2/2027	789,747	0.08%
Romanian Government International Bond	496,000	5.25%	25/11/2027	486,589	0.05%
Romanian Government International Bond	1,270,000	6.63%	17/2/2028	1,296,317	0.13%
Romanian Government International Bond	1,274,000	5.88%	30/1/2029	1,264,848	0.13%
Romanian Government International Bond	766,000	3.00%	14/2/2031	634,100	0.06%
Romanian Government International Bond	550,000	3.63%	27/3/2032	463,863	0.05%
Romanian Government International Bond	1,148,000	7.13%	17/1/2033	1,208,089	0.12%
Romanian Government International Bond	1,260,000	6.38%	30/1/2034	1,263,673	0.13%
Romanian Government International Bond	624,000	6.00%	25/5/2034	610,918	0.06%
Romanian Government International Bond	632,000	6.13%	22/1/2044	598,626	0.06%
Romanian Government International Bond	800,000	5.13%	15/6/2048	665,547	0.07%
Romanian Government International Bond	1,180,000	4.00%	14/2/2051	809,365	0.08%
Romanian Government International Bond	904,000	7.63%	17/1/2053	971,303	0.10%
				<b>11,062,985</b>	<b>1.12%</b>
<b>Russia 0.00% (30 June 2023: 0.00%)</b>					
Vnesheconombank Via VEB Finance plc	300,000	6.80%	22/11/2025	16,675	0.00%
				<b>16,675</b>	<b>0.00%</b>
<b>Rwanda 0.03% (30 June 2023: 0.03%)</b>					
Rwanda International Government Bond	360,000	5.50%	9/8/2031	287,819	0.03%
				<b>287,819</b>	<b>0.03%</b>
<b>Saudi Arabia 9.45% (30 June 2023: 8.21%)</b>					
Gaci First Investment Co.	825,000	5.00%	13/10/2027	818,838	0.08%
Gaci First Investment Co.	1,050,000	5.00%	29/1/2029	1,034,328	0.10%
Gaci First Investment Co.	1,000,000	4.75%	14/2/2030	970,906	0.10%
Gaci First Investment Co.	900,000	5.25%	13/10/2032	892,145	0.09%
Gaci First Investment Co.	1,200,000	5.25%	29/1/2034	1,176,487	0.12%
Gaci First Investment Co.	1,250,000	4.88%	14/2/2035	1,177,837	0.12%
Gaci First Investment Co.	1,150,000	5.13%	14/2/2053	989,414	0.10%
Gaci First Investment Co.	950,000	5.38%	29/1/2054	835,875	0.08%
Gaci First Investment Co.	225,000	5.38%	13/10/2122	190,894	0.02%
KSA Sukuk Ltd.	2,900,000	3.63%	20/4/2027	2,787,794	0.28%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KSA Sukuk Ltd.	800,000	5.25%	4/6/2027	800,745	0.08%
KSA Sukuk Ltd.	1,450,000	5.27%	25/10/2028	1,463,613	0.15%
KSA Sukuk Ltd.	1,300,000	4.30%	19/1/2029	1,261,074	0.13%
KSA Sukuk Ltd.	2,050,000	4.27%	22/5/2029	1,983,951	0.20%
KSA Sukuk Ltd.	1,925,000	2.97%	29/10/2029	1,739,875	0.18%
KSA Sukuk Ltd.	1,075,000	5.25%	4/6/2030	1,075,763	0.11%
KSA Sukuk Ltd.	1,225,000	2.25%	17/5/2031	1,025,610	0.10%
KSA Sukuk Ltd.	2,000,000	4.51%	22/5/2033	1,909,672	0.19%
KSA Sukuk Ltd.	1,575,000	5.25%	4/6/2034	1,572,541	0.16%
NCB Tier 1 Sukuk Ltd.	750,000	3.50%	Perpetual	699,771	0.07%
SA Global Sukuk Ltd.	800,000	1.60%	17/6/2026	745,620	0.08%
SA Global Sukuk Ltd.	2,050,000	2.69%	17/6/2031	1,755,408	0.18%
SABIC Capital I BV	400,000	2.15%	14/9/2030	335,907	0.03%
SABIC Capital I BV	200,000	3.00%	14/9/2050	137,333	0.01%
SABIC Capital II BV	600,000	4.50%	10/10/2028	585,651	0.06%
Saudi Arabian Oil Co.	900,000	1.63%	24/11/2025	853,202	0.09%
Saudi Arabian Oil Co.	2,180,000	3.50%	16/4/2029	2,023,160	0.21%
Saudi Arabian Oil Co.	1,280,000	2.25%	24/11/2030	1,077,027	0.11%
Saudi Arabian Oil Co.	2,000,000	4.25%	16/4/2039	1,731,472	0.18%
Saudi Arabian Oil Co.	1,800,000	4.38%	16/4/2049	1,469,923	0.15%
Saudi Arabian Oil Co.	1,450,000	3.25%	24/11/2050	967,476	0.10%
Saudi Arabian Oil Co.	1,550,000	3.50%	24/11/2070	997,805	0.10%
Saudi Electricity Global Sukuk Co. 2	600,000	5.06%	8/4/2043	566,279	0.06%
Saudi Electricity Global Sukuk Co. 3	750,000	5.50%	8/4/2044	726,765	0.07%
Saudi Electricity Global Sukuk Co. 4	600,000	4.72%	27/9/2028	590,173	0.06%
Saudi Electricity Global Sukuk Co. 5	400,000	1.74%	17/9/2025	381,640	0.04%
Saudi Electricity Global Sukuk Co. 5	200,000	2.41%	17/9/2030	171,039	0.02%
Saudi Electricity Sukuk Programme Co.	750,000	4.94%	13/2/2029	744,948	0.08%
Saudi Electricity Sukuk Programme Co.	725,000	4.63%	11/4/2033	697,614	0.07%
Saudi Electricity Sukuk Programme Co.	1,025,000	5.19%	13/2/2034	1,022,267	0.10%
Saudi Electricity Sukuk Programme Co.	980,000	5.68%	11/4/2053	947,698	0.10%
Saudi Government International Bond	1,600,000	2.90%	22/10/2025	1,547,330	0.16%
Saudi Government International Bond	3,200,000	3.25%	26/10/2026	3,069,593	0.31%
Saudi Government International Bond	700,000	2.50%	3/2/2027	654,617	0.07%
Saudi Government International Bond	2,050,000	4.75%	18/1/2028	2,023,055	0.20%
Saudi Government International Bond	3,420,000	3.63%	4/3/2028	3,249,118	0.33%
Saudi Government International Bond	2,650,000	4.38%	16/4/2029	2,573,500	0.26%
Saudi Government International Bond	1,975,000	4.75%	16/1/2030	1,931,067	0.20%
Saudi Government International Bond	1,800,000	4.50%	17/4/2030	1,738,765	0.18%
Saudi Government International Bond	975,000	3.25%	22/10/2030	875,229	0.09%
Saudi Government International Bond	550,000	2.75%	3/2/2032	467,853	0.05%
Saudi Government International Bond	1,720,000	5.50%	25/10/2032	1,749,892	0.18%
Saudi Government International Bond	1,600,000	2.25%	2/2/2033	1,272,907	0.13%
Saudi Government International Bond	2,125,000	4.88%	18/7/2033	2,067,344	0.21%
Saudi Government International Bond	2,650,000	5.00%	16/1/2034	2,598,287	0.26%
Saudi Government International Bond	3,910,000	4.50%	26/10/2046	3,297,233	0.33%
Saudi Government International Bond	2,970,000	4.63%	4/10/2047	2,523,209	0.26%
Saudi Government International Bond	2,425,000	5.00%	17/4/2049	2,162,096	0.22%
Saudi Government International Bond	2,215,000	5.25%	16/1/2050	2,042,647	0.21%
Saudi Government International Bond	1,350,000	3.25%	17/11/2051	880,638	0.09%
Saudi Government International Bond	1,900,000	5.00%	18/1/2053	1,664,936	0.17%
Saudi Government International Bond	2,900,000	5.75%	16/1/2054	2,803,153	0.28%
Saudi Government International Bond	1,950,000	3.75%	21/1/2055	1,368,141	0.14%
Saudi Government International Bond	1,750,000	4.50%	22/4/2060	1,409,556	0.14%
Saudi Government International Bond	1,350,000	3.45%	2/2/2061	879,027	0.09%
Saudi Telecom Co.	750,000	3.89%	13/5/2029	710,443	0.07%
SNB Sukuk Ltd.	400,000	2.34%	19/1/2027	372,192	0.04%
SNB Sukuk Ltd.	525,000	5.13%	27/2/2029	520,364	0.05%
Suci Second Investment Co.	1,500,000	6.00%	25/10/2028	1,538,458	0.16%
Suci Second Investment Co.	1,150,000	5.17%	5/3/2031	1,133,917	0.11%
Suci Second Investment Co.	960,000	6.25%	25/10/2033	1,031,354	0.10%
				<b>93,091,461</b>	<b>9.45%</b>
<b>Senegal 0.15% (30 June 2023: 0.12%)</b>					
Senegal Government International Bond	400,000	7.75%	10/6/2031	379,676	0.04%
Senegal Government International Bond	600,000	6.25%	23/5/2033	501,474	0.05%
Senegal Government International Bond	800,000	6.75%	13/3/2048	574,912	0.06%
				<b>1,456,062</b>	<b>0.15%</b>
<b>Serbia 0.28% (30 June 2023: 0.17%)</b>					
Serbia International Bond	600,000	6.25%	26/5/2028	606,142	0.06%
Serbia International Bond	600,000	2.13%	1/12/2030	478,693	0.05%
Serbia International Bond	700,000	6.50%	26/9/2033	708,019	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Serbia International Bond	925,000	6.00%	12/6/2034	909,558	0.10%
				<b>2,702,412</b>	<b>0.28%</b>
<b>South Africa 1.36% (30 June 2023: 1.44%)</b>					
Eskom Holdings SOC Ltd.	400,000	4.31%	23/7/2027	370,691	0.04%
Eskom Holdings SOC Ltd.	600,000	6.35%	10/8/2028	580,698	0.06%
Eskom Holdings SOC Ltd.	200,000	8.45%	10/8/2028	201,137	0.02%
Republic of South Africa Government International Bond	1,150,000	5.88%	16/9/2025	1,144,393	0.12%
Republic of South Africa Government International Bond	825,000	4.88%	14/4/2026	803,571	0.08%
Republic of South Africa Government International Bond	600,000	4.85%	27/9/2027	575,895	0.06%
Republic of South Africa Government International Bond	1,325,000	4.30%	12/10/2028	1,215,806	0.12%
Republic of South Africa Government International Bond	1,400,000	4.85%	30/9/2029	1,283,043	0.13%
Republic of South Africa Government International Bond	950,000	5.88%	22/6/2030	902,705	0.09%
Republic of South Africa Government International Bond	995,000	5.88%	20/4/2032	922,044	0.09%
Republic of South Africa Government International Bond	450,000	6.25%	8/3/2041	382,401	0.04%
Republic of South Africa Government International Bond	800,000	5.38%	24/7/2044	600,971	0.06%
Republic of South Africa Government International Bond	625,000	5.00%	12/10/2046	439,368	0.05%
Republic of South Africa Government International Bond	915,000	5.65%	27/9/2047	688,620	0.07%
Republic of South Africa Government International Bond	400,000	6.30%	22/6/2048	324,343	0.03%
Republic of South Africa Government International Bond	1,925,000	5.75%	30/9/2049	1,449,114	0.15%
Republic of South Africa Government International Bond	900,000	7.30%	20/4/2052	812,406	0.08%
Transnet SOC Ltd.	675,000	8.25%	6/2/2028	670,376	0.07%
				<b>13,367,582</b>	<b>1.36%</b>
<b>South Korea 3.66% (30 June 2023: 3.41%)</b>					
Export-Import Bank of Korea	400,000	5.38%	18/9/2025	400,696	0.04%
Export-Import Bank of Korea	520,000	3.25%	10/11/2025	506,911	0.05%
Export-Import Bank of Korea	200,000	4.88%	11/1/2026	199,350	0.02%
Export-Import Bank of Korea	1,250,000	2.63%	26/5/2026	1,196,137	0.12%
Export-Import Bank of Korea	800,000	3.25%	12/8/2026	771,968	0.08%
Export-Import Bank of Korea	500,000	1.13%	29/12/2026	455,148	0.05%
Export-Import Bank of Korea	200,000	4.63%	11/1/2027	198,382	0.02%
Export-Import Bank of Korea	750,000	1.63%	18/1/2027	691,158	0.07%
Export-Import Bank of Korea	400,000	2.38%	21/4/2027	373,288	0.04%
Export-Import Bank of Korea	900,000	4.25%	15/9/2027	881,964	0.09%
Export-Import Bank of Korea	1,125,000	5.00%	11/1/2028	1,130,755	0.11%
Export-Import Bank of Korea	400,000	5.13%	18/9/2028	404,723	0.04%
Export-Import Bank of Korea	450,000	1.75%	19/10/2028	396,763	0.04%
Export-Import Bank of Korea	500,000	6.25%	21/11/2028	506,459	0.05%
Export-Import Bank of Korea	1,000,000	4.50%	11/1/2029	989,471	0.10%
Export-Import Bank of Korea	200,000	1.25%	21/9/2030	161,009	0.02%
Export-Import Bank of Korea	400,000	2.13%	18/1/2032	328,966	0.03%
Export-Import Bank of Korea	300,000	4.50%	15/9/2032	289,976	0.03%
Export-Import Bank of Korea	400,000	5.13%	11/1/2033	402,891	0.04%
Export-Import Bank of Korea	500,000	4.63%	7/6/2033	485,797	0.05%
Export-Import Bank of Korea	450,000	5.13%	18/9/2033	453,391	0.05%
Export-Import Bank of Korea	400,000	2.50%	29/6/2041	280,994	0.03%
Industrial Bank of Korea	400,000	5.38%	4/10/2028	406,811	0.04%
Korea Development Bank	500,000	4.00%	8/9/2025	492,776	0.05%
Korea Development Bank	500,000	3.38%	16/9/2025	489,181	0.05%
Korea Development Bank	400,000	3.00%	13/1/2026	387,934	0.04%
Korea Development Bank	400,000	0.80%	27/4/2026	370,667	0.04%
Korea Development Bank	600,000	2.00%	12/9/2026	562,719	0.06%
Korea Development Bank	400,000	5.38%	23/10/2026	403,033	0.04%
Korea Development Bank	1,300,000	4.63%	15/2/2027	1,290,883	0.13%
Korea Development Bank	450,000	2.25%	24/2/2027	420,357	0.04%
Korea Development Bank	600,000	1.38%	25/4/2027	544,462	0.06%
Korea Development Bank	525,000	4.75%	26/6/2027	522,606	0.05%
Korea Development Bank	815,000	4.38%	15/2/2028	803,437	0.08%
Korea Development Bank	800,000	4.50%	15/2/2029	791,707	0.08%
Korea Development Bank	725,000	4.38%	15/2/2033	691,814	0.07%
Korea Development Bank	250,000	5.63%	23/10/2033	260,789	0.03%
Korea Electric Power Corp.	400,000	5.38%	6/4/2026	400,387	0.04%
Korea Electric Power Corp.	675,000	5.38%	31/7/2026	676,712	0.07%
Korea Electric Power Corp.	725,000	4.88%	31/1/2027	719,611	0.07%
Korea Expressway Corp.	550,000	1.13%	17/5/2026	509,760	0.05%
Korea Expressway Corp.	200,000	5.00%	14/5/2027	199,859	0.02%
Korea Gas Corp.	200,000	3.50%	21/7/2025	196,074	0.02%
Korea Gas Corp.	450,000	3.50%	2/7/2026	435,241	0.04%
Korea Gas Corp.	400,000	3.88%	13/7/2027	385,980	0.04%
Korea Gas Corp.	225,000	4.88%	5/7/2028	224,058	0.02%
Korea Gas Corp.	350,000	5.00%	8/7/2029	348,978	0.04%
Korea Gas Corp.	400,000	2.88%	16/7/2029	362,415	0.04%



	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Gas Corp.	400,000	6.25%	20/1/2042	446,189	0.05%
Korea Housing Finance Corp.	550,000	5.38%	15/11/2026	553,672	0.06%
Korea Housing Finance Corp.	200,000	4.88%	27/8/2027	199,125	0.02%
Korea Housing Finance Corp.	650,000	4.63%	24/2/2028	642,252	0.06%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	1.25%	27/4/2026	185,888	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	500,000	4.25%	27/7/2027	486,243	0.05%
Korea Hydro & Nuclear Power Co., Ltd.	400,000	5.00%	18/7/2028	399,054	0.04%
Korea International Bond	500,000	2.75%	19/1/2027	475,265	0.05%
Korea International Bond	250,000	3.50%	20/9/2028	239,252	0.02%
Korea International Bond	400,000	2.50%	19/6/2029	363,172	0.04%
Korea International Bond	825,000	4.50%	3/7/2029	822,754	0.08%
Korea International Bond	600,000	1.00%	16/9/2030	484,557	0.05%
Korea International Bond	400,000	1.75%	15/10/2031	329,604	0.03%
Korea International Bond	700,000	4.13%	10/6/2044	620,661	0.06%
Korea International Bond	300,000	3.88%	20/9/2048	252,068	0.03%
Korea Land & Housing Corp.	325,000	5.75%	6/10/2025	326,212	0.03%
Korea Mine Rehabilitation & Mineral Resources Corp.	400,000	1.75%	15/4/2026	374,667	0.04%
Korea National Oil Corp.	200,000	3.25%	1/10/2025	194,809	0.02%
Korea National Oil Corp.	250,000	4.75%	3/4/2026	247,641	0.02%
Korea National Oil Corp.	500,000	2.63%	14/4/2026	477,308	0.05%
Korea National Oil Corp.	450,000	2.50%	24/10/2026	423,274	0.04%
Korea National Oil Corp.	450,000	6.44%	14/11/2026	454,844	0.05%
Korea National Oil Corp.	475,000	4.88%	3/4/2027	471,443	0.05%
Korea National Oil Corp.	600,000	2.13%	18/4/2027	552,209	0.06%
Korea National Oil Corp.	550,000	4.88%	3/4/2029	543,851	0.05%
Korea SMEs & Startups Agency	400,000	2.13%	30/8/2026	374,270	0.04%
NongHyup Bank	200,000	1.25%	20/7/2025	191,487	0.02%
NongHyup Bank	500,000	4.88%	3/7/2028	497,809	0.05%
				<b>36,034,028</b>	<b>3.66%</b>
<b>Sri Lanka 0.31% (30 June 2023: 0.28%)</b>					
Sri Lanka Government International Bond	1,000,000	6.85%	3/11/2025	591,154	0.06%
Sri Lanka Government International Bond	505,000	6.83%	18/7/2026	296,045	0.03%
Sri Lanka Government International Bond	1,010,000	6.20%	11/5/2027	591,526	0.06%
Sri Lanka Government International Bond	850,000	6.75%	18/4/2028	501,302	0.05%
Sri Lanka Government International Bond	950,000	7.85%	14/3/2029	556,710	0.06%
Sri Lanka Government International Bond	910,000	7.55%	28/3/2030	525,194	0.05%
				<b>3,061,931</b>	<b>0.31%</b>
<b>Suriname 0.09% (30 June 2023: 0.02%)</b>					
Suriname Government International Bond	991,106	7.95%	15/7/2033	925,986	0.09%
				<b>925,986</b>	<b>0.09%</b>
<b>Tajikistan 0.04% (30 June 2023: 0.02%)</b>					
Republic of Tajikistan International Bond	400,000	7.13%	14/9/2027	378,563	0.04%
				<b>378,563</b>	<b>0.04%</b>
<b>Thailand 0.08% (30 June 2023: 0.09%)</b>					
PTT Treasury Center Co., Ltd.	250,000	3.70%	16/7/2070	170,063	0.02%
PTTEP Treasury Center Co., Ltd.	200,000	2.59%	10/6/2027	185,216	0.02%
PTTEP Treasury Center Co., Ltd.	525,000	3.90%	6/12/2059	396,367	0.04%
				<b>751,646</b>	<b>0.08%</b>
<b>Trinidad &amp; Tobago 0.25% (30 June 2023: 0.19%)</b>					
Heritage Petroleum Co., Ltd.	300,000	9.00%	12/8/2029	313,661	0.03%
Trinidad & Tobago Government International Bond	600,000	4.50%	4/8/2026	583,617	0.06%
Trinidad & Tobago Government International Bond	400,000	4.50%	26/6/2030	366,912	0.04%
Trinidad & Tobago Government International Bond	350,000	5.95%	14/1/2031	345,482	0.03%
Trinidad & Tobago Government International Bond	483,000	6.40%	26/6/2034	479,647	0.05%
Trinidad Generation UnLtd	400,000	5.25%	4/11/2027	388,422	0.04%
				<b>2,477,741</b>	<b>0.25%</b>
<b>Turkey 5.48% (30 June 2023: 5.28%)</b>					
Hazine Mustesarligi Varlik Kiralama A.S.	2,065,000	9.76%	13/11/2025	2,156,124	0.22%
Hazine Mustesarligi Varlik Kiralama A.S.	1,400,000	5.13%	22/6/2026	1,363,429	0.14%
Hazine Mustesarligi Varlik Kiralama A.S.	1,775,000	7.25%	24/2/2027	1,797,393	0.18%
Hazine Mustesarligi Varlik Kiralama A.S.	1,570,000	8.51%	14/1/2029	1,656,950	0.17%
Istanbul Metropolitan Municipality	250,000	6.38%	9/12/2025	245,855	0.02%
Istanbul Metropolitan Municipality	550,000	10.50%	6/12/2028	590,622	0.06%
Mersin Uluslararası Liman İşletmeciliği A.S.	300,000	8.25%	15/11/2028	306,829	0.03%
QNB Finansbank A.S.	300,000	7.25%	21/5/2029	297,898	0.03%
TC Ziraat Bankası A.S.	400,000	5.38%	2/3/2026	389,482	0.04%
TC Ziraat Bankası A.S.	200,000	9.50%	1/8/2026	209,434	0.02%
TC Ziraat Bankası A.S.	250,000	8.00%	16/1/2029	253,157	0.03%
TC Ziraat Bankası A.S.	300,000	8.99%	2/8/2034	303,397	0.03%
Türk Telekomünikasyon A.S.	300,000	7.38%	20/5/2029	300,947	0.03%
Türkiye Government International Bond	1,300,000	6.38%	14/10/2025	1,295,154	0.13%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Turkiye Government International Bond	1,475,000	4.75%	26/1/2026	1,434,747	0.15%
Turkiye Government International Bond	950,000	4.25%	14/4/2026	913,338	0.09%
Turkiye Government International Bond	1,975,000	4.88%	9/10/2026	1,903,835	0.19%
Turkiye Government International Bond	2,050,000	6.00%	25/3/2027	2,019,387	0.21%
Turkiye Government International Bond	1,200,000	8.60%	24/9/2027	1,266,262	0.13%
Turkiye Government International Bond	2,150,000	9.88%	15/1/2028	2,357,289	0.24%
Turkiye Government International Bond	1,400,000	5.13%	17/2/2028	1,328,558	0.13%
Turkiye Government International Bond	1,930,000	6.13%	24/10/2028	1,879,735	0.19%
Turkiye Government International Bond	1,480,000	9.38%	14/3/2029	1,606,218	0.16%
Turkiye Government International Bond	2,025,000	7.63%	26/4/2029	2,064,450	0.21%
Turkiye Government International Bond	690,000	11.88%	15/1/2030	862,992	0.09%
Turkiye Government International Bond	1,350,000	5.25%	13/3/2030	1,232,061	0.13%
Turkiye Government International Bond	1,585,000	9.13%	13/7/2030	1,725,576	0.18%
Turkiye Government International Bond	1,400,000	5.95%	15/1/2031	1,295,895	0.13%
Turkiye Government International Bond	1,200,000	5.88%	26/6/2031	1,102,216	0.11%
Turkiye Government International Bond	1,675,000	9.38%	19/1/2033	1,869,418	0.19%
Turkiye Government International Bond	1,150,000	6.50%	20/9/2033	1,078,304	0.11%
Turkiye Government International Bond	695,000	8.00%	14/2/2034	730,162	0.07%
Turkiye Government International Bond	1,925,000	7.63%	15/5/2034	1,935,862	0.20%
Turkiye Government International Bond	2,070,000	6.88%	17/3/2036	1,950,190	0.20%
Turkiye Government International Bond	615,000	7.25%	5/3/2038	600,032	0.06%
Turkiye Government International Bond	1,410,000	6.75%	30/5/2040	1,272,755	0.13%
Turkiye Government International Bond	1,825,000	6.00%	14/1/2041	1,508,067	0.15%
Turkiye Government International Bond	1,760,000	4.88%	16/4/2043	1,239,793	0.13%
Turkiye Government International Bond	1,925,000	6.63%	17/2/2045	1,653,035	0.17%
Turkiye Government International Bond	2,350,000	5.75%	11/5/2047	1,796,643	0.18%
Turkiye Ihracat Kredi Bankasi A.S.	200,000	9.38%	31/1/2026	207,164	0.02%
Turkiye Ihracat Kredi Bankasi A.S.	600,000	5.75%	6/7/2026	583,436	0.06%
Turkiye Ihracat Kredi Bankasi A.S.	275,000	9.00%	28/1/2027	285,911	0.03%
Turkiye Ihracat Kredi Bankasi A.S.	650,000	7.50%	6/2/2028	650,237	0.07%
Turkiye Vakiflar Bankasi TAO	400,000	6.50%	8/1/2026	397,253	0.04%
Turkiye Vakiflar Bankasi TAO	250,000	5.50%	1/10/2026	241,435	0.02%
Turkiye Vakiflar Bankasi TAO	470,000	9.00%	12/10/2028	489,855	0.05%
Turkiye Vakiflar Bankasi TAO	535,000	8.99%	5/10/2034	534,085	0.05%
Turkiye Varlik Fonu Yonetimi A.S.	400,000	8.25%	14/2/2029	406,357	0.04%
Ziraat Katilim Varlik Kiralama A.S.	400,000	9.38%	12/11/2026	420,792	0.04%
				<b>54,010,016</b>	<b>5.48%</b>
<b>Ukraine 0.39% (30 June 2023: 0.33%)</b>					
NAK Naftogaz Ukraine via Kondor Finance plc	200,000	7.63%	8/11/2028	152,414	0.01%
NPC Ukrenergo	600,000	6.88%	9/11/2028	218,215	0.02%
State Agency of Roads of Ukraine	250,000	6.25%	24/6/2030	68,950	0.01%
Ukraine Government International Bond	730,000	7.75%	1/9/2025	231,116	0.02%
Ukraine Government International Bond	800,000	8.99%	1/2/2026	259,160	0.03%
Ukraine Government International Bond	825,000	7.75%	1/9/2026	254,185	0.03%
Ukraine Government International Bond	900,000	7.75%	1/9/2027	274,301	0.03%
Ukraine Government International Bond	850,000	7.75%	1/9/2028	260,380	0.03%
Ukraine Government International Bond	825,000	7.75%	1/9/2029	252,523	0.02%
Ukraine Government International Bond	950,000	9.75%	1/11/2030	304,332	0.03%
Ukraine Government International Bond	1,200,000	6.88%	21/5/2031	344,041	0.03%
Ukraine Government International Bond	1,770,000	7.38%	25/9/2034	507,100	0.05%
Ukraine Government International Bond	1,575,000	7.25%	15/3/2035	451,474	0.05%
Ukraine Railways Via Rail Capital Markets plc	400,000	8.25%	9/7/2026	302,997	0.03%
				<b>3,881,188</b>	<b>0.39%</b>
<b>United Arab Emirates 7.42% (30 June 2023: 7.11%)</b>					
Abu Dhabi Commercial Bank PJSC	450,000	8.00%	Perpetual	476,488	0.05%
Abu Dhabi Commercial Bank PJSC	200,000	3.50%	31/3/2027	191,130	0.02%
Abu Dhabi Commercial Bank PJSC	400,000	4.50%	14/9/2027	391,945	0.04%
Abu Dhabi Commercial Bank PJSC	300,000	5.38%	18/7/2028	301,409	0.03%
Abu Dhabi Commercial Bank PJSC	500,000	5.50%	12/1/2029	505,460	0.05%
Abu Dhabi Crude Oil Pipeline LLC	400,000	3.65%	2/11/2029	373,554	0.04%
Abu Dhabi Crude Oil Pipeline LLC	1,400,000	4.60%	2/11/2047	1,252,368	0.13%
Abu Dhabi Developmental Holding Co. PJSC	775,000	5.38%	8/5/2029	786,279	0.08%
Abu Dhabi Developmental Holding Co. PJSC	975,000	5.50%	8/5/2034	997,800	0.10%
Abu Dhabi Government International Bond	1,800,000	3.13%	3/5/2026	1,732,424	0.18%
Abu Dhabi Government International Bond	2,700,000	3.13%	11/10/2027	2,549,352	0.26%
Abu Dhabi Government International Bond	1,650,000	1.63%	2/6/2028	1,459,042	0.15%
Abu Dhabi Government International Bond	1,265,000	4.88%	30/4/2029	1,267,065	0.13%
Abu Dhabi Government International Bond	1,860,000	2.50%	30/9/2029	1,662,904	0.17%
Abu Dhabi Government International Bond	1,800,000	3.13%	16/4/2030	1,644,879	0.17%
Abu Dhabi Government International Bond	900,000	1.70%	2/3/2031	741,147	0.07%
Abu Dhabi Government International Bond	1,075,000	1.88%	15/9/2031	885,011	0.09%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Abu Dhabi Government International Bond	1,075,000	5.00%	30/4/2034	1,084,865	0.11%
Abu Dhabi Government International Bond	1,850,000	4.13%	11/10/2047	1,550,140	0.16%
Abu Dhabi Government International Bond	2,600,000	3.13%	30/9/2049	1,800,536	0.18%
Abu Dhabi Government International Bond	2,475,000	3.88%	16/4/2050	1,962,108	0.20%
Abu Dhabi Government International Bond	600,000	3.00%	15/9/2051	400,562	0.04%
Abu Dhabi Government International Bond	1,250,000	5.50%	30/4/2054	1,263,754	0.13%
Abu Dhabi Government International Bond	1,150,000	2.70%	2/9/2070	652,776	0.07%
Abu Dhabi National Energy Co. PJSC	600,000	4.38%	22/6/2026	589,487	0.06%
Abu Dhabi National Energy Co. PJSC	300,000	2.00%	29/4/2028	268,053	0.03%
Abu Dhabi National Energy Co. PJSC	450,000	4.38%	24/1/2029	438,811	0.04%
Abu Dhabi National Energy Co. PJSC	600,000	4.88%	23/4/2030	598,464	0.06%
Abu Dhabi National Energy Co. PJSC	750,000	4.70%	24/4/2033	729,325	0.07%
Abu Dhabi National Energy Co. PJSC	600,000	6.50%	27/10/2036	664,213	0.07%
Abu Dhabi National Energy Co. PJSC	250,000	4.00%	3/10/2049	200,445	0.02%
Abu Dhabi National Energy Co. PJSC	600,000	3.40%	29/4/2051	426,890	0.04%
Abu Dhabi Ports Co. PJSC	600,000	2.50%	6/5/2031	506,018	0.05%
DAE Funding LLC	600,000	3.38%	20/3/2028	550,170	0.06%
DAE Sukuk Difc Ltd.	400,000	3.75%	15/2/2026	385,328	0.04%
DP World Crescent Ltd.	700,000	4.85%	26/9/2028	684,764	0.07%
DP World Crescent Ltd.	580,000	3.88%	18/7/2029	542,359	0.05%
DP World Crescent Ltd.	400,000	3.75%	30/1/2030	368,752	0.04%
DP World Crescent Ltd.	1,035,000	5.50%	13/9/2033	1,034,119	0.10%
DP World Ltd.	1,090,000	6.85%	2/7/2037	1,177,673	0.12%
DP World Ltd.	700,000	5.63%	25/9/2048	661,238	0.07%
DP World Ltd.	400,000	4.70%	30/9/2049	330,253	0.03%
DP World Salaam	925,000	6.00%	Perpetual	918,203	0.09%
Dubai DOF Sukuk Ltd.	750,000	5.00%	30/4/2029	764,706	0.08%
Dubai DOF Sukuk Ltd.	400,000	4.80%	21/5/2029	400,933	0.04%
Dubai DOF Sukuk Ltd.	750,000	2.76%	9/9/2030	680,934	0.07%
El Sukuk Co., Ltd.	200,000	1.83%	23/9/2025	190,547	0.02%
El Sukuk Co., Ltd.	200,000	2.08%	2/11/2026	184,949	0.02%
El Sukuk Co., Ltd.	400,000	5.43%	28/5/2029	402,967	0.04%
Emirate of Dubai Government International Bonds	550,000	5.25%	30/1/2043	515,141	0.05%
Emirate of Dubai Government International Bonds	875,000	3.90%	9/9/2050	636,825	0.06%
Emirates Development Bank PJSC	500,000	1.64%	15/6/2026	463,992	0.05%
Emirates NBD Bank PJSC	550,000	6.13%	Perpetual	550,728	0.06%
Emirates NBD Bank PJSC	400,000	4.25%	Perpetual	373,018	0.04%
Emirates NBD Bank PJSC	450,000	1.64%	13/1/2026	424,216	0.04%
Emirates NBD Bank PJSC	400,000	5.63%	21/10/2027	406,007	0.04%
Emirates NBD Bank PJSC	550,000	5.88%	11/10/2028	567,119	0.06%
Emirates NBD Bank PJSC	350,000	6.76%	31/1/2029	354,518	0.04%
Fab Sukuk Co., Ltd.	450,000	1.41%	14/1/2026	422,030	0.04%
Fab Sukuk Co., Ltd.	200,000	2.59%	2/3/2027	187,278	0.02%
Fab Sukuk Co., Ltd.	200,000	4.58%	17/1/2028	196,481	0.02%
Fab Sukuk Co., Ltd.	875,000	4.78%	23/1/2029	864,430	0.09%
Finance Department Government of Sharjah	625,000	6.50%	23/11/2032	645,302	0.06%
Finance Department Government of Sharjah	425,000	3.63%	10/3/2033	355,679	0.04%
Finance Department Government of Sharjah	725,000	6.13%	6/3/2036	717,781	0.07%
Finance Department Government of Sharjah	850,000	4.00%	28/7/2050	549,446	0.06%
First Abu Dhabi Bank PJSC	625,000	4.50%	Perpetual	602,591	0.06%
First Abu Dhabi Bank PJSC	600,000	5.13%	13/10/2027	599,477	0.06%
First Abu Dhabi Bank PJSC	200,000	4.38%	24/4/2028	194,552	0.02%
First Abu Dhabi Bank PJSC	300,000	4.77%	6/6/2028	295,771	0.03%
First Abu Dhabi Bank PJSC	450,000	6.56%	29/1/2029	453,108	0.05%
First Abu Dhabi Bank PJSC	400,000	5.00%	28/2/2029	397,396	0.04%
First Abu Dhabi Bank PJSC	600,000	6.32%	4/4/2034	612,202	0.06%
ICD Funding Ltd.	250,000	3.22%	28/4/2026	238,629	0.02%
ICD Sukuk Co., Ltd.	650,000	5.00%	1/2/2027	644,175	0.06%
Masdar Abu Dhabi Future Energy Co.	350,000	4.88%	25/7/2033	337,708	0.03%
MDGH GMTN RSC Ltd.	600,000	2.50%	21/5/2026	569,344	0.06%
MDGH GMTN RSC Ltd.	550,000	3.00%	28/3/2027	517,568	0.05%
MDGH GMTN RSC Ltd.	400,000	4.50%	7/11/2028	390,729	0.04%
MDGH GMTN RSC Ltd.	400,000	3.75%	19/4/2029	377,906	0.04%
MDGH GMTN RSC Ltd.	800,000	2.88%	7/11/2029	718,791	0.07%
MDGH GMTN RSC Ltd.	700,000	2.88%	21/5/2030	621,546	0.06%
MDGH GMTN RSC Ltd.	300,000	2.50%	3/6/2031	256,018	0.03%
MDGH GMTN RSC Ltd.	500,000	3.38%	28/3/2032	446,754	0.04%
MDGH GMTN RSC Ltd.	900,000	5.50%	28/4/2033	921,200	0.09%
MDGH GMTN RSC Ltd.	530,000	4.38%	22/11/2033	497,874	0.05%
MDGH GMTN RSC Ltd.	500,000	5.88%	1/5/2034	525,029	0.05%
MDGH GMTN RSC Ltd.	550,000	5.29%	4/6/2034	553,403	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MDGH GMTN RSC Ltd.	400,000	6.88%	1/11/2041	458,963	0.05%
MDGH GMTN RSC Ltd.	1,050,000	3.70%	7/11/2049	793,559	0.08%
MDGH GMTN RSC Ltd.	1,350,000	3.95%	21/5/2050	1,062,279	0.11%
MDGH GMTN RSC Ltd.	600,000	3.40%	7/6/2051	424,883	0.04%
MDGH GMTN RSC Ltd.	400,000	5.08%	22/5/2053	375,872	0.04%
Mdgh Sukuk Ltd.	500,000	4.96%	4/4/2034	498,672	0.05%
Ruwais Power Co. PJSC	400,000	6.00%	31/8/2036	404,164	0.04%
Sharjah Sukuk Program Ltd.	700,000	3.85%	3/4/2026	674,760	0.07%
Sharjah Sukuk Program Ltd.	600,000	2.94%	10/6/2027	552,643	0.06%
Sharjah Sukuk Program Ltd.	700,000	4.23%	14/3/2028	664,105	0.07%
Sharjah Sukuk Program Ltd.	900,000	3.23%	23/10/2029	798,846	0.08%
Sharjah Sukuk Program Ltd.	400,000	3.89%	4/4/2030	363,495	0.04%
Sharjah Sukuk Program Ltd.	475,000	3.20%	13/7/2031	402,750	0.04%
Sharjah Sukuk Program Ltd.	600,000	6.09%	19/3/2034	609,443	0.06%
Sweihan PV Power Co. PJSC	427,127	3.63%	31/1/2049	342,663	0.03%
United Arab Emirates International Bond	600,000	2.00%	19/10/2031	496,161	0.05%
United Arab Emirates International Bond	1,275,000	4.05%	7/7/2032	1,209,635	0.12%
United Arab Emirates International Bond	1,050,000	4.92%	25/9/2033	1,055,943	0.11%
United Arab Emirates International Bond	1,000,000	4.86%	2/7/2034	996,204	0.10%
United Arab Emirates International Bond	500,000	2.88%	19/10/2041	363,278	0.04%
United Arab Emirates International Bond	700,000	4.95%	7/7/2052	652,268	0.07%
United Arab Emirates International Bond	1,375,000	3.25%	19/10/2061	919,686	0.09%
Unity 1 Sukuk Ltd.	400,000	2.39%	3/11/2025	382,264	0.04%
				<b>73,136,897</b>	<b>7.42%</b>
<b>United States 0.17% (30 June 2023: 0.10%)</b>					
United States Treasury Bond	460,000	4.50%	15/2/2044	451,375	0.05%
United States Treasury Bond	30,000	4.25%	15/2/2054	28,575	0.00%
United States Treasury Note	1,190,000	4.63%	15/6/2027	1,193,533	0.12%
				<b>1,673,483</b>	<b>0.17%</b>
<b>Uruguay 0.96% (30 June 2023: 1.00%)</b>					
Uruguay Government International Bond	860,000	4.38%	27/10/2027	851,993	0.09%
Uruguay Government International Bond	1,367,365	4.38%	23/1/2031	1,329,803	0.13%
Uruguay Government International Bond	573,000	7.88%	15/1/2033	678,022	0.07%
Uruguay Government International Bond	1,447,500	5.75%	28/10/2034	1,509,173	0.15%
Uruguay Government International Bond	750,000	7.63%	21/3/2036	888,233	0.09%
Uruguay Government International Bond	500,000	4.13%	20/11/2045	433,428	0.04%
Uruguay Government International Bond	2,462,000	5.10%	18/6/2050	2,317,279	0.24%
Uruguay Government International Bond	1,635,000	4.98%	20/4/2055	1,490,535	0.15%
				<b>9,498,466</b>	<b>0.96%</b>
<b>Uzbekistan 0.21% (30 June 2023: 0.13%)</b>					
Republic of Uzbekistan International Bond	475,000	7.85%	12/10/2028	489,674	0.05%
Republic of Uzbekistan International Bond	300,000	5.38%	20/2/2029	279,329	0.03%
Republic of Uzbekistan International Bond	200,000	3.70%	25/11/2030	164,153	0.02%
Republic of Uzbekistan International Bond	400,000	3.90%	19/10/2031	323,838	0.03%
Republic of Uzbekistan International Bond	500,000	6.90%	28/2/2032	484,705	0.05%
Uzbekneftegaz JSC	400,000	4.75%	16/11/2028	335,785	0.03%
				<b>2,077,484</b>	<b>0.21%</b>
<b>Zambia 0.13% (30 June 2023: 0.04%)</b>					
Zambia Government International Bond	980,669	5.75%	30/6/2033	858,320	0.09%
Zambia Government International Bond	872,798	0.50%	31/12/2053	424,741	0.04%
				<b>1,283,061</b>	<b>0.13%</b>
<b>Total Fixed Income</b>				<b>970,565,631</b>	<b>98.52%</b>
<b>Total Transferable Securities</b>				<b>970,565,631</b>	<b>98.52%</b>
	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)</b>					
<b>Futures 0.00% (30 June 2023: 0.00%)</b>					
US Treasury Long Bond September 2024	6	\$703,443	6,432	0.00%	
US Treasury Ultra 10 Year September 2024	(23)	\$(2,614,826)	3,608	0.00%	
US Treasury Note 10 Year September 2024	4	\$436,815	3,122	0.00%	
US Treasury Ultra Bond September 2024	3	\$373,688	2,344	0.00%	
US Treasury Note 5 Year September 2024	(5)	\$(533,828)	938	0.00%	
US Treasury Note 2 Year September 2024	2	\$408,484	(47)	(0.00%)	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>				<b>16,397</b>	<b>0.00%</b>
<b>Total Investments</b>				<b>970,582,028</b>	<b>98.52%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>14,560,791</b>	<b>1.48%</b>
<b>Net Assets</b>	<b>985,142,819</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>	<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a) Transferable securities admitted to an official stock exchange listing	775,223,133	76.98%
(b) Transferable securities dealt in on another regulated market	194,644,884	19.33%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	697,614	0.07%
(d) Total Financial Derivative Instruments dealt in on a regulated market	16,444	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	36,404,583	3.62%
<b>Total Assets</b>	<b>1,006,986,658</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	970,565,631	662,015,016
Financial Derivative Instruments	3,17	16,444	32,773
Cash	3	7,796,974	5,278,217
Receivables:			
Interest and Dividends		14,750,570	10,033,717
Capital Shares Issued		—	623,174
Investments Sold		13,855,496	16,889,337
Margin Cash Due from Broker	3	1,543	—
Other Receivables		—	95
<b>Total Current Assets</b>		<b>1,006,986,658</b>	<b>694,872,329</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	47	14,965
Payables and Other Liabilities:			
Capital Shares Redeemed		—	11,221,130
Investments Purchased		21,657,604	10,782,564
Management Fees Payable	12	186,188	138,489
Margin Cash Due to Broker	3	—	28,876
<b>Total Current Liabilities</b>		<b>21,843,839</b>	<b>22,186,024</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>985,142,819</b>	<b>672,686,305</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>USD Accumulating</b>			
Net Assets	\$447,386,529	\$237,497,750	\$196,034,315
Number of Shares Outstanding	8,333,752	4,762,756	4,159,905
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$53.68</b>	<b>\$49.87</b>	<b>\$47.12</b>
<b>USD Distributing</b>			
Net Assets	\$537,756,290	\$435,188,555	\$357,293,112
Number of Shares Outstanding	12,944,843	10,640,578	8,766,882
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$41.54</b>	<b>\$40.90</b>	<b>\$40.75</b>

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

## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		47,973,019	35,032,045
Other Income		85,371	41,511
Net Gain/(Loss) on Financial Instruments		12,279,975	(5,239,662)
<b>Total Investment Income</b>		<b>60,338,365</b>	<b>29,833,894</b>
<b>Expenses</b>			
Management Fees	12	1,954,627	1,562,863
Transaction Fees and Commissions		3,722	1,730
Other Expenses		1,141	—
<b>Total Expenses</b>		<b>1,959,490</b>	<b>1,564,593</b>
<b>Finance Costs</b>			
Interest Expense		138,544	157
Distributions	6	27,208,920	21,500,814
<b>Total Finance Costs</b>		<b>27,347,464</b>	<b>21,500,971</b>
<b>Net Investment Income After Finance Costs</b>		<b>31,031,411</b>	<b>6,768,330</b>
Taxation	5	(23,056)	23,056
<b>Net Increase in Net Assets</b>		<b>31,008,355</b>	<b>6,791,386</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	31,008,355	6,791,386
<b>Capital Transactions</b>		
Subscriptions	583,036,457	357,012,745
Redemptions	(301,588,298)	(244,445,253)
Total Capital Transactions	281,448,159	112,567,492
<b>Total Increase for the Year</b>	<b>312,456,514</b>	<b>119,358,878</b>
<b>Net Assets</b>		
Beginning of Year	672,686,305	553,327,427
<b>End of Year</b>	<b>985,142,819</b>	<b>672,686,305</b>

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

# Vanguard USD Treasury Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

Vanguard USD Treasury Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated US Treasury securities with maturities greater than 1 year and a minimum issue size of \$300 million.

## Performance Summary (unaudited)

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

- Global financial markets posted gains for the 12 months ended 30 June 2024, with stocks registering especially strong returns.
- Early in the period, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, ended a streak of hiking short-term interest rates. Progress on inflation and the prospect that rates may have peaked helped buoy financial markets, with bonds posting strong gains in November and December.
- Although global stocks continued to rally into 2024, bonds gave back some ground. The Bank of Canada and the European Central Bank were among the central banks that began cutting rates towards the end of the period, but others including the Federal Reserve and the Bank of England waited for inflation to fall closer to their 2% target.
- Global bonds returned 0.93% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The ETF's benchmark index returned 1.55% for the 12 months ended 30 June 2024. That was less than the broad US investment-grade bond market, which returned 2.73%, as measured by the Bloomberg U.S. Aggregate Float Adjusted Index.
- US Treasuries with maturities of less than 5 years gained more than 4%, while those maturing in 20 to 30 years fell by more than 7%.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR-Hedged Accumulating	-0.40%	—	-5.15%
Benchmark	-0.28	—	-5.10
Tracking Difference*	-0.12		
GBP-Hedged Distributing	0.90%	—	-3.95%
Benchmark	1.01	—	-3.82
Tracking Difference*	-0.11		
USD Accumulating	1.49%	-0.70%	0.16%
Benchmark	1.55	-0.65	0.23
Tracking Difference*	-0.06		
USD Distributing	1.49%	-0.70%	0.27%
Benchmark	1.55	-0.65	0.34
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Distributing, 8 February 2022; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.



## Significant Portfolio Changes (unaudited)

For the Year Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
United States Treasury Note 4.50% 15/11/2033	22,089,500	22,805,277	United States Treasury Note 2.63% 15/4/2025	21,353,400	20,827,900
United States Treasury Note 4.00% 15/2/2034	22,819,300	22,103,590	United States Treasury Bond 4.63% 28/2/2025	15,485,000	15,436,431
United States Treasury Note 3.88% 15/8/2033	23,048,300	21,959,520	United States Treasury Note 2.25% 15/11/2024	15,571,000	15,108,995
United States Treasury Note 4.88% 31/5/2026	15,690,000	15,691,499	United States Treasury Note 2.00% 15/2/2025	15,402,200	14,913,388
United States Treasury Note 4.38% 31/8/2028	15,239,400	15,266,238	United States Treasury Note 0.38% 30/4/2025	15,261,400	14,530,197
United States Treasury Note 4.88% 30/4/2026	14,855,000	14,829,484	United States Treasury Note 4.00% 29/2/2028	14,169,200	13,951,059
United States Treasury Note 4.38% 15/5/2034	14,593,000	14,515,429	United States Treasury Bond 1.00% 15/12/2024	14,053,000	13,511,827
United States Treasury Note 4.00% 29/2/2028	14,531,400	14,401,343	United States Treasury Note 0.63% 15/10/2024	14,049,000	13,389,119
United States Treasury Bond 4.75% 15/11/2053	13,208,900	14,202,728	United States Treasury Note 0.75% 15/11/2024	13,316,000	12,730,255
United States Treasury Note 4.00% 31/1/2029	14,024,700	13,940,173	United States Treasury Note 0.25% 31/5/2025	12,853,400	12,203,366
United States Treasury Note 2.63% 15/4/2025	14,107,400	13,729,836	United States Treasury Note 1.50% 15/2/2025	11,605,000	11,204,713
United States Treasury Note 4.63% 30/4/2029	13,634,000	13,584,052	United States Treasury Note 0.38% 15/8/2024	11,080,000	10,555,567
United States Treasury Note 4.25% 31/1/2026	13,240,600	13,180,562	United States Treasury Note 0.38% 15/9/2024	10,916,000	10,392,204
United States Treasury Bond 4.13% 15/8/2053	14,115,900	13,062,619	United States Treasury Note 1.13% 15/1/2025	10,750,000	10,366,409
United States Treasury Note 4.50% 31/5/2029	12,964,000	12,960,377	United States Treasury Note 2.75% 15/5/2025	10,383,400	10,135,888
United States Treasury Note 4.13% 31/3/2029	12,823,000	12,731,964	United States Treasury Note 1.75% 15/3/2025	10,442,100	10,113,170
United States Treasury Bond 4.25% 15/2/2054	12,974,800	12,464,910	United States Treasury Note 0.25% 30/6/2025	10,497,300	9,955,677
United States Treasury Note 4.88% 30/11/2025	12,373,600	12,415,398	United States Treasury Note 2.38% 15/8/2024	10,002,200	9,720,613
United States Treasury Note 4.63% 28/2/2026	12,236,600	12,230,253	United States Treasury Note 2.88% 15/6/2025	9,575,400	9,367,525
United States Treasury Note 4.50% 31/3/2026	12,260,000	12,223,707	United States Treasury Note 3.25% 31/8/2024	9,523,000	9,323,504

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

# Financial Statements

## Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.18% (30 June 2023: 99.27%)</b>					
<b>Fixed Income 99.18% (30 June 2023: 99.27%)</b>					
<b>Government Bonds 99.18% (30 June 2023: 99.27%)</b>					
United States Treasury Bond	2,000	6.88%	15/8/2025	2,043	0.00%
United States Treasury Bond	1,198,200	6.00%	15/2/2026	1,219,449	0.06%
United States Treasury Bond	666,200	6.75%	15/8/2026	693,785	0.03%
United States Treasury Bond	788,200	6.50%	15/11/2026	827,364	0.04%
United States Treasury Bond	499,200	6.63%	15/2/2027	525,291	0.02%
United States Treasury Bond	84,200	6.38%	15/8/2027	88,726	0.00%
United States Treasury Bond	1,367,200	6.13%	15/11/2027	1,436,949	0.07%
United States Treasury Bond	778,200	5.50%	15/8/2028	811,821	0.04%
United States Treasury Bond	1,495,200	5.25%	15/11/2028	1,545,079	0.07%
United States Treasury Bond	790,200	5.25%	15/2/2029	819,647	0.04%
United States Treasury Bond	781,200	6.13%	15/8/2029	843,147	0.04%
United States Treasury Bond	1,234,200	6.25%	15/5/2030	1,353,281	0.06%
United States Treasury Bond	1,481,400	5.38%	15/2/2031	1,573,756	0.07%
United States Treasury Bond	762,000	4.50%	15/2/2036	775,454	0.04%
United States Treasury Bond	525,200	4.75%	15/2/2037	544,731	0.03%
United States Treasury Bond	482,200	5.00%	15/5/2037	511,584	0.02%
United States Treasury Bond	1,061,300	4.38%	15/2/2038	1,058,813	0.05%
United States Treasury Bond	1,234,200	4.50%	15/5/2038	1,245,578	0.06%
United States Treasury Bond	914,200	3.50%	15/2/2039	822,066	0.04%
United States Treasury Bond	1,219,300	4.25%	15/5/2039	1,191,485	0.05%
United States Treasury Bond	2,112,500	4.50%	15/8/2039	2,118,771	0.10%
United States Treasury Bond	2,486,500	4.38%	15/11/2039	2,458,527	0.11%
United States Treasury Bond	2,507,000	4.63%	15/2/2040	2,546,172	0.12%
United States Treasury Bond	8,383,000	1.13%	15/5/2040	5,154,235	0.24%
United States Treasury Bond	2,486,500	4.38%	15/5/2040	2,451,922	0.11%
United States Treasury Bond	9,602,600	1.13%	15/8/2040	5,847,083	0.27%
United States Treasury Bond	2,411,000	3.88%	15/8/2040	2,234,696	0.10%
United States Treasury Bond	10,453,600	1.38%	15/11/2040	6,593,935	0.30%
United States Treasury Bond	2,455,500	4.25%	15/11/2040	2,377,998	0.11%
United States Treasury Bond	12,562,100	1.88%	15/2/2041	8,595,224	0.40%
United States Treasury Bond	2,544,300	4.75%	15/2/2041	2,611,883	0.12%
United States Treasury Bond	10,743,700	2.25%	15/5/2041	7,772,395	0.36%
United States Treasury Bond	2,381,500	4.38%	15/5/2041	2,334,986	0.11%
United States Treasury Bond	14,844,400	1.75%	15/8/2041	9,804,262	0.45%
United States Treasury Bond	2,432,500	3.75%	15/8/2041	2,196,471	0.10%
United States Treasury Bond	12,376,100	2.00%	15/11/2041	8,500,834	0.39%
United States Treasury Bond	2,575,000	3.13%	15/11/2041	2,120,754	0.10%
United States Treasury Bond	9,597,700	2.38%	15/2/2042	6,985,326	0.32%
United States Treasury Bond	2,731,500	3.13%	15/2/2042	2,242,818	0.10%
United States Treasury Bond	8,448,400	3.25%	15/5/2042	7,024,053	0.32%
United States Treasury Bond	2,520,500	3.00%	15/5/2042	2,022,307	0.09%
United States Treasury Bond	7,323,300	3.38%	15/8/2042	6,185,900	0.28%
United States Treasury Bond	2,854,500	2.75%	15/8/2042	2,194,843	0.10%
United States Treasury Bond	7,383,300	4.00%	15/11/2042	6,805,326	0.31%
United States Treasury Bond	4,252,600	2.75%	15/11/2042	3,258,555	0.15%
United States Treasury Bond	7,351,300	3.88%	15/2/2043	6,646,035	0.31%
United States Treasury Bond	3,578,600	3.13%	15/2/2043	2,896,989	0.13%
United States Treasury Bond	7,686,100	3.88%	15/5/2043	6,935,504	0.32%
United States Treasury Bond	5,767,000	2.88%	15/5/2043	4,476,634	0.21%
United States Treasury Bond	8,148,300	4.38%	15/8/2043	7,866,929	0.36%
United States Treasury Bond	4,423,800	3.63%	15/8/2043	3,843,176	0.18%
United States Treasury Bond	7,782,300	4.75%	15/11/2043	7,888,091	0.36%
United States Treasury Bond	3,848,100	3.75%	15/11/2043	3,400,758	0.16%
United States Treasury Bond	7,868,500	4.50%	15/2/2044	7,720,966	0.36%
United States Treasury Bond	4,177,600	3.63%	15/2/2044	3,618,193	0.17%
United States Treasury Bond	3,853,000	4.63%	15/5/2044	3,845,776	0.18%
United States Treasury Bond	4,111,100	3.38%	15/5/2044	3,425,060	0.16%
United States Treasury Bond	5,292,800	3.13%	15/8/2044	4,228,451	0.19%
United States Treasury Bond	4,603,600	3.00%	15/11/2044	3,595,124	0.17%
United States Treasury Bond	5,313,800	2.50%	15/2/2045	3,789,404	0.17%
United States Treasury Bond	2,994,800	3.00%	15/5/2045	2,327,521	0.11%
United States Treasury Bond	3,723,600	2.88%	15/8/2045	2,827,027	0.13%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Bond	2,428,500	3.00%	15/11/2045	1,880,190	0.09%
United States Treasury Bond	4,241,000	2.50%	15/2/2046	2,987,917	0.14%
United States Treasury Bond	4,528,000	2.50%	15/5/2046	3,181,627	0.15%
United States Treasury Bond	6,287,100	2.25%	15/8/2046	4,189,763	0.19%
United States Treasury Bond	2,813,500	2.88%	15/11/2046	2,111,883	0.10%
United States Treasury Bond	5,544,000	3.00%	15/2/2047	4,248,956	0.20%
United States Treasury Bond	4,323,800	3.00%	15/5/2047	3,307,707	0.15%
United States Treasury Bond	5,640,000	2.75%	15/8/2047	4,108,387	0.19%
United States Treasury Bond	6,128,000	2.75%	15/11/2047	4,455,247	0.21%
United States Treasury Bond	6,657,100	3.00%	15/2/2048	5,064,597	0.23%
United States Treasury Bond	8,015,800	3.13%	15/5/2048	6,232,284	0.29%
United States Treasury Bond	8,305,300	3.00%	15/8/2048	6,301,646	0.29%
United States Treasury Bond	8,075,300	3.38%	15/11/2048	6,558,658	0.30%
United States Treasury Bond	8,612,900	3.00%	15/2/2049	6,525,618	0.30%
United States Treasury Bond	8,438,400	2.88%	15/5/2049	6,232,549	0.29%
United States Treasury Bond	7,951,400	2.25%	15/8/2049	5,139,835	0.24%
United States Treasury Bond	8,143,500	2.38%	15/11/2049	5,407,793	0.25%
United States Treasury Bond	9,733,600	2.00%	15/2/2050	5,911,641	0.27%
United States Treasury Bond	10,838,700	1.25%	15/5/2050	5,371,931	0.25%
United States Treasury Bond	12,489,900	1.38%	15/8/2050	6,391,316	0.29%
United States Treasury Bond	12,383,200	1.63%	15/11/2050	6,777,867	0.31%
United States Treasury Bond	13,816,500	1.88%	15/2/2051	8,067,541	0.37%
United States Treasury Bond	14,419,500	2.38%	15/5/2051	9,496,593	0.44%
United States Treasury Bond	13,913,500	2.00%	15/8/2051	8,358,970	0.38%
United States Treasury Bond	12,175,100	1.88%	15/11/2051	7,067,265	0.33%
United States Treasury Bond	12,132,100	2.25%	15/2/2052	7,728,527	0.36%
United States Treasury Bond	11,335,700	2.88%	15/5/2052	8,308,714	0.38%
United States Treasury Bond	10,795,700	3.00%	15/8/2052	8,122,077	0.37%
United States Treasury Bond	10,397,700	4.00%	15/11/2052	9,473,279	0.44%
United States Treasury Bond	10,737,700	3.63%	15/2/2053	9,135,434	0.42%
United States Treasury Bond	10,723,700	3.63%	15/5/2053	9,126,874	0.42%
United States Treasury Bond	11,783,900	4.13%	15/8/2053	10,975,598	0.51%
United States Treasury Bond	12,202,900	4.75%	15/11/2053	12,618,561	0.58%
United States Treasury Bond	12,956,800	4.25%	15/2/2054	12,341,352	0.57%
United States Treasury Bond	7,618,000	4.63%	15/5/2054	7,725,128	0.36%
United States Treasury Note	7,268,300	3.00%	15/7/2025	7,115,268	0.33%
United States Treasury Note	7,835,300	4.75%	31/7/2025	7,807,448	0.36%
United States Treasury Note	7,411,400	0.25%	31/7/2025	7,038,224	0.32%
United States Treasury Note	3,975,500	2.88%	31/7/2025	3,884,032	0.18%
United States Treasury Note	10,209,200	2.00%	15/8/2025	9,870,223	0.45%
United States Treasury Note	6,940,300	3.13%	15/8/2025	6,794,174	0.31%
United States Treasury Note	8,497,400	0.25%	31/8/2025	8,039,005	0.37%
United States Treasury Note	7,591,400	5.00%	31/8/2025	7,584,876	0.35%
United States Treasury Note	3,259,800	2.75%	31/8/2025	3,174,994	0.15%
United States Treasury Note	7,622,300	3.50%	15/9/2025	7,484,444	0.34%
United States Treasury Note	9,699,400	0.25%	30/9/2025	9,144,716	0.42%
United States Treasury Note	8,313,400	5.00%	30/9/2025	8,310,153	0.38%
United States Treasury Note	4,166,600	3.00%	30/9/2025	4,065,039	0.19%
United States Treasury Note	8,194,400	4.25%	15/10/2025	8,116,617	0.37%
United States Treasury Note	9,926,600	5.00%	31/10/2025	9,926,600	0.46%
United States Treasury Note	10,042,700	0.25%	31/10/2025	9,436,215	0.43%
United States Treasury Note	3,638,600	3.00%	31/10/2025	3,545,929	0.16%
United States Treasury Note	9,341,900	2.25%	15/11/2025	9,007,635	0.41%
United States Treasury Note	5,665,300	4.50%	15/11/2025	5,630,556	0.26%
United States Treasury Note	10,310,600	4.88%	30/11/2025	10,298,517	0.47%
United States Treasury Note	10,130,700	0.38%	30/11/2025	9,503,072	0.44%
United States Treasury Note	4,476,600	2.88%	30/11/2025	4,351,395	0.20%
United States Treasury Note	7,921,400	4.00%	15/12/2025	7,818,979	0.36%
United States Treasury Note	11,069,900	4.25%	31/12/2025	10,963,958	0.50%
United States Treasury Note	10,558,600	0.38%	31/12/2025	9,873,528	0.45%
United States Treasury Note	4,075,600	2.63%	31/12/2025	3,942,347	0.18%
United States Treasury Note	7,560,300	3.88%	15/1/2026	7,446,600	0.34%
United States Treasury Note	12,480,900	0.38%	31/1/2026	11,631,126	0.54%
United States Treasury Note	10,216,600	4.25%	31/1/2026	10,118,824	0.47%
United States Treasury Note	4,779,000	2.63%	31/1/2026	4,615,469	0.21%
United States Treasury Note	9,784,300	1.63%	15/2/2026	9,293,174	0.43%
United States Treasury Note	5,735,300	4.00%	15/2/2026	5,657,784	0.26%
United States Treasury Note	12,204,600	4.63%	28/2/2026	12,161,216	0.56%
United States Treasury Note	11,354,700	0.50%	28/2/2026	10,573,177	0.49%
United States Treasury Note	7,459,000	2.50%	28/2/2026	7,180,453	0.33%
United States Treasury Note	7,308,300	4.63%	15/3/2026	7,283,178	0.34%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	12,228,000	4.50%	31/3/2026	12,163,994	0.56%
United States Treasury Note	11,917,900	0.75%	31/3/2026	11,115,304	0.51%
United States Treasury Note	4,732,000	2.25%	31/3/2026	4,531,260	0.21%
United States Treasury Note	7,393,300	3.75%	15/4/2026	7,260,452	0.33%
United States Treasury Note <sup>1</sup>	14,855,000	4.88%	30/4/2026	14,878,211	0.68%
United States Treasury Note	10,454,700	0.75%	30/4/2026	9,723,279	0.45%
United States Treasury Note	3,675,300	2.38%	30/4/2026	3,521,540	0.16%
United States Treasury Note	9,565,300	1.63%	15/5/2026	9,030,615	0.42%
United States Treasury Note	7,449,300	3.63%	15/5/2026	7,297,404	0.34%
United States Treasury Note <sup>1</sup>	15,690,000	4.88%	31/5/2026	15,721,870	0.72%
United States Treasury Note	11,521,900	0.75%	31/5/2026	10,685,662	0.49%
United States Treasury Note	4,359,800	2.13%	31/5/2026	4,151,858	0.19%
United States Treasury Note	7,602,300	4.13%	15/6/2026	7,515,586	0.35%
United States Treasury Note	9,883,600	0.88%	30/6/2026	9,168,583	0.42%
United States Treasury Note	6,750,000	4.63%	30/6/2026	6,737,871	0.31%
United States Treasury Note	4,432,600	1.88%	30/6/2026	4,195,040	0.19%
United States Treasury Note	9,465,100	4.50%	15/7/2026	9,424,430	0.43%
United States Treasury Note	10,397,700	0.63%	31/7/2026	9,565,072	0.44%
United States Treasury Note	4,361,800	1.88%	31/7/2026	4,118,153	0.19%
United States Treasury Note	9,838,700	1.50%	15/8/2026	9,206,871	0.42%
United States Treasury Note	7,734,300	4.38%	15/8/2026	7,683,544	0.35%
United States Treasury Note	11,286,900	0.75%	31/8/2026	10,381,303	0.48%
United States Treasury Note	4,246,600	1.38%	31/8/2026	3,958,959	0.18%
United States Treasury Note	7,984,400	4.63%	15/9/2026	7,975,043	0.37%
United States Treasury Note	10,564,700	0.88%	30/9/2026	9,723,651	0.45%
United States Treasury Note	3,309,500	1.63%	30/9/2026	3,097,485	0.14%
United States Treasury Note	8,556,400	4.63%	15/10/2026	8,549,715	0.39%
United States Treasury Note	10,574,700	1.13%	31/10/2026	9,759,292	0.45%
United States Treasury Note	4,290,600	1.63%	31/10/2026	4,006,683	0.18%
United States Treasury Note	9,401,600	2.00%	15/11/2026	8,847,053	0.41%
United States Treasury Note	8,059,400	4.63%	15/11/2026	8,056,252	0.37%
United States Treasury Note	11,593,900	1.25%	30/11/2026	10,708,054	0.49%
United States Treasury Note	3,992,600	1.63%	30/11/2026	3,720,292	0.17%
United States Treasury Note	7,804,600	4.38%	15/12/2026	7,760,699	0.36%
United States Treasury Note	9,155,700	1.25%	31/12/2026	8,440,411	0.39%
United States Treasury Note	2,866,800	1.75%	31/12/2026	2,675,755	0.12%
United States Treasury Note	8,266,600	4.00%	15/1/2027	8,147,122	0.37%
United States Treasury Note	13,184,400	1.50%	31/1/2027	12,201,750	0.56%
United States Treasury Note	9,655,400	4.13%	15/2/2027	9,545,268	0.44%
United States Treasury Note	8,620,300	2.25%	15/2/2027	8,126,653	0.37%
United States Treasury Note	9,961,700	1.88%	28/2/2027	9,293,177	0.43%
United States Treasury Note	2,627,500	1.13%	28/2/2027	2,402,520	0.11%
United States Treasury Note	10,377,000	4.25%	15/3/2027	10,294,308	0.47%
United States Treasury Note	9,698,400	2.50%	31/3/2027	9,193,022	0.42%
United States Treasury Note	4,494,800	0.63%	31/3/2027	4,042,862	0.19%
United States Treasury Note	10,881,000	4.50%	15/4/2027	10,865,699	0.50%
United States Treasury Note	9,246,600	2.75%	30/4/2027	8,809,554	0.41%
United States Treasury Note	7,157,800	0.50%	30/4/2027	6,396,165	0.29%
United States Treasury Note	9,860,000	4.50%	15/5/2027	9,847,675	0.45%
United States Treasury Note	10,383,200	2.38%	15/5/2027	9,779,676	0.45%
United States Treasury Note	10,041,400	2.63%	31/5/2027	9,522,856	0.44%
United States Treasury Note	6,090,000	0.50%	31/5/2027	5,425,809	0.25%
United States Treasury Note	6,000,000	4.63%	15/6/2027	6,017,812	0.28%
United States Treasury Note	6,862,600	3.25%	30/6/2027	6,621,873	0.30%
United States Treasury Note	6,967,100	0.50%	30/6/2027	6,191,466	0.28%
United States Treasury Note	8,596,600	2.75%	31/7/2027	8,162,740	0.38%
United States Treasury Note	8,169,400	0.38%	31/7/2027	7,205,028	0.33%
United States Treasury Note	10,518,600	2.25%	15/8/2027	9,829,139	0.45%
United States Treasury Note	8,356,400	3.13%	31/8/2027	8,017,574	0.37%
United States Treasury Note	7,893,300	0.50%	31/8/2027	6,969,537	0.32%
United States Treasury Note	8,234,400	4.13%	30/9/2027	8,141,763	0.37%
United States Treasury Note	9,082,600	0.38%	30/9/2027	7,964,305	0.37%
United States Treasury Note	8,130,400	4.13%	31/10/2027	8,039,568	0.37%
United States Treasury Note	8,923,600	0.50%	31/10/2027	7,832,551	0.36%
United States Treasury Note	8,403,600	2.25%	15/11/2027	7,818,631	0.36%
United States Treasury Note	9,448,700	0.63%	30/11/2027	8,305,998	0.38%
United States Treasury Note	8,208,400	3.88%	30/11/2027	8,051,927	0.37%
United States Treasury Note	10,749,700	0.63%	31/12/2027	9,421,104	0.43%
United States Treasury Note	8,294,400	3.88%	31/12/2027	8,136,288	0.37%
United States Treasury Note	11,576,900	0.75%	31/1/2028	10,164,156	0.47%
United States Treasury Note	8,074,400	3.50%	31/1/2028	7,820,183	0.36%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	11,417,600	2.75%	15/2/2028	10,763,764	0.50%
United States Treasury Note	11,678,100	1.13%	29/2/2028	10,374,350	0.48%
United States Treasury Note	7,348,200	4.00%	29/2/2028	7,235,681	0.33%
United States Treasury Note	11,532,900	1.25%	31/3/2028	10,269,687	0.47%
United States Treasury Note	8,097,400	3.63%	31/3/2028	7,869,661	0.36%
United States Treasury Note	11,621,100	1.25%	30/4/2028	10,324,621	0.48%
United States Treasury Note	8,090,400	3.50%	30/4/2028	7,825,566	0.36%
United States Treasury Note	12,120,600	2.88%	15/5/2028	11,450,179	0.53%
United States Treasury Note	11,691,100	1.25%	31/5/2028	10,363,978	0.48%
United States Treasury Note	9,565,000	3.63%	31/5/2028	9,292,248	0.43%
United States Treasury Note	10,804,700	1.25%	30/6/2028	9,559,627	0.44%
United States Treasury Note	8,097,400	4.00%	30/6/2028	7,974,674	0.37%
United States Treasury Note	11,476,700	1.00%	31/7/2028	10,025,077	0.46%
United States Treasury Note	8,076,400	4.13%	31/7/2028	7,991,219	0.37%
United States Treasury Note	12,415,100	2.88%	15/8/2028	11,696,382	0.54%
United States Treasury Note	10,846,700	1.13%	31/8/2028	9,502,726	0.44%
United States Treasury Note	8,446,400	4.38%	31/8/2028	8,436,502	0.39%
United States Treasury Note	11,494,700	1.25%	30/9/2028	10,100,968	0.46%
United States Treasury Note	7,911,400	4.63%	30/9/2028	7,978,152	0.37%
United States Treasury Note	9,777,600	4.88%	31/10/2028	9,961,694	0.46%
United States Treasury Note	10,706,700	1.38%	31/10/2028	9,441,135	0.43%
United States Treasury Note	11,300,000	3.13%	15/11/2028	10,729,703	0.49%
United States Treasury Note	11,706,700	1.50%	30/11/2028	10,361,344	0.48%
United States Treasury Note	10,254,600	4.38%	30/11/2028	10,254,600	0.47%
United States Treasury Note	10,717,700	3.75%	31/12/2028	10,445,571	0.48%
United States Treasury Note	10,743,900	1.38%	31/12/2028	9,437,005	0.43%
United States Treasury Note	11,296,700	4.00%	31/1/2029	11,124,602	0.51%
United States Treasury Note	9,769,600	1.75%	31/1/2029	8,713,262	0.40%
United States Treasury Note	11,280,900	2.63%	15/2/2029	10,457,747	0.48%
United States Treasury Note	11,969,600	4.25%	28/2/2029	11,917,233	0.55%
United States Treasury Note	9,593,600	1.88%	28/2/2029	8,590,020	0.40%
United States Treasury Note	11,815,000	4.13%	31/3/2029	11,695,927	0.54%
United States Treasury Note	9,046,400	2.38%	31/3/2029	8,276,042	0.38%
United States Treasury Note	11,683,000	4.63%	30/4/2029	11,818,085	0.54%
United States Treasury Note	9,442,400	2.88%	30/4/2029	8,830,857	0.41%
United States Treasury Note	9,212,900	2.38%	15/5/2029	8,413,249	0.39%
United States Treasury Note	10,489,000	4.50%	31/5/2029	10,561,112	0.49%
United States Treasury Note	8,466,400	2.75%	31/5/2029	7,865,815	0.36%
United States Treasury Note	10,525,000	4.25%	30/6/2029	10,481,009	0.48%
United States Treasury Note	8,004,300	3.25%	30/6/2029	7,605,336	0.35%
United States Treasury Note	7,617,300	2.63%	31/7/2029	7,019,223	0.32%
United States Treasury Note	7,222,300	1.63%	15/8/2029	6,330,233	0.29%
United States Treasury Note	7,006,100	3.13%	31/8/2029	6,608,175	0.30%
United States Treasury Note	7,502,300	3.88%	30/9/2029	7,331,154	0.34%
United States Treasury Note	7,261,100	4.00%	31/10/2029	7,137,434	0.33%
United States Treasury Note	5,155,100	1.75%	15/11/2029	4,527,628	0.21%
United States Treasury Note	7,301,100	3.88%	30/11/2029	7,131,692	0.33%
United States Treasury Note	6,636,100	3.88%	31/12/2029	6,479,530	0.30%
United States Treasury Note	6,593,100	3.50%	31/1/2030	6,314,954	0.29%
United States Treasury Note	11,252,900	1.50%	15/2/2030	9,660,791	0.44%
United States Treasury Note	6,700,100	4.00%	28/2/2030	6,580,231	0.30%
United States Treasury Note	6,673,100	3.63%	31/3/2030	6,425,987	0.30%
United States Treasury Note	6,984,100	3.50%	30/4/2030	6,678,546	0.31%
United States Treasury Note	14,729,700	0.63%	15/5/2030	11,905,740	0.55%
United States Treasury Note	6,619,300	3.75%	31/5/2030	6,410,896	0.30%
United States Treasury Note	6,179,100	3.75%	30/6/2030	5,982,141	0.28%
United States Treasury Note	6,167,100	4.00%	31/7/2030	6,050,503	0.28%
United States Treasury Note <sup>1</sup>	19,457,200	0.63%	15/8/2030	15,593,122	0.72%
United States Treasury Note	6,813,100	4.13%	31/8/2030	6,727,404	0.31%
United States Treasury Note	6,960,100	4.63%	30/9/2030	7,059,608	0.32%
United States Treasury Note	7,214,100	4.88%	31/10/2030	7,418,687	0.34%
United States Treasury Note	19,507,200	0.88%	15/11/2030	15,779,496	0.73%
United States Treasury Note	6,969,100	4.38%	30/11/2030	6,976,178	0.32%
United States Treasury Note	7,416,100	3.75%	31/12/2030	7,164,648	0.33%
United States Treasury Note	7,721,100	4.00%	31/1/2031	7,566,678	0.35%
United States Treasury Note <sup>1</sup>	18,568,300	1.13%	15/2/2031	15,182,487	0.70%
United States Treasury Note	8,400,300	4.25%	28/2/2031	8,351,736	0.38%
United States Treasury Note	8,397,000	4.13%	31/3/2031	8,286,789	0.38%
United States Treasury Note	8,193,000	4.63%	30/4/2031	8,326,136	0.38%
United States Treasury Note <sup>1</sup>	20,867,300	1.63%	15/5/2031	17,515,490	0.81%
United States Treasury Note	7,858,000	4.63%	31/5/2031	7,985,692	0.37%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	4,000,000	4.25%	30/6/2031	3,977,500	0.18%
United States Treasury Note <sup>1</sup>	21,153,500	1.25%	15/8/2031	17,167,387	0.79%
United States Treasury Note	21,061,500	1.38%	15/11/2031	17,132,214	0.79%
United States Treasury Note	19,915,300	1.88%	15/2/2032	16,716,405	0.77%
United States Treasury Note <sup>1</sup>	19,498,200	2.88%	15/5/2032	17,566,660	0.81%
United States Treasury Note	18,707,000	2.75%	15/8/2032	16,646,307	0.77%
United States Treasury Note <sup>1</sup>	18,450,000	4.13%	15/11/2032	18,141,539	0.84%
United States Treasury Note <sup>1</sup>	18,647,000	3.50%	15/2/2033	17,475,735	0.80%
United States Treasury Note <sup>1</sup>	18,983,000	3.38%	15/5/2033	17,594,868	0.81%
United States Treasury Note	21,071,300	3.88%	15/8/2033	20,274,541	0.93%
United States Treasury Note	21,687,500	4.50%	15/11/2033	21,890,820	1.01%
United States Treasury Note <sup>1</sup>	22,783,300	4.00%	15/2/2034	22,121,160	1.02%
United States Treasury Note	14,318,000	4.38%	15/5/2034	14,322,474	0.66%
<b>Total Fixed Income</b>				<b>2,154,799,267</b>	<b>99.18%</b>
<b>Total Transferable Securities</b>				<b>2,154,799,267</b>	<b>99.18%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.33%) (30 June 2023: 0.59%)</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.33%) (30 June 2023: 0.59%)</b>							
USD	1,850,258	EUR	(1,700,153)	BNP Paribas	2/7/2024	28,118	0.00%
EUR	10,355,268	USD	(11,074,825)	State Street Bank & Trust Co.	2/7/2024	23,439	0.00%
USD	977,993	EUR	(898,652)	BNP Paribas	2/7/2024	14,862	0.00%
USD	704,226	EUR	(646,511)	State Street Bank & Trust Co.	2/7/2024	11,327	0.00%
EUR	162,819,284	USD	(174,755,566)	State Street Bank & Trust Co.	2/8/2024	9,242	0.00%
EUR	160,389,146	USD	(172,147,435)	Toronto-Dominion Bank	2/8/2024	8,944	0.00%
EUR	162,819,285	USD	(174,755,892)	UBS AG	2/8/2024	8,917	0.00%
USD	159,184	EUR	(146,624)	State Street Bank & Trust Co.	2/7/2024	2,040	0.00%
USD	2,383,897	EUR	(2,223,270)	UBS AG	2/7/2024	1,106	0.00%
USD	1,192,212	EUR	(1,111,504)	BNP Paribas	2/7/2024	957	0.00%
EUR	236,527	USD	(252,741)	BNP Paribas	2/7/2024	757	0.00%
EUR	5,993,510	USD	(6,432,828)	Toronto-Dominion Bank	2/8/2024	406	0.00%
EUR	1,726,779	USD	(1,853,347)	UBS AG	2/8/2024	120	0.00%
USD	996	GBP	(780)	Toronto-Dominion Bank	2/7/2024	10	0.00%
GBP	274,585	USD	(347,166)	Toronto-Dominion Bank	2/8/2024	3	0.00%
GBP	3,701	USD	(4,679)	State Street Bank & Trust Co.	2/8/2024	—	0.00%
USD	68,418	GBP	(54,113)	Toronto-Dominion Bank	2/8/2024	—	0.00%
USD	347,103	GBP	(274,585)	Toronto-Dominion Bank	2/7/2024	—	0.00%
GBP	1,116	USD	(1,421)	State Street Bank & Trust Co.	2/7/2024	(10)	(0.00%)
GBP	2,723	USD	(3,468)	State Street Bank & Trust Co.	2/7/2024	(25)	(0.00%)
USD	171,897,067	EUR	(160,389,146)	Toronto-Dominion Bank	2/7/2024	(77)	(0.00%)
USD	174,501,568	EUR	(162,819,284)	State Street Bank & Trust Co.	2/7/2024	(78)	(0.00%)
USD	174,501,569	EUR	(162,819,285)	UBS AG	2/7/2024	(78)	(0.00%)
EUR	202,466	USD	(217,094)	UBS AG	2/7/2024	(101)	(0.00%)
EUR	94,929	USD	(101,890)	Toronto-Dominion Bank	2/7/2024	(150)	(0.00%)
USD	395,673	EUR	(370,354)	JPMorgan Chase Bank	2/7/2024	(1,254)	(0.00%)
EUR	118,750	USD	(129,185)	State Street Bank & Trust Co.	2/7/2024	(1,914)	(0.00%)
GBP	271,526	USD	(345,755)	Toronto-Dominion Bank	2/7/2024	(2,519)	(0.00%)
EUR	451,246	USD	(486,407)	Toronto-Dominion Bank	2/7/2024	(2,784)	(0.00%)
EUR	1,820,537	USD	(1,975,889)	State Street Bank & Trust Co.	2/7/2024	(24,727)	(0.00%)
EUR	10,471,451	USD	(11,251,208)	Toronto-Dominion Bank	2/7/2024	(28,425)	(0.00%)
EUR	2,733,316	USD	(2,970,967)	State Street Bank & Trust Co.	2/7/2024	(41,534)	(0.00%)
EUR	4,082,034	USD	(4,436,950)	State Street Bank & Trust Co.	2/7/2024	(62,029)	(0.00%)
EUR	152,644,226	USD	(165,914,352)	Toronto-Dominion Bank	2/7/2024	(2,317,829)	(0.11%)
EUR	152,644,226	USD	(165,914,352)	UBS AG	2/7/2024	(2,317,829)	(0.11%)
EUR	157,269,807	USD	(170,942,058)	BNP Paribas	2/7/2024	(2,388,067)	(0.11%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(7,079,182)</b>	<b>(0.33%)</b>
<b>Total Investments</b>						<b>2,147,720,085</b>	<b>98.85%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>24,902,877</b>	<b>1.15%</b>
<b>Net Assets</b>	<b>2,172,622,962</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,137,181,181	96.42%
(b)	Transferable securities dealt in on another regulated market	17,618,086	0.79%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	110,248	0.00%
(f)	Other Assets	61,586,968	2.79%
Total Assets		2,216,496,483	100.00%

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

## Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 30 June 2023
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,154,799,267	1,656,127,614
Financial Derivative Instruments	3,17	110,248	10,021,946
Cash	3	14,034,154	5,280,159
Receivables:			
Interest and Dividends		16,966,158	9,513,806
Capital Shares Issued		2,227,650	—
Investments Sold		28,359,006	22,707,074
<b>Total Current Assets</b>		<b>2,216,496,483</b>	<b>1,703,650,599</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	7,189,430	167,122
Unrealised Depreciation on Spot Currency Contracts		104	—
Payables and Other Liabilities:			
Capital Shares Redeemed		2,227,914	16,705
Investments Purchased		34,320,694	35,000,576
Management Fees Payable	12	135,379	113,378
<b>Total Current Liabilities</b>		<b>43,873,521</b>	<b>35,297,781</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,172,622,962</b>	<b>1,668,352,818</b>

## Net Asset Value Per Share

	As at 30 June 2024	As at 30 June 2023	As at 30 June 2022
<b>EUR-Hedged Accumulating</b>			
US (\$) Equivalent	\$525,568,020	\$465,485,786	\$296,582,299
Net Assets	€490,407,519	€426,659,752	€283,688,656
Number of Shares Outstanding	20,015,046	17,341,088	10,962,165
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>€24.50</b>	<b>€24.60</b>	<b>€25.88</b>
<b>GBP-Hedged Distributing<sup>2</sup></b>			
US (\$) Equivalent	\$281,152	\$2,451,914	\$1,099,553
Net Assets	£222,419	£1,928,591	£905,392
Number of Shares Outstanding	10,518	88,601	38,998
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>£21.15</b>	<b>£21.77</b>	<b>£23.22</b>
<b>USD Accumulating</b>			
Net Assets	\$1,090,159,541	\$630,961,682	\$197,553,731
Number of Shares Outstanding	43,229,074	25,388,549	7,775,470
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$25.22</b>	<b>\$24.85</b>	<b>\$25.41</b>
<b>USD Distributing</b>			
Net Assets	\$556,614,249	\$569,453,436	\$344,574,836
Number of Shares Outstanding	25,918,326	25,891,632	14,895,494
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>\$21.48</b>	<b>\$21.99</b>	<b>\$23.13</b>

<sup>1</sup> The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

<sup>2</sup> The share class launched on 8 February 2022.

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



## Statement of Operations

	Note	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Investment Income/(Loss)</b>			
Interest Income		76,910,392	38,880,192
Other Income		5,941	18,020
Net Loss on Financial Instruments		(59,927,089)	(49,977,927)
<b>Total Investment Income/(Loss)</b>		<b>16,989,244</b>	<b>(11,079,715)</b>
<b>Expenses</b>			
Management Fees	12	1,598,589	1,084,427
<b>Total Expenses</b>		<b>1,598,589</b>	<b>1,084,427</b>
<b>Finance Costs</b>			
Interest Expense		2,541	5,257
Distributions	6	21,334,259	12,688,489
<b>Total Finance Costs</b>		<b>21,336,800</b>	<b>12,693,746</b>
<b>Net Investment Loss After Finance Costs</b>		<b>(5,946,145)</b>	<b>(24,857,888)</b>
<b>Net Decrease in Net Assets</b>		<b>(5,946,145)</b>	<b>(24,857,888)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 30 June 2024	US Dollars (\$) Year Ended 30 June 2023
<b>Increase/(Decrease) in Net Assets</b>		
Net Decrease in Net Assets From Operations	(5,946,145)	(24,857,888)
<b>Capital Transactions</b>		
Subscriptions	1,298,221,347	1,401,439,146
Redemptions	(788,005,058)	(548,038,859)
Total Capital Transactions	510,216,289	853,400,287
<b>Total Increase for the Year</b>	<b>504,270,144</b>	<b>828,542,399</b>
<b>Net Assets</b>		
Beginning of Year	1,668,352,818	839,810,419
<b>End of Year</b>	<b>2,172,622,962</b>	<b>1,668,352,818</b>

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

# Notes to the Financial Statements

**1. General Information.** Vanguard Funds plc, an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 24 May 2011. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) and the Central Bank (Regulations and Enforcement Act 2013 (section 48(1)) (undertakings for Collective Investment in Transferable Securities) Regulations, 2019.

The Company issues shares as "ETF Shares" that are intended to be actively traded on a secondary market. Vanguard LifeStrategy 20% Equity UCITS ETF, Vanguard LifeStrategy 40% Equity UCITS ETF, Vanguard LifeStrategy 60% Equity UCITS ETF and Vanguard LifeStrategy 80% Equity UCITS ETF (the "Asset Allocation Funds") primarily invest in underlying collective investment schemes. To achieve the targeted allocation of assets of their investment objectives, the Asset Allocation Funds substantially invest in other Funds of the Company.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the year ended 30 June 2024 the Company had 34 constituent funds, 5 closed funds and 1 that has not yet commenced trading (each a "Fund", collectively the "Funds").

The following funds are outstanding on 30 June 2024:

	Commenced Operations
Vanguard LifeStrategy® 20% Equity UCITS ETF (the "LifeStrategy 20% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 40% Equity UCITS ETF (the "LifeStrategy 40% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 60% Equity UCITS ETF (the "LifeStrategy 60% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 80% Equity UCITS ETF (the "LifeStrategy 80% Equity UCITS ETF")	8 December 2020
Vanguard ESG Developed Asia Pacific All Cap UCITS ETF (the "ESG Developed Asia Pacific All Cap UCITS ETF")	11 October 2022
Vanguard ESG Developed Europe All Cap UCITS ETF (the "ESG Developed Europe All Cap UCITS ETF")	16 August 2022
Vanguard ESG Emerging Markets All Cap UCITS ETF (the "ESG Emerging Markets All Cap UCITS ETF")	11 October 2022
Vanguard ESG Global All Cap UCITS ETF (the "ESG Global All Cap UCITS ETF")	23 March 2021
Vanguard ESG North America All Cap UCITS ETF (the "ESG North America All Cap UCITS ETF")	16 August 2022
Vanguard FTSE 100 UCITS ETF (the "FTSE 100 UCITS ETF")	22 May 2012
Vanguard FTSE 250 UCITS ETF (the "FTSE 250 UCITS ETF")	30 September 2014
Vanguard FTSE All-World UCITS ETF (the "FTSE All-World UCITS ETF")	22 May 2012
Vanguard FTSE All-World High Dividend Yield UCITS ETF (the "FTSE All-World High Dividend Yield UCITS ETF")	21 May 2013
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF (the "FTSE Developed Asia Pacific ex Japan UCITS ETF")	21 May 2013
Vanguard FTSE Developed Europe UCITS ETF (the "FTSE Developed Europe UCITS ETF")	21 May 2013
Vanguard FTSE Developed Europe ex UK UCITS ETF (the "FTSE Developed Europe ex UK UCITS ETF")	30 September 2014
Vanguard FTSE Developed World UCITS ETF (the "FTSE Developed World UCITS ETF")	30 September 2014
Vanguard FTSE Emerging Markets UCITS ETF (the "FTSE Emerging Markets UCITS ETF")	22 May 2012
Vanguard FTSE Japan UCITS ETF (the "FTSE Japan UCITS ETF")	21 May 2013
Vanguard FTSE North America UCITS ETF (the "FTSE North America UCITS ETF")	30 September 2014
Vanguard Germany All Cap UCITS ETF (the "Germany All Cap UCITS ETF")	17 July 2018
Vanguard S&P 500 UCITS ETF (the "S&P 500 UCITS ETF")	22 May 2012
Vanguard ESG EUR Corporate Bond UCITS ETF (the "ESG EUR Corporate Bond UCITS ETF")	15 November 2022
Vanguard ESG Global Corporate Bond UCITS ETF (the "ESG Global Corporate Bond UCITS ETF")	20 May 2021
Vanguard ESG USD Corporate Bond UCITS ETF (the "ESG USD Corporate Bond UCITS ETF")	15 November 2022
Vanguard EUR Corporate Bond UCITS ETF (the "EUR Corporate Bond UCITS ETF")	24 February 2016
Vanguard EUR Eurozone Government Bond UCITS ETF (the "EUR Eurozone Government Bond UCITS ETF")	24 February 2016
Vanguard Global Aggregate Bond UCITS ETF (the "Global Aggregate Bond UCITS ETF")	18 June 2019
Vanguard U.K. Gilt UCITS ETF (the "U.K. Gilt UCITS ETF")	22 May 2012
Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF (the "U.S. Treasury 0–1 Year Bond UCITS ETF")	2 September 2020
Vanguard USD Corporate 1–3 Year Bond UCITS ETF (the "USD Corporate 1–3 Year Bond UCITS ETF")	22 May 2018
Vanguard USD Corporate Bond UCITS ETF (the "USD Corporate Bond UCITS ETF")	24 February 2016
Vanguard USD Emerging Markets Government Bond UCITS ETF (the "USD Emerging Markets Government Bond UCITS ETF")	6 December 2016
Vanguard USD Treasury Bond UCITS ETF (the "USD Treasury Bond UCITS ETF")	24 February 2016

The Vanguard ESG Developed World All Cap UCITS ETF has been established but has not yet launched. The following funds are closed to subscription and wound up:

	Liquidation Date
Vanguard Euro STOXX 50 UCITS ETF	25 August 2020
Vanguard Global Liquidity Factor UCITS ETF	25 February 2021
Vanguard Global Minimum Volatility UCITS ETF	25 February 2021
Vanguard Global Momentum Factor UCITS ETF	25 February 2021
Vanguard Global Value Factor UCITS ETF	25 February 2021

**2. Basis of Presentation.** The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard ("FRS") 102, the Financial Reporting Standard applicable in the UK and the Republic of Ireland issued by the Financial Reporting Council (the "FRC"), Irish statute comprising the Companies Act 2014, as amended, the UCITS Regulations, the CBI UCITS Regulations and the Listing Rules of the Euronext Dublin.

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

A Cash Flow Statement has not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

**Cross Investments.** The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company's financial statements (30 June 2023: same).

### 3. Significant Accounting Policies.

**(a) Critical Accounting Estimates and Judgements.** The preparation of these financial statements requires the use of certain accounting estimates and requires the Company to exercise judgement when applying the Funds' accounting policies. The estimates and associated judgements are based on historical experience and various other factors that are believed to be reasonable under the circumstances, which affect the classification of financial assets and liabilities, the carrying values of financial instruments, the fair value of certain financial instruments in instances where information is not readily apparent from other sources, as well as the functional currency of the Company and Funds. Refer to Note 3(d), Note 3 (e) and Note 3 (g) for further information.

**(b) Income Recognition.** Dividends, whether cash or stock, are recognised as income when the securities are quoted ex-dividend. Special dividends are treated as either capital or income depending on the facts of each particular case. Income arising from collective investment schemes is recognised when the securities are quoted ex-dividend or when sufficient relevant and reliable information that establishes a right to this income has been obtained. Where income from collective investment schemes is reported in lieu of a distribution, such as when the units are held in an accumulation form, the amount reported is recognised as income. Equalisation returned with the distribution is deducted from the cost of the investment and does not form part of the distributable income.

In the case of debt securities, any difference between acquisition cost and maturity value is recognised as interest income over the life of the security using the effective yield basis of calculating amortisation.

The treatment of returns from financial derivative instruments is dependent upon the nature of the transaction. Returns are treated as Net Gains/Losses on Financial Instruments or income, as appropriate.

Interest income on cash is recognised on an effective interest basis.

Securities-lending income is recognised on an accrual basis.

All income is recognised gross of any withholding taxes incurred.

**(c) Taxation.** Current tax is recognised as the amount of income tax paid or payable in respect of the taxable overseas net profit. Deferred taxation is provided on all timing differences that have originated but not reversed by the reporting date. Deferred tax is measured at the rates expected to apply for the year in which the timing differences will reverse. Deferred taxes are not discounted to reflect the time value of money and are only recognised to the extent they are expected to crystallise. Deferred tax asset is not recognised unless the future economic benefit is certain.

Withholding taxes on foreign dividends and capital gains have been provided for in accordance with the Funds' understanding of the applicable countries' tax rules and rates and are shown as a separate line item in the Statement of Operations.

**(d) Financial Assets and Financial Liabilities.** FRS 102 requires a reporting entity to apply either (a) the full requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments Issues; (b) the recognition and measurement provisions of International Accounting Standards ("IAS") 39, Financial Instruments: Recognition and Measurement, and only the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments; or (c) the recognition and measurement provisions of International Financial Reporting Standards ("IFRS") 9, Financial Instruments, and the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments. The Company has elected to apply the recognition and measurement provisions of IAS 39 and the disclosure requirements of FRS 102.

**Classification and Measurement.** Financial instruments, which includes investments in transferable securities and financial derivative investments, are held for trading and classified and measured at FVTPL from their initial recognition. Gains and losses arising from changes in the fair value of financial assets or financial liabilities at fair value through profit or loss are presented as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations, in the period in which they arise. Redeemable participating shares are classified as financial liabilities at amortised cost and are measured at the present value of the redemption amounts, which approximates their fair value. All other financial assets and liabilities are measured at amortised cost using effective interest method, which approximates fair value.

**Recognition and De-Recognition.** Financial assets and financial liabilities are recognised when the Funds become a party to the contractual provision of the instruments. Purchases and sales of financial instruments are recognised on the trade date, being the date on which the Fund commits itself to the purchase or sale. Financial assets are de-recognised when the contractual rights to the cash flows from the instruments expire, or when substantially all the risks and rewards of ownership have been transferred. Financial liabilities are de-recognised when the Funds contractual obligation are discharged, cancelled or expired.

When financial instruments are de-recognised, the realised gains and losses identified are recognised as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations.

**(e) Fair Value Measurement.** Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary and provided by independent sources that are actively involved in the relevant market.

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

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

**Level 3** — Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

**Equities.** Equities (including warrants and rights) are valued at the latest available last traded value at year-end. Instruments traded on a recognised market are valued on the basis of valuations provided by a principal market maker or a pricing service. When applicable, unlisted and suspended instruments are based on the Investment Manager's assessment of their net realisable value or the last traded price from broker-dealers for non-exchange-trade purposes.

**Collective Investment Schemes.** Collective investment schemes ("CIS") are valued at their single price if a single price for buying and selling units or shares is quoted and the bid price if separate buying and selling prices are quoted. If, in the opinion of the Board of Directors or its appointed competent person, no reliable price exists at the relevant Fund's valuation point or the price has been affected by events occurring between the close of the collective investment scheme's primary market and the relevant Fund's valuation point, the Directors or its appointed competent person will apply a value that is fair and reasonable. When a fair value price is employed, the price may differ from quoted or published prices for the same collective investment scheme.

**Fixed Income.** Fixed income securities (including "TBA" (To Be Announced), if applicable) traded in recognised markets are valued using the latest bid prices on the securities exchange in which they are principally traded or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities and ratings), both as furnished by independent pricing services.

**Financial Derivative Instruments.** Futures contracts are valued in an active market if quoted prices are readily and regularly available; this represents the amount that would be required to close the position. Forward currency contracts are valued based on quoted forward exchange rates as provided by a reliable pricing service, bank or dealer. Total returns swaps are valued using a pricing service; where no pricing service is available, contracts are marked-to-market daily based upon quotations received from counterparties or based upon calculations using valuation models.

**(f) Transaction Costs and Commissions.** Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of an investment. These costs include fees and commissions paid to agents, advisors, brokers and dealers and transfer taxes and duties. Transaction costs which are separately identifiable in the purchase and sale of financial instruments designated at FVTPL are disclosed in the Statement of Operations. For fixed income securities, certain ETFs and certain derivatives, transaction costs are not separately identifiable from the purchase or sale price and therefore cannot be disclosed separately.

**(g) Foreign Currency.** Functional currency is the currency of the primary economic environment in which the Funds operate. If indicators of the primary economic environment are mixed, then the Directors use their judgement to determine the functional currency that most faithfully represents the economic effect of the underlying transactions, events and conditions. All transactions in foreign currencies are translated into each Fund's functional currency at the exchange rates prevailing on the date of the transaction. At the reporting date, monetary assets and liabilities denominated in foreign currencies are translated at the prevailing exchange rates. Gains and losses arising on translation are included in total return and are reported on a net basis.

The presentation currency of the Company's financial statements is US dollars (US\$).

In preparing the aggregate Company Statement of Assets and Liabilities, all transactions have been translated into US\$. Funds which are not recorded in the Company's presentation currency are translated to US\$ using the prevailing exchange rates as at the reporting date. For the purpose of producing the Company Statement of Operations and the Company Statement of Changes in Net Assets from the accounts of the individual Funds, average exchange rates for the year are used.

The presentational and functional currency of each Fund is:

Fund	Currency	Fund	Currency
LifeStrategy 20% Equity UCITS ETF	Euro (€)	FTSE Emerging Markets UCITS ETF	US dollar (\$)
LifeStrategy 40% Equity UCITS ETF	Euro (€)	FTSE Japan UCITS ETF	US dollar (\$)
LifeStrategy 60% Equity UCITS ETF	Euro (€)	FTSE North America UCITS ETF	US dollar (\$)
LifeStrategy 80% Equity UCITS ETF	Euro (€)	Germany All Cap UCITS ETF	Euro (€)
ESG Developed Asia Pacific All Cap UCITS ETF	US dollar (\$)	S&P 500 UCITS ETF	US dollar (\$)
ESG Developed Europe All Cap UCITS ETF	Euro (€)	ESG EUR Corporate Bond UCITS ETF	Euro (€)
ESG Emerging Markets All Cap UCITS ETF	US dollar (\$)	ESG Global Corporate Bond UCITS ETF	US dollar (\$)
ESG Global All Cap UCITS ETF	US dollar (\$)	ESG USD Corporate Bond UCITS ETF	US dollar (\$)
ESG North America All Cap UCITS ETF	US dollar (\$)	EUR Corporate Bond UCITS ETF	Euro (€)
FTSE 100 UCITS ETF	British pound (£)	EUR Eurozone Government Bond UCITS ETF	Euro (€)
FTSE 250 UCITS ETF	British pound (£)	Global Aggregate Bond UCITS ETF	US dollar (\$)
FTSE All-World UCITS ETF	US dollar (\$)	U.K. Gilt UCITS ETF	British pound (£)
FTSE All-World High Dividend Yield UCITS ETF	US dollar (\$)	U.S. Treasury 0–1 Year Bond UCITS ETF	US dollar (\$)
FTSE Developed Asia Pacific ex Japan UCITS ETF	US dollar (\$)	USD Corporate 1–3 Year Bond UCITS ETF	US dollar (\$)
FTSE Developed Europe UCITS ETF	Euro (€)	USD Corporate Bond UCITS ETF	US dollar (\$)
FTSE Developed Europe ex UK UCITS ETF	Euro (€)	USD Emerging Markets Government Bond UCITS ETF	US dollar (\$)
FTSE Developed World UCITS ETF	US dollar (\$)	USD Treasury Bond UCITS ETF	US dollar (\$)

**(h) Cash.** Cash is composed of demand deposits with financial institutions.

**Bank Overdrafts.** Bank overdrafts, when applicable, are presented as current liabilities.

**Cash Collateral.** Cash pledged as collateral against OTC derivative instruments and TBAs, if applicable, are not included within Cash but are segregated and presented separately on the Statement of Assets and Liabilities as Cash Collateral.

**Margin.** Upon entering into centrally cleared derivative instruments, cash deposits are required (initial margin) in an amount equal to a certain percentage of the contract value. Subsequent payments (variation margin) are made or received by the Funds each day. Margin against these financial derivative instruments is not included within Cash or Bank Overdrafts but is segregated and presented separately as Margin Cash Due from Broker or Margin Cash Due to Broker, as applicable.

In respect to share issuances or redemptions, the Company operates an umbrella cash account. Monies received or proceeds due will be held and transmitted through this account and are included in Cash and Bank Overdrafts.

**(i) Redeemable Participating Shares.** Redeemable participating shares provide shareholders with the right to redeem their shares for cash. The shares do not meet the criteria set out in Section 22.4 of FRS 102 to be classified as equity therefore, the shares are classified as financial liabilities.

**(j) Trade Date Reporting.** Investment transactions for financial statement purposes are accounted for on the trade date. This is different from the basis used for the daily dealing net asset value, which is accounted for using the trade date plus one business day.

**(k) Offsetting.** Financial assets and liabilities are offset and the net amount reported when there is a legally enforceable right to set off the recognised amounts and there is an intention to settle on a net basis, or realise the assets and settle the liability simultaneously.

**(l) Income Equalisation.** In respect to distributing share classes, the Company intends to operate equalisation arrangements and make equalisation payments in respect of each such share to reflect the pro rata payment of dividends based on the period of time the share has been owned by an investor. If an investor acquires shares at a date when the Fund has accrued income which has not yet been declared as a dividend, the Directors may credit to the equalisation account part of the subscription price representing the accrued income which would be attributable to those shares, as the case may be. When the dividend is paid, the investor will receive the same amount of cash as the existing investors, but the amount in respect of income accrued before shares were acquired will be paid not as a dividend but out of the equalisation account, as capital, comprising the repayment of part of the subscription price. The amount of equalisation, reflecting the pro rata payment of distributions based on the time period over which shares have been owned by an investor. The distribution declared amount includes income equalisation.

#### 4. Risk Management Policies.

The Funds' investments in financial instruments create a direct exposure to a variety of risks. The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from other price risk, currency risk, interest rate risk, liquidity risk and credit risk.

The Funds may trade in financial derivative instruments such as exchange traded futures and options contracts (to manage cash flows on a short term basis and to achieve cost efficiencies), warrants, swap agreements and equity-linked notes (to gain market exposure or exposure to a particular asset class) and forward currency exchange contracts (to protect against currency fluctuations). The use of financial derivative instruments may expose the Funds to a higher degree of risk. Financial derivative instrument contracts can be highly volatile, and the initial investment is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on financial derivative instruments than on standard securities. Leveraged financial derivative instruments positions can therefore increase volatility. Global exposure is measured and monitored using the commitment approach. Leverage will not exceed 100% of the net asset value of the relevant Fund and will be done in accordance with regulations applicable to the Funds. Although the Investment Manager believes that taking exposure to underlying assets by using financial derivative instruments will benefit shareholders in certain circumstances,

by reducing operational costs and creating other efficiencies, there is risk that the performance of a Fund will be imperfectly correlated with the performance that would be generated by investing directly in the underlying assets.

Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

**Other Price Risk.** Other price risk is the risk that the value of financial instruments will fluctuate because of changes in the market. The Investment Manager considers the asset allocation of the portfolio to minimise the risk associated with particular countries or industry sectors while continuing to follow the stated investment objective.

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

The investment objective for an index fund is to seek to track as closely as reasonably possible the performance of its benchmark. To achieve this objective, an index fund invests primarily in securities held in its relevant benchmark index. An index fund places limitations on the amount by which a holding may deviate from the proportion in the benchmark to limit the market risk from mismatched positions.

All investments present a risk of loss of capital. Market risk volatility is assessed to ensure the effect of using financial derivative instruments is not significant enough to cause disproportionate losses to overall value and is moderated through careful selection of financial instruments.

The table below summarises the estimate of the Company's and each Fund's net assets sensitivity to a +/-10% change in the prices of its investments, whether directly or indirectly, with all other variables held constant.

Fund	30 June 2024		30 June 2023 <sup>1</sup>	
	Net Financial Assets	+/- 10% Impact	Net Financial Assets	+/- 10% Impact
LifeStrategy 20% Equity UCITS ETF	€64,646,213	€6,464,621	€54,324,694	€5,432,469
LifeStrategy 40% Equity UCITS ETF	€124,621,233	€12,462,123	€116,515,274	€11,651,527
LifeStrategy 60% Equity UCITS ETF	€380,138,468	€38,013,847	€256,432,669	€25,643,267
LifeStrategy 80% Equity UCITS ETF	€472,051,546	€47,205,155	€295,679,426	€29,567,943
ESG Developed Asia Pacific All Cap UCITS ETF	\$40,463,259	\$4,046,326	\$22,293,675	\$2,229,368
ESG Developed Europe All Cap UCITS ETF	€93,248,980	€9,324,898	€65,837,750	€6,583,775
ESG Emerging Markets All Cap UCITS ETF	\$41,408,717	\$4,140,872	\$22,380,158	\$2,238,016
ESG Global All Cap UCITS ETF	\$690,578,074	\$69,057,807	\$451,661,902	\$45,166,190
ESG North America All Cap UCITS ETF	\$172,137,489	\$17,213,749	\$83,612,391	\$8,361,239
FTSE 100 UCITS ETF	£4,981,933,415	£498,193,342	£4,659,821,767	£465,982,177
FTSE 250 UCITS ETF	£2,290,358,739	£229,035,874	£1,625,918,770	£162,591,877
FTSE All-World UCITS ETF	\$26,837,315,083	\$2,683,731,508	\$17,991,067,179	\$1,799,106,718
FTSE All-World High Dividend Yield UCITS ETF	\$5,220,104,266	\$522,010,427	\$4,115,408,677	\$411,540,868
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$1,566,411,493	\$156,641,149	\$1,291,152,238	\$129,115,224
FTSE Developed Europe UCITS ETF	€3,648,124,621	€364,812,462	€3,223,095,366	€322,309,537
FTSE Developed Europe ex UK UCITS ETF	€2,600,809,574	€260,080,957	€2,088,150,329	€208,815,033
FTSE Developed World UCITS ETF	\$5,535,355,534	\$553,535,553	\$3,068,548,605	\$306,854,861
FTSE Emerging Markets UCITS ETF	\$2,886,746,862	\$288,674,686	\$2,509,015,514	\$250,901,551
FTSE Japan UCITS ETF	\$3,194,648,430	\$319,464,843	\$2,436,425,479	\$243,642,548
FTSE North America UCITS ETF	\$3,663,106,520	\$366,310,652	\$2,608,318,196	\$260,831,820
Germany All Cap UCITS ETF	€149,608,473	€14,960,847	€144,743,785	€14,474,379
S&P 500 UCITS ETF	\$53,400,773,648	\$5,340,077,365	\$38,819,994,303	\$3,881,999,430
ESG EUR Corporate Bond UCITS ETF	€86,027,514	€8,602,751	€58,572,172	€5,857,217
ESG Global Corporate Bond UCITS ETF	\$920,344,403	\$92,034,440	\$442,676,337	\$44,267,634
ESG USD Corporate Bond UCITS ETF	\$37,691,274	\$3,769,127	\$38,606,455	\$3,860,646
EUR Corporate Bond UCITS ETF	€2,914,719,104	€291,471,910	€1,551,791,484	€155,179,148
EUR Eurozone Government Bond UCITS ETF	€2,813,683,150	€281,368,315	€1,719,130,585	€171,913,059
Global Aggregate Bond UCITS ETF	\$3,986,722,092	\$398,672,209	\$3,367,116,251	\$336,711,625
U.K. Gilt UCITS ETF	£302,487,496	£30,248,750	£218,594,501	£21,859,450
U.S. Treasury 0-1 Year Bond UCITS ETF	\$3,348,790,383	\$334,879,038	\$1,843,184,968	\$184,318,497
USD Corporate 1-3 Year Bond UCITS ETF	\$1,775,762,874	\$177,576,287	\$1,567,040,069	\$156,704,007
USD Corporate Bond UCITS ETF	\$2,725,882,065	\$272,588,207	\$1,625,948,415	\$162,594,842
USD Emerging Markets Government Bond UCITS ETF	\$970,582,028	\$97,058,203	\$662,032,824	\$66,203,282
USD Treasury Bond UCITS ETF	\$2,147,720,085	\$214,772,009	\$1,665,982,438	\$166,598,244
Company Total	\$143,043,865,755	\$14,304,386,575	\$103,347,284,849	\$10,334,728,489

<sup>1</sup> The prior year comparatives have been updated to be in line with current year presentation.

**Allocation Risk.** The Asset Allocation Funds pursue an investment strategy whereby the Investment Manager has discretion over the composition of the Funds' portfolio holdings and is not managed with reference to a benchmark index. However, the investment manager manages the Funds through pre-determined asset allocations to equity and fixed income securities using a combination of underlying collective investment schemes. Asset allocation risk occurs when the Asset Allocation Funds are not able to invest according to the pre-determined allocations. The Investment Manager moderates this risk through careful selection of the underlying collective investment schemes chosen for the pre-determined allocation.

**Currency Risk.** Currency risk is the risk that the value of the Funds' investments denominated in foreign currencies will fluctuate due to changes in currency exchange rates. Local interest rates and monetary policy, as well as other government fiscal and labour policies, can also adversely impact currency values. The Funds may enter into foreign currency exchange contracts for hedging purposes, which can include the economic hedging of all or a portion of the currency exposure of an investment or group of investments. The Funds may also enter into these contracts for non-hedging purposes, which can include increasing the exposure to a foreign currency, or the shifting of exposure to foreign currency fluctuations from one country to another.

The tables below indicate the currencies to which the Company and certain Funds had exposure, either directly or indirectly, the notional value of foreign currency contracts and the Funds' sensitivity to a +/- 5% changes in currency exchange rate for its exposed currencies, with all other variables held constant:

## Company Total

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	1,640,316,491	(152,794,956)	1,487,521,535	74,376,077	1,249,364,686	(124,365,072)	1,124,999,614	56,249,981
Brazilian Real	330,905,139	1,592,577	332,497,716	16,624,886	349,013,858	(5,992,521)	343,021,337	17,151,067
British Pound	2,756,203,855	2,298,301,179	5,054,505,034	252,725,252	2,167,422,697	1,970,952,183	4,138,374,880	206,918,744
Canadian Dollar	1,236,300,670	(296,311,605)	939,989,065	46,999,453	921,209,112	(226,018,201)	695,190,911	34,759,546
Chilean Peso	38,853,964	(3,157,810)	35,696,154	1,784,808	36,448,003	(1,848,488)	34,599,515	1,729,976
Chinese Yuan Renminbi	27,627,337	(48,151,043)	(20,523,706)	(1,026,185)	19,290,229	(21,241,858)	(1,951,629)	(97,581)
Chinese Yuan Renminbi Offshore	331,837,321	—	331,837,321	16,591,866	279,331,549	—	279,331,549	13,966,577
Colombian Peso	12,852,016	(5,467,744)	7,384,272	369,214	12,788,014	(3,513,406)	9,274,608	463,730
Czech Koruna	19,931,271	(17,554,726)	2,376,545	118,827	17,155,796	(6,204,301)	10,951,495	547,575
Danish Krone	743,980,845	(19,510,894)	724,469,951	36,223,498	468,133,372	(15,357,295)	452,776,077	22,638,804
Egyptian Pound	3,721,540	—	3,721,540	186,077	3,825,531	—	3,825,531	191,277
Euro	4,494,108,582	(609,618,052)	3,884,490,530	194,224,527	3,334,878,198	(400,516,743)	2,934,361,455	146,718,073
Georgian Lari	589,507	—	589,507	29,475	—	—	—	—
Hong Kong Dollar	1,683,155,886	(9,336,853)	1,673,819,033	83,690,952	1,571,528,533	(8,611,016)	1,562,917,517	78,145,876
Hungarian Forint	23,231,527	(7,137,664)	16,093,863	804,693	16,967,936	(5,112,465)	11,855,471	592,774
Icelandic Krona	7,389,262	—	7,389,262	369,463	5,762,234	—	5,762,234	288,112
Indian Rupee	1,319,668,483	31,190,486	1,350,858,969	67,542,948	794,216,213	12,928,353	807,144,566	40,357,228
Indonesian Rupiah	141,587,737	(39,151,892)	102,435,845	5,121,792	135,715,741	(18,748,026)	116,967,715	5,848,386
Israeli Shekel	63,056,070	(11,774,580)	51,281,490	2,564,075	45,992,554	(9,146,550)	36,846,004	1,842,300
Japanese Yen	5,885,956,069	(554,979,467)	5,330,976,602	266,548,830	4,430,807,799	(549,886,984)	3,880,920,815	194,046,041
Kuwaiti Dinar	54,438,649	—	54,438,649	2,721,932	46,823,720	—	46,823,720	2,341,186
Malaysian Ringgit	142,079,737	(37,808,774)	104,270,963	5,213,548	100,008,897	(17,595,845)	82,413,052	4,120,653
Mexican Peso	185,095,470	2,866,800,954	3,051,896,424	152,594,821	195,416,129	1,164,350,269	1,359,766,398	67,988,320
New Zealand Dollar	66,710,538	(15,832,493)	50,878,045	2,543,902	53,945,090	(12,891,117)	41,053,973	2,052,699
Norwegian Krone	152,884,776	(15,167,323)	137,717,453	6,885,873	127,157,117	(3,944,518)	123,212,599	6,160,630
Pakistan Rupee	258,615	—	258,615	12,931	241,858	—	241,858	12,093
Peruvian Sol	2,868,748	(4,268,881)	(1,400,133)	(70,007)	2,037,970	(2,189,318)	(151,348)	(7,567)
Philippine Peso	40,014,181	—	40,014,181	2,000,709	37,008,047	—	37,008,047	1,850,402
Polish Zloty	89,375,946	(18,914,718)	70,461,228	3,523,061	58,730,860	(12,669,149)	46,061,711	2,303,086

## Company Total (Continued)

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Qatari Riyal	61,926,868	—	61,926,868	3,096,343	55,123,711	—	55,123,711	2,756,186
Romanian Leu	14,525,438	(9,106,855)	5,418,583	270,929	6,840,626	(5,559,074)	1,281,552	64,078
Saudi Riyal	294,291,778	—	294,291,778	14,714,589	238,379,006	—	238,379,006	11,918,950
Singapore Dollar	275,822,266	(20,830,157)	254,992,109	12,749,605	212,251,748	(20,035,056)	192,216,692	9,610,835
South African Rand	211,182,230	—	211,182,230	10,559,112	179,310,731	—	179,310,731	8,965,537
South Korean Won	1,094,182,641	(80,717,795)	1,013,464,846	50,673,242	814,068,072	(54,811,597)	759,256,475	37,962,824
Swedish Krona	720,961,610	(34,855,494)	686,106,116	34,305,306	535,965,926	(26,930,743)	509,035,183	25,451,759
Swiss Franc	2,107,809,104	137,680,579	2,245,489,683	112,274,484	1,727,952,390	21,243,343	1,749,195,733	87,459,787
Taiwanese Dollar	1,292,795,661	(46,736)	1,292,748,925	64,637,446	851,234,701	(2,995,428)	848,239,273	42,411,964
Thai Baht	126,896,483	(30,530,931)	96,365,552	4,818,278	129,793,897	(14,487,662)	115,306,235	5,765,312
Turkish Lira	85,660,560	—	85,660,560	4,283,028	45,747,576	—	45,747,576	2,287,379
United Arab Emirates Dirham	109,512,815	—	109,512,815	5,475,641	92,279,744	—	92,279,744	4,613,987
Uruguayan Peso	—	—	—	—	(176)	—	(176)	(9)
US Dollar	683,096,421	(911,998)	682,184,423	34,109,221	463,043,857	(195,813)	462,848,044	23,142,402

## LifeStrategy 20% Equity UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	13,276,877	—	13,276,877	663,844	10,892,509	—	10,892,509	544,625

## LifeStrategy 40% Equity UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	50,687,843	—	50,687,843	2,534,392	47,175,703	—	47,175,703	2,358,785

## LifeStrategy 60% Equity UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	218,541,533	—	218,541,533	10,927,077	146,644,907	—	146,644,907	7,332,245

## LifeStrategy 80% Equity UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	351,463,133	—	351,463,133	17,573,157	218,357,405	—	218,357,405	10,917,870



## ESG Developed Asia Pacific All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	7,179,750	(90,955)	7,088,795	354,440	3,683,778	(25,464)	3,658,314	182,916
Euro	3,111	—	3,111	156	2,423	—	2,423	121
Hong Kong Dollar	1,772,172	(21,810)	1,750,362	87,518	1,283,687	—	1,283,687	64,184
Japanese Yen	24,283,329	356,273	24,639,602	1,231,980	13,339,674	307,282	13,646,956	682,348
New Zealand Dollar	354,634	—	354,634	17,732	221,891	—	221,891	11,095
Singapore Dollar	1,399,007	—	1,399,007	69,950	780,901	—	780,901	39,045
South Korean Won	5,845,176	44,646	5,889,822	294,491	3,125,019	62,015	3,187,034	159,352

## ESG Developed Europe All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	19,679,981	(110,121)	19,569,860	978,493	13,920,006	(50,679)	13,869,327	693,466
Danish Krone	6,927,519	(8,120)	6,919,399	345,970	3,814,454	—	3,814,454	190,723
Georgian Lari	881	—	881	44	—	—	—	—
Norwegian Krone	1,258,789	(26,932)	1,231,857	61,593	867,210	—	867,210	43,361
Polish Zloty	759,693	—	759,693	37,985	399,854	—	399,854	19,993
Swedish Krona	5,822,609	—	5,822,609	291,130	3,779,327	—	3,779,327	188,966
Swiss Franc	15,384,500	(8,368)	15,376,132	768,807	11,686,780	—	11,686,780	584,339
US Dollar	15,357	—	15,357	768	6,454	—	6,454	323

## ESG Emerging Markets All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Brazilian Real	1,466,685	—	1,466,685	73,334	1,133,328	—	1,133,328	56,666
Chilean Peso	220,497	—	220,497	11,025	142,636	—	142,636	7,132
Chinese Yuan Renminbi	21,873	—	21,873	1,094	16,695	—	16,695	835
Chinese Yuan Renminbi Offshore	2,315,521	—	2,315,521	115,776	1,390,448	—	1,390,448	69,522
Colombian Peso	24,197	—	24,197	1,210	33,880	—	33,880	1,694
Czech Koruna	28,568	—	28,568	1,428	14,267	—	14,267	713
Egyptian Pound	38,994	—	38,994	1,950	23,094	—	23,094	1,155
Euro	218,090	—	218,090	10,905	105,300	—	105,300	5,265
Hong Kong Dollar	6,869,510	(34,732)	6,834,778	341,739	4,748,941	(28,363)	4,720,578	236,029
Hungarian Forint	105,111	—	105,111	5,256	51,929	—	51,929	2,596
Icelandic Krona	56,532	—	56,532	2,827	33,021	—	33,021	1,651
Indian Rupee	8,529,931	160,551	8,690,482	434,524	3,577,913	—	3,577,913	178,896
Indonesian Rupiah	835,652	—	835,652	41,783	573,952	—	573,952	28,698
Kuwaiti Dinar	425,775	—	425,775	21,289	268,883	—	268,883	13,444

## ESG Emerging Markets All Cap UCITS ETF (Continued)

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Malaysian Ringgit	802,975	—	802,975	40,149	417,117	—	417,117	20,856
Mexican Peso	1,124,839	—	1,124,839	56,242	817,602	—	817,602	40,880
Pakistan Rupee	9,387	—	9,387	469	7,187	—	7,187	359
Philippine Peso	263,393	—	263,393	13,170	175,966	—	175,966	8,798
Qatari Riyal	403,761	—	403,761	20,188	250,406	—	250,406	12,520
Romanian Leu	52,473	—	52,473	2,624	13,201	—	13,201	660
Saudi Riyal	1,668,148	—	1,668,148	83,407	1,030,757	—	1,030,757	51,538
Singapore Dollar	35,768	—	35,768	1,788	15,253	—	15,253	763
South African Rand	1,591,707	—	1,591,707	79,585	820,156	—	820,156	41,008
Taiwanese Dollar	11,338,758	(46,736)	11,292,022	564,601	5,235,428	(54,316)	5,181,112	259,056
Thai Baht	782,800	—	782,800	39,140	578,103	—	578,103	28,905
Turkish Lira	513,901	—	513,901	25,695	195,213	—	195,213	9,761
United Arab Emirates Dirham	708,112	—	708,112	35,406	434,660	—	434,660	21,733

## ESG Global All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	12,269,051	(70,388)	12,198,663	609,933	8,060,350	(71,192)	7,989,158	399,458
Brazilian Real	2,384,959	—	2,384,959	119,248	2,250,752	—	2,250,752	112,538
British Pound	18,679,126	(52,737)	18,626,389	931,319	13,134,881	(51,480)	13,083,401	654,170
Canadian Dollar	15,276,521	—	15,276,521	763,826	11,333,255	—	11,333,255	566,663
Chilean Peso	333,555	—	333,555	16,678	279,519	—	279,519	13,976
Chinese Yuan Renminbi	67,101	—	67,101	3,355	31,917	—	31,917	1,596
Chinese Yuan Renminbi Offshore	3,618,826	—	3,618,826	180,941	2,500,064	—	2,500,064	125,003
Colombian Peso	41,028	—	41,028	2,051	64,012	—	64,012	3,201
Czech Koruna	77,359	—	77,359	3,868	33,648	—	33,648	1,682
Danish Krone	6,586,211	—	6,586,211	329,311	3,619,758	—	3,619,758	180,988
Egyptian Pound	51,061	—	51,061	2,553	41,115	—	41,115	2,056
Euro	42,017,295	346,148	42,363,443	2,118,172	30,206,705	333,169	30,539,874	1,526,994
Georgian Lari	892	—	892	45	—	—	—	—
Hong Kong Dollar	14,129,052	(168,649)	13,960,403	698,020	12,319,284	(168,260)	12,151,024	607,551
Hungarian Forint	174,224	—	174,224	8,711	104,296	—	104,296	5,215
Icelandic Krona	105,551	—	105,551	5,278	75,017	—	75,017	3,751
Indian Rupee	13,532,090	—	13,532,090	676,605	6,942,461	—	6,942,461	347,123
Indonesian Rupiah	1,278,679	—	1,278,679	63,934	1,100,182	—	1,100,182	55,009
Israeli Shekel	1,054,409	—	1,054,409	52,720	799,573	—	799,573	39,979
Japanese Yen	40,619,985	59,170	40,679,155	2,033,958	29,308,552	(261,397)	29,047,155	1,452,358
Kuwaiti Dinar	643,225	—	643,225	32,161	519,780	—	519,780	25,989
Malaysian Ringgit	1,246,869	—	1,246,869	62,343	806,257	—	806,257	40,313
Mexican Peso	1,798,545	(24,489)	1,774,056	88,703	1,652,983	(25,631)	1,627,352	81,368
New Zealand Dollar	601,207	—	601,207	30,060	488,969	—	488,969	24,448
Norwegian Krone	1,215,162	—	1,215,162	60,758	813,536	—	813,536	40,677

## ESG Global All Cap UCITS ETF (Continued)

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact
	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)
Pakistan Rupee	11,744	—	11,744	587	7,210	—	7,210	361
Philippine Peso	386,279	—	386,279	19,314	317,416	—	317,416	15,871
Polish Zloty	719,733	—	719,733	35,987	358,466	—	358,466	17,923
Qatari Riyal	707,860	—	707,860	35,393	497,564	—	497,564	24,878
Romanian Leu	75,922	—	75,922	3,796	20,879	—	20,879	1,044
Saudi Riyal	2,678,335	—	2,678,335	133,917	1,998,637	—	1,998,637	99,932
Singapore Dollar	2,488,818	—	2,488,818	124,441	1,742,482	—	1,742,482	87,124
South African Rand	2,531,962	—	2,531,962	126,598	1,591,340	—	1,591,340	79,567
South Korean Won	9,626,798	—	9,626,798	481,340	6,826,999	—	6,826,999	341,350
Swedish Krona	5,540,261	(76,386)	5,463,875	273,194	3,581,105	—	3,581,105	179,055
Swiss Franc	14,606,526	(39,790)	14,566,736	728,337	11,076,376	(39,397)	11,036,979	551,849
Taiwanese Dollar	18,189,231	—	18,189,231	909,462	10,390,075	—	10,390,075	519,504
Thai Baht	1,227,657	—	1,227,657	61,383	1,171,324	—	1,171,324	58,566
Turkish Lira	777,948	—	777,948	38,897	332,565	—	332,565	16,628
United Arab Emirates Dirham	1,183,173	—	1,183,173	59,159	919,267	—	919,267	45,963

## ESG North America All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact
	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)	USD (\$)
Canadian Dollar	5,639,377	—	5,639,377	281,969	3,184,006	—	3,184,006	159,200
Euro	1,011	—	1,011	51	812	—	812	41

## FTSE 100 UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact
	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)
Euro	3,634,503	(423,094)	3,211,409	160,570	2,755,738	(429,221)	2,326,517	116,326
US Dollar	1,492,350	22,518	1,514,868	75,743	775,823	—	775,823	38,791

## FTSE 250 UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact	Financial Instruments	Foreign Currency Exchange Contracts	Net	+/- 5% Impact
	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)	GBP (£)
Euro	350,014	—	350,014	17,501	224,758	(194,062)	30,696	1,535
Georgian Lari	464,893	—	464,893	23,245	—	—	—	—
US Dollar	823,339	(743,978)	79,361	3,968	229,708	(154,020)	75,688	3,784

## FTSE All-World UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	505,600,757	(1,258,567)	504,342,190	25,217,110	361,443,271	—	361,443,271	18,072,164
Brazilian Real	132,447,520	—	132,447,520	6,622,376	118,461,821	—	118,461,821	5,923,091
British Pound	960,599,264	20,196,262	980,795,526	49,039,776	705,764,019	12,570,778	718,334,797	35,916,740
Canadian Dollar	611,455,902	—	611,455,902	30,572,795	447,625,978	—	447,625,978	22,381,299
Chilean Peso	14,265,665	—	14,265,665	713,283	11,219,639	—	11,219,639	560,982
Chinese Yuan Renminbi	1,136,266	—	1,136,266	56,813	499,240	—	499,240	24,962
Chinese Yuan Renminbi Offshore	136,671,087	—	136,671,087	6,833,554	103,053,348	—	103,053,348	5,152,667
Colombian Peso	2,710,817	—	2,710,817	135,541	2,671,368	—	2,671,368	133,568
Czech Koruna	4,338,686	—	4,338,686	216,934	3,790,019	—	3,790,019	189,501
Danish Krone	226,015,432	—	226,015,432	11,300,772	129,783,492	—	129,783,492	6,489,175
Egyptian Pound	1,261,073	—	1,261,073	63,054	1,371,951	—	1,371,951	68,598
Euro	1,998,012,552	25,004,767	2,023,017,319	101,150,866	1,492,947,098	10,230,366	1,503,177,464	75,158,873
Hong Kong Dollar	671,244,643	—	671,244,643	33,562,232	568,955,626	—	568,955,626	28,447,781
Hungarian Forint	7,299,599	—	7,299,599	364,980	4,606,843	—	4,606,843	230,342
Icelandic Krona	3,395,596	—	3,395,596	169,780	2,235,530	—	2,235,530	111,777
Indian Rupee	593,058,976	—	593,058,976	29,652,949	309,054,065	—	309,054,065	15,452,703
Indonesian Rupiah	47,060,328	—	47,060,328	2,353,016	41,625,670	—	41,625,670	2,081,284
Israeli Shekel	38,177,470	—	38,177,470	1,908,874	27,443,929	—	27,443,929	1,372,196
Japanese Yen	1,576,615,055	16,506,572	1,593,121,627	79,656,081	1,139,954,281	1,775,372	1,141,729,653	57,086,483
Kuwaiti Dinar	21,026,162	—	21,026,162	1,051,308	16,678,408	—	16,678,408	833,920
Malaysian Ringgit	47,768,479	—	47,768,479	2,388,424	27,747,620	—	27,747,620	1,387,381
Mexican Peso	67,430,053	—	67,430,053	3,371,503	58,244,383	—	58,244,383	2,912,219
New Zealand Dollar	20,249,558	—	20,249,558	1,012,478	15,563,534	—	15,563,534	778,177
Norwegian Krone	40,422,313	—	40,422,313	2,021,116	31,332,885	—	31,332,885	1,566,644
Pakistan Rupee	87,532	—	87,532	4,377	76,322	—	76,322	3,816
Peruvian Sol	1	—	1	0	1	—	1	0
Philippine Peso	16,227,790	—	16,227,790	811,390	13,368,070	—	13,368,070	668,404
Polish Zloty	23,145,877	—	23,145,877	1,157,294	12,916,544	—	12,916,544	645,827
Qatari Riyal	23,573,768	—	23,573,768	1,178,688	18,009,336	—	18,009,336	900,467
Romanian Leu	3,666,566	—	3,666,566	183,328	1,241,106	—	1,241,106	62,055
Saudi Riyal	118,240,170	—	118,240,170	5,912,009	83,544,511	—	83,544,511	4,177,226
Singapore Dollar	84,713,752	—	84,713,752	4,235,688	61,489,287	—	61,489,287	3,074,464
South African Rand	83,700,936	—	83,700,936	4,185,047	62,705,900	—	62,705,900	3,135,295
South Korean Won	337,659,085	—	337,659,085	16,882,954	239,009,539	—	239,009,539	11,950,477
Swedish Krona	203,521,933	—	203,521,933	10,176,097	139,003,515	—	139,003,515	6,950,176
Swiss Franc	578,979,660	—	578,979,660	28,948,983	434,342,149	—	434,342,149	21,717,107
Taiwanese Dollar	543,036,867	—	543,036,867	27,151,843	303,888,460	—	303,888,460	15,194,423
Thai Baht	45,938,981	—	45,938,981	2,296,949	42,984,222	—	42,984,222	2,149,211
Turkish Lira	35,198,406	—	35,198,406	1,759,920	16,397,873	—	16,397,873	819,894
United Arab Emirates Dirham	42,800,703	—	42,800,703	2,140,035	31,802,426	—	31,802,426	1,590,121
Uruguayan Peso	—	—	—	—	(176)	—	(176)	(9)

## FTSE All-World High Dividend Yield UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	190,595,982	(1,379,744)	189,216,238	9,460,812	164,268,617	(2,600,271)	161,668,346	8,083,417
Brazilian Real	53,742,547	—	53,742,547	2,687,127	56,092,348	—	56,092,348	2,804,617
British Pound	399,333,406	7,672,593	407,005,999	20,350,300	318,330,015	2,946,937	321,276,952	16,063,848
Canadian Dollar	186,425,673	—	186,425,673	9,321,284	156,597,652	—	156,597,652	7,829,883
Chilean Peso	5,999,923	—	5,999,923	299,996	6,202,993	—	6,202,993	310,150
Chinese Yuan Renminbi	774,045	—	774,045	38,702	439,043	—	439,043	21,952
Chinese Yuan Renminbi Offshore	38,274,504	—	38,274,504	1,913,725	22,077,814	—	22,077,814	1,103,891
Colombian Peso	1,444,927	—	1,444,927	72,246	1,599,271	—	1,599,271	79,964
Czech Koruna	2,153,595	—	2,153,595	107,680	1,872,685	—	1,872,685	93,634
Danish Krone	16,293,761	—	16,293,761	814,688	7,586,667	—	7,586,667	379,333
Egyptian Pound	737,449	—	737,449	36,872	663,164	—	663,164	33,158
Euro	565,778,687	(6,331,911)	559,446,776	27,972,339	470,172,417	(1,922,192)	468,250,225	23,412,511
Hong Kong Dollar	171,614,185	(2,021,250)	169,592,935	8,479,647	128,515,160	(156,985)	128,358,175	6,417,909
Hungarian Forint	3,942,876	—	3,942,876	197,144	2,819,935	—	2,819,935	140,997
Icelandic Krona	746,793	—	746,793	37,340	486,820	—	486,820	24,341
Indian Rupee	62,339,906	—	62,339,906	3,116,995	40,125,079	—	40,125,079	2,006,254
Indonesian Rupiah	18,668,949	—	18,668,949	933,447	14,106,243	—	14,106,243	705,312
Israeli Shekel	9,048,657	—	9,048,657	452,433	7,864,607	—	7,864,607	393,230
Japanese Yen	446,930,577	(9,247,651)	437,682,926	21,884,146	352,881,168	(3,175,219)	349,705,949	17,485,297
Kuwaiti Dinar	9,390,441	—	9,390,441	469,522	5,503,685	—	5,503,685	275,184
Malaysian Ringgit	21,329,834	—	21,329,834	1,066,492	14,520,151	—	14,520,151	726,008
Mexican Peso	25,326,733	—	25,326,733	1,266,337	25,189,602	—	25,189,602	1,259,480
New Zealand Dollar	4,576,793	—	4,576,793	228,840	3,901,501	—	3,901,501	195,075
Norwegian Krone	18,405,477	—	18,405,477	920,274	17,028,714	—	17,028,714	851,436
Pakistan Rupee	30,931	—	30,931	1,547	28,488	—	28,488	1,424
Philippine Peso	4,231,444	—	4,231,444	211,572	2,705,451	—	2,705,451	135,273
Polish Zloty	8,474,387	—	8,474,387	423,719	5,671,824	—	5,671,824	283,591
Qatari Riyal	11,652,444	—	11,652,444	582,622	10,659,846	—	10,659,846	532,992
Romanian Leu	1,554,119	—	1,554,119	77,706	843,240	—	843,240	42,162
Saudi Riyal	42,592,464	—	42,592,464	2,129,623	31,708,814	—	31,708,814	1,585,441
Singapore Dollar	35,607,649	—	35,607,649	1,780,382	28,216,235	—	28,216,235	1,410,812
South African Rand	30,403,078	—	30,403,078	1,520,154	24,323,005	—	24,323,005	1,216,150
South Korean Won	102,942,806	—	102,942,806	5,147,140	83,493,257	—	83,493,257	4,174,663
Swedish Krona	58,425,010	—	58,425,010	2,921,251	41,356,952	—	41,356,952	2,067,848
Swiss Franc	238,843,915	—	238,843,915	11,942,196	196,730,750	—	196,730,750	9,836,538
Taiwanese Dollar	123,995,254	—	123,995,254	6,199,763	98,490,987	—	98,490,987	4,924,549
Thai Baht	12,780,020	—	12,780,020	639,001	12,699,606	—	12,699,606	634,980
Turkish Lira	9,871,509	—	9,871,509	493,575	4,401,057	—	4,401,057	220,053
United Arab Emirates Dirham	18,023,804	—	18,023,804	901,190	14,440,928	—	14,440,928	722,046

## FTSE Developed Asia Pacific ex Japan UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	735,673,368	(5,931,183)	729,742,185	36,487,109	585,696,128	(4,178,962)	581,517,166	29,075,858
Euro	20,398	—	20,398	1,020	5,902	—	5,902	295
Hong Kong Dollar	184,883,785	(2,294,706)	182,589,079	9,129,454	197,855,670	(1,536,287)	196,319,383	9,815,969
New Zealand Dollar	28,408,652	—	28,408,652	1,420,433	24,577,171	—	24,577,171	1,228,859
Singapore Dollar	120,121,631	—	120,121,631	6,006,082	97,683,978	(1,450,775)	96,233,203	4,811,660
South Korean Won	504,391,514	2,634,071	507,025,585	25,351,279	391,626,688	3,825,194	395,451,882	19,772,594

## FTSE Developed Europe UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	871,798,809	2,460,105	874,258,914	43,712,946	776,539,713	3,261,718	779,801,431	38,990,072
Danish Krone	205,982,701	(1,263,106)	204,719,595	10,235,980	143,917,735	—	143,917,735	7,195,887
Norwegian Krone	36,446,448	(955,689)	35,490,759	1,774,538	34,118,522	—	34,118,522	1,705,926
Polish Zloty	20,393,601	(397,692)	19,995,909	999,795	14,833,745	—	14,833,745	741,687
Swedish Krona	184,561,489	—	184,561,489	9,228,074	152,436,888	—	152,436,888	7,621,844
Swiss Franc	528,326,271	—	528,326,271	26,416,314	479,389,389	—	479,389,389	23,969,469
US Dollar	396,681	—	396,681	19,834	144,317	—	144,317	7,216

## FTSE Developed Europe ex UK UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
Danish Krone	192,793,302	(1,272,673)	191,520,629	9,576,031	122,653,607	—	122,653,607	6,132,680
Norwegian Krone	34,150,360	(868,661)	33,281,699	1,664,085	29,121,077	—	29,121,077	1,456,054
Polish Zloty	19,144,578	—	19,144,578	957,229	12,699,913	—	12,699,913	634,996
Swedish Krona	172,661,740	—	172,661,740	8,633,087	130,113,957	—	130,113,957	6,505,698
Swiss Franc	494,576,386	—	494,576,386	24,728,819	408,811,206	—	408,811,206	20,440,560
US Dollar	203,703	—	203,703	10,185	26,852	—	26,852	1,343

## FTSE Developed World UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	115,977,999	—	115,977,999	5,798,900	68,510,562	(895,686)	67,614,876	3,380,744
British Pound	219,766,111	6,792,837	226,558,948	11,327,947	133,806,454	4,465,550	138,272,004	6,913,600
Canadian Dollar	140,404,534	—	140,404,534	7,020,227	84,824,694	—	84,824,694	4,241,235
Danish Krone	51,875,064	—	51,875,064	2,593,753	24,645,080	—	24,645,080	1,232,254
Euro	454,797,418	8,003,912	462,801,330	23,140,067	279,954,074	4,984,152	284,938,226	14,246,911
Hong Kong Dollar	28,637,811	—	28,637,811	1,431,891	23,120,584	—	23,120,584	1,156,029
Israeli Shekel	8,974,332	—	8,974,332	448,717	5,268,085	—	5,268,085	263,404
Japanese Yen	363,659,563	4,700,655	368,360,218	18,418,011	215,824,673	2,543,332	218,368,005	10,918,400

## FTSE Developed World UCITS ETF (Continued)

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
New Zealand Dollar	4,508,089	—	4,508,089	225,404	2,927,269	—	2,927,269	146,363
Norwegian Krone	9,485,991	—	9,485,991	474,300	5,956,751	—	5,956,751	297,838
Polish Zloty	5,250,671	—	5,250,671	262,534	2,487,275	—	2,487,275	124,364
Singapore Dollar	18,681,514	—	18,681,514	934,076	11,321,371	—	11,321,371	566,069
South Korean Won	77,459,469	—	77,459,469	3,872,973	45,414,181	—	45,414,181	2,270,709
Swedish Krona	46,453,777	—	46,453,777	2,322,689	26,200,498	—	26,200,498	1,310,025
Swiss Franc	132,894,926	—	132,894,926	6,644,746	82,395,280	—	82,395,280	4,119,764

## FTSE Emerging Markets UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Brazilian Real	140,863,428	1,592,577	142,456,005	7,122,800	171,075,608	(5,992,521)	165,083,087	8,254,154
Chilean Peso	15,884,957	—	15,884,957	794,248	16,584,878	—	16,584,878	829,244
Chinese Yuan Renminbi	1,173,138	—	1,173,138	58,657	1,264,557	—	1,264,557	63,228
Chinese Yuan Renminbi Offshore	150,957,383	—	150,957,383	7,547,869	150,309,875	—	150,309,875	7,515,494
Colombian Peso	3,310,969	—	3,310,969	165,548	4,012,660	—	4,012,660	200,633
Czech Koruna	4,305,485	—	4,305,485	215,274	4,940,733	—	4,940,733	247,037
Egyptian Pound	1,632,963	—	1,632,963	81,648	1,726,207	—	1,726,207	86,310
Euro	17,685,482	—	17,685,482	884,274	15,048,460	—	15,048,460	752,423
Hong Kong Dollar	603,650,756	(4,216,695)	599,434,061	29,971,703	633,383,520	(4,100,172)	629,283,348	31,464,167
Hungarian Forint	7,865,694	—	7,865,694	393,285	6,590,891	—	6,590,891	329,545
Icelandic Krona	3,084,790	—	3,084,790	154,240	2,931,846	—	2,931,846	146,592
Indian Rupee	642,207,579	31,029,935	673,237,514	33,661,876	434,516,696	12,928,353	447,445,049	22,372,252
Indonesian Rupiah	52,732,377	—	52,732,377	2,636,619	59,104,148	—	59,104,148	2,955,207
Kuwaiti Dinar	22,953,046	—	22,953,046	1,147,652	23,852,964	—	23,852,964	1,192,648
Malaysian Ringgit	52,259,766	—	52,259,766	2,612,988	42,203,552	—	42,203,552	2,110,178
Mexican Peso	73,781,650	—	73,781,650	3,689,083	83,355,642	—	83,355,642	4,167,782
Pakistan Rupee	119,021	—	119,021	5,951	122,651	—	122,651	6,133
Philippine Peso	18,905,275	—	18,905,275	945,264	20,441,144	—	20,441,144	1,022,057
Polish Zloty	843	—	843	42	834	—	834	42
Qatari Riyal	25,589,035	—	25,589,035	1,279,452	25,706,559	—	25,706,559	1,285,328
Romanian Leu	4,628,200	—	4,628,200	231,410	2,218,435	—	2,218,435	110,922
Saudi Riyal	129,112,661	—	129,112,661	6,455,633	120,096,287	—	120,096,287	6,004,814
Singapore Dollar	2,220,523	—	2,220,523	111,026	1,704,275	—	1,704,275	85,214
South African Rand	92,954,547	—	92,954,547	4,647,727	89,870,330	—	89,870,330	4,493,517
Taiwanese Dollar	596,235,551	—	596,235,551	29,811,778	433,229,751	(2,941,112)	430,288,639	21,514,432
Thai Baht	50,694,196	—	50,694,196	2,534,710	60,330,202	—	60,330,202	3,016,510
Turkish Lira	39,298,796	—	39,298,796	1,964,940	24,420,868	—	24,420,868	1,221,043
United Arab Emirates Dirham	46,797,023	—	46,797,023	2,339,851	44,682,533	—	44,682,533	2,234,127

## FTSE Japan UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Euro	557,316	33,897,252	34,454,568	1,722,728	56,552	90,417,696	90,474,248	4,523,712
Japanese Yen	3,202,293,421	(91,666,969)	3,110,626,452	155,531,323	2,445,784,364	(73,132,695)	2,372,651,669	118,632,583

## FTSE North America UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Canadian Dollar	128,512,438	—	128,512,438	6,425,622	104,392,363	3,907	104,396,270	5,219,814
Euro	1,538	—	1,538	77	20,313	—	20,313	1,016

## Germany All Cap UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
Swedish Krona	—	—	—	—	84	—	84	4
US Dollar	12,273	—	12,273	614	13	—	13	1

## S&amp;P 500 UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Euro	35,779	—	35,779	1,789	90,537	—	90,537	4,527

## ESG EUR Corporate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	2,537	1,788,409	1,790,946	89,547	2,935	2,092,785	2,095,720	104,786
US Dollar	489	—	489	24	207	—	207	10



## ESG Global Corporate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	3,351,968	(6,625,998)	(3,274,030)	(163,702)	1,076,921	(2,056,864)	(979,943)	(48,997)
British Pound	50,672,608	31,845,591	82,518,199	4,125,910	22,564,714	6,010,980	28,575,694	1,428,785
Canadian Dollar	26,690,034	(53,176,175)	(26,486,141)	(1,324,307)	14,044,797	(28,079,561)	(14,034,764)	(701,738)
Euro	311,056,364	(5,947,542)	305,108,822	15,255,441	141,462,968	19,003,997	160,466,965	8,023,348
Japanese Yen	5,738,453	(11,571,475)	(5,833,022)	(291,651)	2,662,454	(5,593,658)	(2,931,204)	(146,560)
New Zealand Dollar	39,369	(107,201)	(67,832)	(3,392)	37,325	(106,158)	(68,833)	(3,442)
Singapore Dollar	191,712	(377,336)	(185,624)	(9,281)	—	—	—	—
Swiss Franc	494,574	156,412,556	156,907,130	7,845,357	227,882	53,789,470	54,017,352	2,700,868

## ESG USD Corporate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
British Pound	4,732	3,385,693	3,390,425	169,521	35,585	6,728,853	6,764,438	338,222
Euro	3,168	3,950,809	3,953,977	197,699	485	3,719,208	3,719,693	185,985

## EUR Corporate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	6,852	—	6,852	343	1,528	—	1,528	76

## EUR Eurozone Government Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	(189)	—	(189)	(9)	(147)	—	(147)	(7)

## Global Aggregate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Australian Dollar	69,667,616	(137,438,121)	(67,770,505)	(3,388,525)	56,625,059	(114,536,633)	(57,911,574)	(2,895,579)
British Pound	151,627,051	2,070,699,153	2,222,326,204	111,116,310	111,339,186	1,795,888,170	1,907,227,356	95,361,368
Canadian Dollar	121,896,191	(243,135,430)	(121,239,239)	(6,061,962)	99,206,367	(197,942,547)	(98,736,180)	(4,936,809)
Chilean Peso	2,149,367	(3,157,810)	(1,008,443)	(50,422)	2,018,338	(1,848,488)	169,850	8,493
Chinese Yuan Renminbi	24,454,914	(48,151,043)	(23,696,129)	(1,184,806)	17,038,777	(21,241,858)	(4,203,081)	(210,154)
Colombian Peso	5,320,078	(5,467,744)	(147,666)	(7,383)	4,406,823	(3,513,406)	893,417	44,671
Czech Koruna	9,027,578	(17,554,726)	(8,527,148)	(426,357)	6,504,444	(6,204,301)	300,143	15,007
Danish Krone	8,377,342	(16,784,343)	(8,407,001)	(420,350)	7,507,472	(15,357,295)	(7,849,823)	(392,491)
Euro	1,096,701,615	(1,388,093,123)	(291,391,508)	(14,569,575)	900,441,089	(1,181,443,921)	(281,002,832)	(14,050,142)

## Global Aggregate Bond UCITS ETF (Continued)

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Hong Kong Dollar	353,972	(579,011)	(225,039)	(11,252)	1,346,061	(2,620,949)	(1,274,888)	(63,744)
Hungarian Forint	3,844,023	(7,137,664)	(3,293,641)	(164,682)	2,794,042	(5,112,465)	(2,318,423)	(115,921)
Indonesian Rupiah	21,011,752	(39,151,892)	(18,140,140)	(907,007)	19,205,546	(18,748,026)	457,520	22,876
Israeli Shekel	5,801,202	(11,774,580)	(5,973,378)	(298,669)	4,616,360	(9,146,550)	(4,530,190)	(226,510)
Japanese Yen	225,815,686	(464,116,042)	(238,300,356)	(11,915,018)	231,052,633	(472,350,001)	(241,297,368)	(12,064,868)
Malaysian Ringgit	18,671,814	(37,808,774)	(19,136,960)	(956,848)	14,314,200	(17,595,845)	(3,281,645)	(164,082)
Mexican Peso	14,993,937	(30,799,372)	(15,805,435)	(790,272)	13,861,719	(26,932,183)	(13,070,464)	(653,523)
New Zealand Dollar	7,972,236	(15,725,292)	(7,753,056)	(387,653)	6,227,430	(12,784,959)	(6,557,529)	(327,876)
Norwegian Krone	6,341,004	(13,183,119)	(6,842,115)	(342,106)	2,084,702	(3,944,518)	(1,859,816)	(92,991)
Peruvian Sol	2,868,747	(4,268,881)	(1,400,134)	(70,007)	2,037,969	(2,189,318)	(151,349)	(7,567)
Polish Zloty	8,593,176	(18,488,472)	(9,895,296)	(494,765)	6,820,455	(12,669,149)	(5,848,694)	(292,435)
Romanian Leu	4,548,158	(9,106,855)	(4,558,697)	(227,935)	2,503,765	(5,559,074)	(3,055,309)	(152,765)
Singapore Dollar	10,361,892	(20,452,821)	(10,090,929)	(504,546)	9,297,966	(18,584,281)	(9,286,315)	(464,316)
South Korean Won	56,257,793	(83,396,512)	(27,138,719)	(1,356,936)	44,572,389	(58,698,806)	(14,126,417)	(706,321)
Swedish Krona	17,908,100	(34,779,108)	(16,871,008)	(843,550)	13,437,547	(26,930,743)	(13,493,196)	(674,660)
Swiss Franc	29,153,328	(18,683,218)	10,470,110	523,506	21,402,827	(32,506,730)	(11,103,903)	(555,195)
Thai Baht	15,472,829	(30,530,931)	(15,058,102)	(752,905)	12,030,440	(14,487,662)	(2,457,222)	(122,861)

## U.K. Gilt UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)
Euro	29,823	7,063,310	7,093,133	354,657	7,073	4,722,248	4,729,321	236,466

## U.S. Treasury 0–1 Year Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Euro	61,023	—	61,023	3,051	50,046	—	50,046	2,502
Mexican Peso	634,727	2,895,593,468	2,896,228,195	144,811,410	12,294,198	1,191,251,004	1,203,545,202	60,177,260

## USD Corporate 1–3 Year Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
British Pound	1,649	1,737,153	1,738,802	86,940	—	—	—	—
Euro	38,244	8,737,620	8,775,864	438,793	22,706	—	22,706	1,135
Mexican Peso	4,986	2,031,347	2,036,333	101,817	—	57,079	57,079	2,854

## USD Corporate Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
British Pound	95,904	151,303,131	151,399,035	7,569,952	24,150	134,205,717	134,229,867	6,711,493
Euro	24,288	165,370,780	165,395,068	8,269,753	289,238	192,695,722	192,984,960	9,649,248
United Arab Emirates Dirham	—	—	—	—	(70)	—	(70)	(4)

## USD Emerging Markets Government Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
Euro	21,077	—	21,077	1,054	14,664	—	14,664	733

## USD Treasury Bond UCITS ETF

Currency	30 June 2024				30 June 2023 <sup>1</sup>			
	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)	Financial Instruments USD (\$)	Foreign Currency Exchange Contracts USD (\$)	Net USD (\$)	+/- 5% Impact USD (\$)
British Pound	(65,682)	285,973	220,291	11,015	28,937	2,400,206	2,429,143	121,457
Euro	1,999,599	537,049,339	539,048,938	26,952,447	188,163	456,253,841	456,442,004	22,822,100

<sup>1</sup> The prior year comparatives have been updated to be in line with current year presentation.

**Interest Rate Risk.** The Funds may invest in fixed and floating rate securities either directly or through underlying collective investment schemes. Income may be affected by changes in interest rates relevant to interest bearing securities or as a result of the Investment Manager being unable to secure similar returns on the expiry of contracts or sale of securities. The value of fixed rate securities may be affected by interest rate movements or the expectation of such movements in the future. Equity securities are non-interest bearing and therefore not subject to interest rate risk. Certain financial derivative instruments (e.g. futures) and interest receivable on bank deposits or payable on bank overdrafts positions may be affected by the fluctuations of interest rates.

If the prevailing interest rates had been raised or lowered by 1%, assuming a parallel shift in the yield curve, with all other factors remaining constant, net assets could possibly have decreased or increased. Each Fund's interest rate sensitivity was determined based on the effective duration of the portfolio.

The tables below show the interest rate risk profile of the financial assets and liabilities for the Funds with significant interest rate risk as at 30 June 2024 and 30 June 2023.

Fund	30 June 2024			30 June 2023 <sup>2</sup>		
	Interest Bearing Financial Assets <sup>1</sup>	Financial Liabilities <sup>1</sup>	+/- 1% Impact	Interest Bearing Financial Assets <sup>1</sup>	Financial Liabilities <sup>1</sup>	+/- 1% Impact
ESG EUR Corporate Bond UCITS ETF	€86,991,189	€1,718	€3,884,649	€58,886,788	€2,816	€2,707,841
ESG Global Corporate Bond UCITS ETF	\$934,882,770	\$8,214	\$52,824,364	\$440,896,043	\$22,433	\$26,003,618
ESG USD Corporate Bond UCITS ETF	\$37,966,806	—	\$2,462,313	\$38,570,845	\$455	\$2,597,615
EUR Corporate Bond UCITS ETF	€2,946,789,803	€161,390	€132,152,759	€1,562,766,028	€51,610	€70,707,573
EUR Eurozone Government Bond UCITS ETF	€2,842,857,736	—	€204,941,618	€1,731,121,010	—	€128,052,989
Global Aggregate Bond UCITS ETF	\$4,038,310,751	\$43,094	\$261,612,555	\$3,373,189,521	\$360,517	\$231,359,926
U.K. Gilt UCITS ETF	£303,321,360	—	£28,733,376	£219,141,009	—	£22,179,839
U.S. Treasury 0–1 Year Bond UCITS ETF	\$3,745,762,808	—	\$14,609,451	\$1,835,135,924	—	\$6,976,499
USD Corporate 1–3 Year Bond UCITS ETF	\$1,827,310,029	\$502	\$33,602,479	\$1,590,511,109	\$5,732	\$29,628,464
USD Corporate Bond UCITS ETF	\$2,744,483,538	—	\$179,018,041	\$1,627,771,466	\$6,490	\$110,580,319
USD Emerging Markets Government Bond UCITS ETF	\$978,380,592	\$47	\$62,851,600	\$667,326,006	\$43,841	\$44,090,041
USD Treasury Bond UCITS ETF	\$2,168,833,421	—	\$127,696,507	\$1,661,407,773	—	\$103,433,092
Company Total	\$23,157,940,634	\$226,676	\$1,136,460,491	\$15,171,289,854	\$498,847	\$802,669,940

<sup>1</sup> Includes financial derivatives, cash, margin cash and bank overdrafts, as applicable.

<sup>2</sup> The prior year comparatives have been updated to be in line with current year presentation.

Interest rate exposure by contractual maturity on fixed income securities is summarised below:

### 30 June 2024

Fund	Under 1 Year	Under 5 Years	Under 10 Years	Over 10 Years	Total
ESG EUR Corporate Bond UCITS ETF	—	€44,552,858	€33,423,005	€8,041,345	€86,017,208
ESG Global Corporate Bond UCITS ETF	\$156,747	\$413,556,542	\$298,148,028	\$212,842,991	\$924,704,308
ESG USD Corporate Bond UCITS ETF	—	\$14,850,598	\$11,148,391	\$11,770,449	\$37,769,438
EUR Corporate Bond UCITS ETF	€153,903	€1,505,709,733	€1,055,316,613	€353,613,228	€2,914,793,477
EUR Eurozone Government Bond UCITS ETF	—	€1,181,175,559	€839,627,376	€792,880,215	€2,813,683,150
Global Aggregate Bond UCITS ETF	\$2,496,519	\$1,647,774,213	\$1,010,258,869	\$1,327,429,055	\$3,987,958,656
U.K. Gilt UCITS ETF	—	£86,083,606	£70,115,398	£146,342,328	£302,541,332
U.S. Treasury 0–1 Year Bond UCITS ETF	\$3,468,662,248	\$62,137,840	—	—	\$3,530,800,088
USD Corporate 1–3 Year Bond UCITS ETF	\$4,085,806	\$1,735,723,420	\$13,065,578	\$23,183,715	\$1,776,058,519
USD Corporate Bond UCITS ETF	\$1,005,255	\$1,081,178,057	\$765,870,294	\$881,237,977	\$2,729,291,583
USD Emerging Markets Government Bond UCITS ETF	—	\$351,386,372	\$276,086,722	\$343,092,537	\$970,565,631
USD Treasury Bond UCITS ETF	—	\$1,224,552,169	\$501,393,148	\$428,853,950	\$2,154,799,267
Company Total	\$3,476,571,528	\$9,567,532,903	\$5,031,427,650	\$4,650,832,396	\$22,726,364,477

### 30 June 2023

Fund	Under 1 Year	Under 5 Years	Under 10 Years	Over 10 Years	Total
ESG EUR Corporate Bond UCITS ETF	—	€29,714,651	€23,590,316	€5,247,170	€58,552,137
ESG Global Corporate Bond UCITS ETF	\$44,189	\$189,521,219	\$141,807,330	\$106,441,484	\$437,814,222
ESG USD Corporate Bond UCITS ETF	—	\$14,770,493	\$10,810,518	\$12,617,949	\$38,198,960
EUR Corporate Bond UCITS ETF	€1,060,877	€806,040,534	€558,044,391	€186,657,512	€1,551,803,314
EUR Eurozone Government Bond UCITS ETF	€6,539,316	€683,312,465	€558,797,197	€470,481,607	€1,719,130,585
Global Aggregate Bond UCITS ETF	\$8,692,870	\$1,341,946,763	\$853,408,617	\$1,116,145,466	\$3,320,193,716
U.K. Gilt UCITS ETF	—	£60,847,776	£47,603,484	£110,160,266	£218,611,526
U.S. Treasury 0–1 Year Bond UCITS ETF	\$1,765,772,260	\$35,910,664	—	—	\$1,801,682,924
USD Corporate 1–3 Year Bond UCITS ETF	—	\$1,535,467,677	\$10,813,764	\$20,756,218	\$1,567,037,659
USD Corporate Bond UCITS ETF	\$199,040	\$635,589,811	\$439,069,288	\$543,503,308	\$1,618,361,447
USD Emerging Markets Government Bond UCITS ETF	\$404,588	\$239,844,468	\$180,616,550	\$241,149,410	\$662,015,016
USD Treasury Bond UCITS ETF	—	\$910,339,962	\$411,447,902	\$334,339,750	\$1,656,127,614
Company Total	\$1,783,404,758	\$6,638,052,684	\$3,352,705,867	\$3,237,669,280	\$15,011,832,589

**Management of Market Risk (Including Other Price, Currency and Interest Rate Risks).** Using risk models and quantitative tools, the Investment Manager performs daily reviews of exposure to: style, country, sector and currency related risk factors for equity portfolios and interest rate, credit spread and currency related risk factors for fixed income portfolios. For index funds, the Investment Manager employs a “passive” investment strategy aimed to minimise tracking-error and portfolio management related costs through the optimisation of the Funds’ relative exposure to the relevant risk factors of the benchmarks by either fully replicating a benchmark or by holding a representative sample of benchmark securities. In addition, the Investment Manager performs daily checks of performance against the respective benchmarks.

The Asset Allocation Funds use a blend of broad and well-diversified benchmarks the Investment Manager considers to be a fair representation of their respective risk profiles.

Efficient portfolio management techniques, as described in Note 10, may be used to minimise transaction costs or taxes. Currency is traded as closely as possible to the close of the markets, so as to obtain exchange rates that closely approximate the rates used in the daily valuation.

**Liquidity Risk.** Liquidity risk is the risk that sufficient cash cannot be raised to meet liabilities when due. One of the key liquidity factors influencing the Company and the Funds is exposure to cash redemptions of redeemable participating shares. Hence the Company, through the Funds, invests the large majority of its assets in investments that are traded in active markets and can ordinarily be readily disposed. However, liquidity risk will occur if an issuer becomes credit-impaired or if the relevant market becomes illiquid. In such a case, it may not be possible to initiate or liquidate a position at a price deemed by the Investment Manager to be demonstrating fair value. Liquidity risk may be temporary or may last for extended periods. The Company, through the Funds, invests in securities that form part of the benchmark indices. Benchmark indices are constructed from index rules requiring securities to have a specified minimum trading volume, which, although not guaranteeing liquidity, provides indication of the liquid nature of the securities underlying the Funds. The Funds are exposed to withdrawals and contributions that are invested to ensure that exposure to the benchmark indices is maintained to meet the investment objective of the Funds. All the Funds’ financial liabilities, based on contractual maturities, fall due within three months.

Additionally, the Funds may use index futures contracts to a limited extent, to maintain full exposure to the index, maintain liquidity and minimise transaction costs. Funds may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity.

No shareholder owns greater than 25% of the net assets of the Company. Shareholders owning greater than 25% of the net assets of a Fund may further expose the Fund to concentration risks that could impact liquidity should one or more of these shareholders submit redemption requests.

	30 June 2024		30 June 2023	
	Total Concentration	Number of Shareholders	Total Concentration	Number of Shareholders
ESG Developed Asia Pacific All Cap UCITS ETF	—	—	52%	1
ESG Emerging Markets All Cap UCITS ETF	45%	1	74%	1
ESG EUR Corporate Bond UCITS ETF	—	—	43%	1
ESG USD Corporate Bond UCITS ETF	85%	1	81%	1
Global Aggregate Bond UCITS ETF	33%	1	38%	1

**Management of Liquidity Risk.** To meet redemption requests and raise cash from the portfolio, daily reports of share capital activity are provided by the Administrator to facilitate the daily cash forecast, cash monitoring and portfolio management process.

Subject to certain circumstances as detailed in the Prospectus, negative impacts to liquidity or transaction costs caused by significant shareholder redemptions may be mitigated through the available liquidity measures including, but not limited to, the use of (a) distribution of underlying investments rather than cash, subject to certain conditions, in which case the shareholder may bear the cost of charges incurred in connection with the sale of such underlying investments, (b) limiting the maximum amount of daily redemptions when total redemption requests for the day exceed 10% or (c) temporary suspension of dealing in shares. Should the Funds require, they also have access to a syndicated line of credit for temporary or emergency purposes (as disclosed in Note 9).

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

Credit risk exposure is also created through interactions with brokers and custodians. However, transactions in listed securities are settled and paid for upon delivery of securities using only approved brokers. The risk of default is therefore considered minimal because securities are delivered only when the broker has made payment and the broker is paid for purchases only once the securities have been received by the Company's Depositary.

The securities lending activity of the Funds creates exposure to the borrowing counterparties which is mitigated by the collateral arrangements in place.

Credit risk may also arise from assets of the Funds which are substantially all held by the Depositary. Bankruptcy or insolvency of the Depositary may cause certain rights with respect to securities and other positions held to be delayed or limited. As of 30 June 2024, the Depositary has a long-term credit rating of A+ from Fitch (30 June 2023: A+). Additionally, the Depositary ensures there is legal separation of non-cash assets held in custody, that such assets are held on a fiduciary basis and that appropriate internal control systems are maintained such that records clearly identify the nature and amount of all assets under custody. All securities held in custody by the Depositary are segregated from the Depositary's own assets, whether in a vault, in segregated accounts on the books of sub-custodians or in an account maintained at a central securities depositary. The Depositary maintains segregated accounts per client on its own books as well as on the books of sub-custodians in local markets, where possible.

In addition, the Funds hold cash with counterparties which is subject to credit risk. The banks and financial institutions, other than the Depositary, that held these cash are rated A to AA based on the median rating of Moody's, S&P and Fitch.

Credit risk is managed at the Fund level. For Funds invested in fixed income holdings the following is an analysis of the concentration of issuer credit ratings. Credit ratings reflect the median of Moody's, S&P and Fitch, where possible. When less than three ratings are available, the lowest rating is utilised.

## 30 June 2024

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
ESG EUR Corporate Bond UCITS ETF	€448,817	€8,213,727	€35,474,913	€41,879,751	—	—	€86,017,208
ESG Global Corporate Bond UCITS ETF	\$10,893,589	\$77,434,651	\$434,919,219	\$397,897,411	—	\$3,559,438	\$924,704,308
ESG USD Corporate Bond UCITS ETF	\$530,134	\$2,572,831	\$19,291,581	\$15,374,892	—	—	\$37,769,438
EUR Corporate Bond UCITS ETF	€10,601,062	€239,941,782	€1,184,072,467	€1,478,712,639	—	€1,465,527	€2,914,793,477
EUR Eurozone Government Bond UCITS ETF	€669,018,870	€991,341,072	€483,985,224	€609,764,839	—	€59,573,145	€2,813,683,150
Global Aggregate Bond UCITS ETF	\$561,529,447	\$1,912,688,485	\$804,894,973	\$671,099,114	\$49,525	\$37,697,112	\$3,987,958,656
U.K. Gilt UCITS ETF	—	£302,541,332	—	—	—	—	£302,541,332
U.S. Treasury 0–1 Year Bond UCITS ETF	\$2,378,992,071	\$1,151,808,017	—	—	—	—	\$3,530,800,088
USD Corporate 1–3 Year Bond UCITS ETF	\$23,881,720	\$179,254,021	\$846,686,760	\$726,236,018	—	—	\$1,776,058,519
USD Corporate Bond UCITS ETF	\$28,094,796	\$214,799,431	\$1,203,012,021	\$1,283,385,335	—	—	\$2,729,291,583
USD Emerging Markets Government Bond UCITS ETF	—	\$115,597,440	\$233,360,333	\$252,906,210	\$367,102,398	\$1,599,250	\$970,565,631
USD Treasury Bond UCITS ETF	—	\$2,154,799,267	—	—	—	—	\$2,154,799,267
Company Total	\$3,732,819,442	\$7,519,889,075	\$5,368,011,132	\$5,630,215,855	\$367,151,923	\$108,277,050	\$22,726,364,477

## 30 June 2023

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
ESG EUR Corporate Bond UCITS ETF	€183,385	€4,621,882	€25,161,326	€28,585,544	—	—	€58,552,137
ESG Global Corporate Bond UCITS ETF	\$5,255,455	\$30,568,838	\$208,763,119	\$192,359,151	—	\$867,659	\$437,814,222
ESG USD Corporate Bond UCITS ETF	\$554,655	\$2,453,260	\$19,329,592	\$15,861,453	—	—	\$38,198,960
EUR Corporate Bond UCITS ETF	€4,138,123	€121,590,994	€657,240,941	€768,504,696	€328,560	—	€1,551,803,314
EUR Eurozone Government Bond UCITS ETF	€403,351,243	€622,257,460	€275,030,444	€404,210,328	—	€14,281,110	€1,719,130,585
Global Aggregate Bond UCITS ETF	\$1,523,815,399	\$502,122,771	\$698,926,403	\$567,682,857	\$32,820	\$27,613,466	\$3,320,193,716
U.K. Gilt UCITS ETF	—	£218,611,526	—	—	—	—	£218,611,526
U.S. Treasury 0–1 Year Bond UCITS ETF	\$1,801,682,924	—	—	—	—	—	\$1,801,682,924
USD Corporate 1–3 Year Bond UCITS ETF	\$23,762,383	\$129,183,528	\$729,625,586	\$684,466,162	—	—	\$1,567,037,659
USD Corporate Bond UCITS ETF	\$18,110,081	\$122,079,186	\$699,905,084	\$778,095,384	\$171,712	—	\$1,618,361,447
USD Emerging Markets Government Bond UCITS ETF	\$700,824	\$75,431,778	\$160,899,177	\$185,747,104	\$236,669,794	\$2,566,339	\$662,015,016
USD Treasury Bond UCITS ETF	\$1,656,127,614	—	—	—	—	—	\$1,656,127,614
Company Total	\$5,474,780,307	\$1,956,352,262	\$3,562,008,049	\$3,734,831,031	\$237,232,785	\$46,628,155	\$15,011,832,589

**Management of Credit Risk.** Credit risk is managed by investment policies which restrict or place limits on acceptable portfolio and net asset concentrations as well as exposure to certain instruments, credit institutions and counterparties. The Investment Manager performs daily reviews of portfolio attributes, such as sector diversification and credit quality, and adjusts where necessary to ensure that the credit risk components closely match those of the respective benchmarks. Credit ratings of debt instruments and counterparties are monitored and evaluated periodically by the Investment Manager; an approved counterparty list is maintained, and trading with approved counterparties is enforced. The Funds also enter into master netting arrangements with their counterparties and require the transfer of collateral to secure performance. The value of cash and securities pledged or received as collateral against securities lending transactions and derivative contracts is disclosed in Notes 10 and 11, respectively. Cash and securities received as collateral from counterparties are not recognised as asset because the Funds do not have the right to sell or re-pledge the collateral, except in the event of default.

**5. Taxation.** Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares or appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events:

(a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and

(b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on the realised and unrealised portion of their capital gains.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the year, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the year ended 30 June 2024 and 30 June 2023:

## 30 June 2024

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total Funds:	\$(237,404,773)	\$38,984	\$(3,583,248)	\$(37,668,990)	\$(278,618,027)
ESG Developed Asia Pacific All Cap UCITS ETF	\$(94,738)	—	—	—	\$(94,738)
ESG Developed Europe All Cap UCITS ETF	€(246,670)	—	—	—	€(246,670)
ESG Emerging Markets All Cap UCITS ETF	\$(99,167)	—	\$(1,918)	\$(188,987)	\$(290,072)
ESG Global All Cap UCITS ETF	\$(1,379,265)	—	\$(23,218)	\$(317,939)	\$(1,720,422)
ESG North America All Cap UCITS ETF	\$(221,633)	—	—	—	\$(221,633)
FTSE 100 UCITS ETF	£(453,778)	—	—	—	£(453,778)
FTSE 250 UCITS ETF	£(1,267,351)	—	—	—	£(1,267,351)
FTSE All-World UCITS ETF	\$(55,892,990)	—	\$(1,229,091)	\$(15,026,620)	\$(72,148,701)
FTSE All-World High Dividend Yield UCITS ETF	\$(21,031,893)	—	\$(132,384)	\$(2,268,166)	\$(23,432,443)
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$(1,880,868)	—	—	—	\$(1,880,868)
FTSE Developed Europe UCITS ETF	€(8,831,019)	—	—	—	€(8,831,019)
FTSE Developed Europe ex UK UCITS ETF	€(8,093,909)	—	—	—	€(8,093,909)
FTSE Developed World UCITS ETF	\$(10,185,280)	—	—	—	\$(10,185,280)
FTSE Emerging Markets UCITS ETF	\$(9,985,172)	—	\$(2,197,734)	\$(19,867,278)	\$(32,050,184)
FTSE Japan UCITS ETF	\$(10,211,607)	—	—	—	\$(10,211,607)
FTSE North America UCITS ETF	\$(7,162,224)	—	—	—	\$(7,162,224)
Germany All Cap UCITS ETF	€(622,725)	—	—	—	€(622,725)
S&P 500 UCITS ETF	\$(97,393,941)	—	—	—	\$(97,393,941)
ESG EUR Corporate Bond UCITS ETF	—	€7	—	—	€7
ESG Global Corporate Bond UCITS ETF	\$(12,263)	—	—	—	\$(12,263)
ESG USD Corporate Bond UCITS ETF	—	\$567	—	—	\$567
EUR Corporate Bond UCITS ETF	€(90,017)	—	—	—	€(90,017)
Global Aggregate Bond UCITS ETF	\$(287,249)	—	\$1,097	—	\$(286,152)
USD Corporate 1–3 Year Bond UCITS ETF	—	\$38,409	—	—	\$38,409
USD Corporate Bond UCITS ETF	\$(32,134)	—	—	—	\$(32,134)
USD Emerging Markets Government Bond UCITS ETF	\$(23,056)	—	—	—	\$(23,056)



## 30 June 2023

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total Funds:	\$(193,435,145)	\$23,056	\$(758,142)	\$(10,718,757)	\$(204,888,988)
ESG Developed Asia Pacific All Cap UCITS ETF <sup>1</sup>	\$(37,185)	—	—	—	\$(37,185)
ESG Developed Europe All Cap UCITS ETF <sup>1</sup>	€(160,563)	—	—	—	€(160,563)
ESG Emerging Markets All Cap UCITS ETF <sup>1</sup>	\$(49,733)	—	\$(940)	\$(27,113)	\$(77,786)
ESG Global All Cap UCITS ETF	\$(1,010,551)	—	\$(668)	\$(67,467)	\$(1,078,686)
ESG North America All Cap UCITS ETF <sup>1</sup>	\$(96,636)	—	—	—	\$(96,636)
FTSE 100 UCITS ETF	£(322,066)	—	—	—	£(322,066)
FTSE 250 UCITS ETF	£(1,130,178)	—	—	—	£(1,130,178)
FTSE All-World UCITS ETF	\$(41,917,155)	—	\$(333,018)	\$(3,780,377)	\$(46,030,550)
FTSE All-World High Dividend Yield UCITS ETF	\$(17,706,073)	—	\$(154,386)	\$(287,716)	\$(18,148,175)
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$(1,607,948)	—	—	—	\$(1,607,948)
FTSE Developed Europe UCITS ETF	€(8,140,133)	—	—	—	€(8,140,133)
FTSE Developed Europe ex UK UCITS ETF	€(6,810,786)	—	—	—	€(6,810,786)
FTSE Developed World UCITS ETF	\$(6,656,706)	—	—	—	\$(6,656,706)
FTSE Emerging Markets UCITS ETF	\$(9,165,498)	—	\$(269,259)	\$(6,556,084)	\$(15,990,841)
FTSE Japan UCITS ETF	\$(7,467,579)	—	—	—	\$(7,467,579)
FTSE North America UCITS ETF	\$(6,368,048)	—	—	—	\$(6,368,048)
Germany All Cap UCITS ETF	€(700,378)	—	—	—	€(700,378)
S&P 500 UCITS ETF	\$(82,641,814)	—	—	—	\$(82,641,814)
ESG EUR Corporate Bond UCITS ETF <sup>1</sup>	€(3,220)	—	—	—	€(3,220)
ESG Global Corporate Bond UCITS ETF	\$(20,134)	—	—	—	\$(20,134)
ESG USD Corporate Bond UCITS ETF <sup>1</sup>	\$(1,316)	—	—	—	\$(1,316)
EUR Corporate Bond UCITS ETF	€(56,536)	—	—	—	€(56,536)
Global Aggregate Bond UCITS ETF	\$(183,533)	—	\$129	—	\$(183,404)
USD Corporate 1–3 Year Bond UCITS ETF	\$(86,371)	—	—	—	\$(86,371)
USD Corporate Bond UCITS ETF	\$(43,115)	—	—	—	\$(43,115)
USD Emerging Markets Government Bond UCITS ETF	—	\$23,056	—	—	\$23,056

<sup>1</sup>The Fund launched during the prior year. See Note 1.

**6. Distribution Policy.** The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. Dividends on Asset Allocation funds, if any, are paid semi-annually. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend	Fund	Dividend
LifeStrategy 20% Equity UCITS ETF	Semi-annually	FTSE Emerging Markets UCITS ETF	Quarterly
LifeStrategy 40% Equity UCITS ETF	Semi-annually	FTSE Japan UCITS ETF	Quarterly
LifeStrategy 60% Equity UCITS ETF	Semi-annually	FTSE North America UCITS ETF	Quarterly
LifeStrategy 80% Equity UCITS ETF	Semi-annually	Germany All Cap UCITS ETF	Quarterly
ESG Developed Asia Pacific All Cap UCITS ETF	Quarterly	S&P 500 UCITS ETF	Quarterly
ESG Developed Europe All Cap UCITS ETF	Quarterly	ESG EUR Corporate Bond UCITS ETF	Monthly
ESG Emerging Markets All Cap UCITS ETF	Quarterly	ESG Global Corporate Bond UCITS ETF	Monthly
ESG Global All Cap UCITS ETF	Quarterly	ESG USD Corporate Bond UCITS ETF	Monthly
ESG North America All Cap UCITS ETF	Quarterly	EUR Corporate Bond UCITS ETF	Monthly
FTSE 100 UCITS ETF	Quarterly	EUR Eurozone Government Bond UCITS ETF	Monthly
FTSE 250 UCITS ETF	Quarterly	Global Aggregate Bond UCITS ETF	Monthly
FTSE All-World UCITS ETF	Quarterly	U.K. Gilt UCITS ETF	Monthly
FTSE All-World High Dividend Yield UCITS ETF	Quarterly	USD Corporate 1–3 Year Bond UCITS ETF	Monthly
FTSE Developed Asia Pacific ex Japan UCITS ETF	Quarterly	USD Corporate Bond UCITS ETF	Monthly
FTSE Developed Europe UCITS ETF	Quarterly	USD Emerging Markets Government Bond UCITS ETF	Monthly
FTSE Developed Europe ex UK UCITS ETF	Quarterly	USD Treasury Bond UCITS ETF	Monthly
FTSE Developed World UCITS ETF	Quarterly	U.S. Treasury 0–1 Year Bond UCITS ETF	—*

\* This fund does not declare any dividend as there are no distributing share classes in issue during the period.

Dividends declared during the year ended 30 June 2024 and 30 June 2023 were as follows:

#### 30 June 2024

	Ex-Dividend Date	
	14 December 2023	13 June 2024
<b>LifeStrategy 20% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.3113	€0.3504
<b>LifeStrategy 40% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.3014	€0.3609
<b>LifeStrategy 60% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2836	€0.3574
<b>LifeStrategy 80% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2586	€0.3500

	Ex-Dividend Date			
	14 September 2023	14 December 2023	14 March 2024	13 June 2024
<b>ESG Developed Asia Pacific All Cap UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0243	\$0.0407	\$0.0231	\$0.0533
<b>ESG Developed Europe All Cap UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.0169	€0.0159	€0.0176	€0.1055
<b>ESG Emerging Markets All Cap UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0658	\$0.0137	\$0.0157	\$0.0454
<b>ESG Global All Cap UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0177	\$0.0149	\$0.0144	\$0.0298
<b>ESG North America All Cap UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0139	\$0.0148	\$0.0160	\$0.0131
<b>FTSE 100 UCITS ETF</b>				
GBP Distributing Dividend per Share	£0.3795	£0.2167	£0.2193	£0.5586
<b>FTSE 250 UCITS ETF</b>				
GBP Distributing Dividend per Share	£0.2481	£0.2582	£0.1504	£0.3775
<b>FTSE All-World UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.4737	\$0.4088	\$0.3849	\$0.7889
<b>FTSE All-World High Dividend Yield UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.4984	\$0.4030	\$0.3654	\$0.8040
<b>FTSE Developed Asia Pacific ex Japan UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.2123	\$0.1840	\$0.1796	\$0.2738
<b>FTSE Developed Europe UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.1735	€0.1332	€0.1452	€0.7398
<b>FTSE Developed Europe ex UK UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.0989	€0.0998	€0.1195	€0.7919
<b>FTSE Developed World UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.3122	\$0.3362	\$0.3180	\$0.6080
<b>FTSE Emerging Markets UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.6667	\$0.1772	\$0.1507	\$0.4886
<b>FTSE Japan UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0418	\$0.2460	\$0.0527	\$0.3004
<b>FTSE North America UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.3389	\$0.3590	\$0.3810	\$0.3343
<b>Germany All Cap UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.0208	—	€0.0682	€0.6314
<b>S&amp;P 500 UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.2676	\$0.2792	\$0.3024	\$0.2593

	Ex-Dividend Date											
	13 Jul. 2023	17 Aug. 2023	14 Sep. 2023	12 Oct. 2023	16 Nov. 2023	14 Dec. 2023	18 Jan. 2024	15 Feb. 2024	14 Mar. 2024	11 Apr. 2024	16 May 2024	13 Jun. 2024
<b>ESG EUR Corporate Bond UCITS ETF</b>												
EUR Distributing Dividend per Share	€0.0142	€0.0179	€0.0143	€0.0141	€0.0181	€0.0147	€0.0178	€0.0143	€0.0142	€0.0140	€0.0179	€0.0157
<b>ESG Global Corporate Bond UCITS ETF</b>												
	CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF
CHF-Hedged Distributing Dividend per Share	0.0133	0.0157	0.0136	0.0143	0.0164	0.0128	0.0161	0.0143	0.0149	0.0136	0.0173	0.0132
EUR-Hedged Distributing Dividend per Share	€0.0134	€0.0164	€0.0139	€0.0142	€0.0172	€0.0138	€0.0152	€0.0150	€0.0146	€0.0140	€0.0177	€0.0135
GBP-Hedged Distributing Dividend per Share	£0.0135	£0.0169	£0.0142	£0.0149	£0.0174	£0.0142	£0.0165	£0.0144	£0.0150	£0.0147	£0.0182	£0.0139
USD-Hedged Distributing Dividend per Share	\$0.0144	\$0.0173	\$0.0141	\$0.0143	\$0.0180	\$0.0141	\$0.0176	\$0.0147	\$0.0149	\$0.0156	\$0.0184	\$0.0146
<b>ESG USD Corporate Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.0194	\$0.0242	\$0.0196	\$0.0202	\$0.0245	\$0.0206	\$0.0242	\$0.0198	\$0.0214	\$0.0198	\$0.0249	\$0.0196
<b>EUR Corporate Bond UCITS ETF</b>												
EUR Distributing Dividend per Share	€0.1097	€0.1386	€0.1147	€0.1149	€0.1502	€0.1198	€0.1512	€0.1258	€0.1245	€0.1305	€0.1592	€0.1278
<b>EUR Eurozone Government Bond UCITS ETF</b>												
EUR Distributing Dividend per Share	€0.0336	€0.0440	€0.0365	€0.0369	€0.0509	€0.0415	€0.0528	€0.0425	€0.0434	€0.0441	€0.0554	€0.0442
<b>Global Aggregate Bond UCITS ETF</b>												
EUR-Hedged Distributing Dividend per Share	€0.0398	€0.0509	€0.0443	€0.0461	€0.0547	€0.0450	€0.0572	€0.0485	€0.0502	€0.0484	€0.0631	€0.0475
GBP-Hedged Distributing Dividend per Share	£0.0412	£0.0531	£0.0456	£0.0490	£0.0574	£0.0469	£0.0596	£0.0501	£0.0531	£0.0504	£0.0668	£0.0500
<b>U.K. Gilt UCITS ETF</b>												
GBP Distributing Dividend per Share	£0.0441	£0.0572	£0.0465	£0.0463	£0.0594	£0.0485	£0.0619	£0.0549	£0.0481	£0.0501	£0.0639	£0.0506
<b>USD Corporate 1-3 Year Bond UCITS ETF</b>												
GBP-Hedged Distributing Dividend per Share	—	—	—	—	—	—	—	—	—	—	—	£0.1805
USD Distributing Dividend per Share	\$0.1589	\$0.1967	\$0.1663	\$0.1700	\$0.2168	\$0.1846	\$0.2202	\$0.1857	\$0.1928	\$0.1826	\$0.2378	\$0.1846
<b>USD Corporate Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.1675	\$0.2003	\$0.1709	\$0.1727	\$0.2117	\$0.1800	\$0.2178	\$0.1716	\$0.1929	\$0.1779	\$0.2257	\$0.1757
<b>USD Emerging Markets Government Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.1779	\$0.2298	\$0.1774	\$0.1829	\$0.2221	\$0.1834	\$0.2230	\$0.1881	\$0.2038	\$0.1845	\$0.2320	\$0.1729
<b>USD Treasury Bond UCITS ETF</b>												
GBP-Hedged Distributing Dividend per Share	£0.0527	£0.0722	£0.0587	£0.0648	£0.0742	£0.0611	£0.0824	£0.0620	£0.0654	£0.0625	£0.0879	£0.0586
USD Distributing Dividend per Share	\$0.0567	\$0.0756	\$0.0593	\$0.0611	\$0.0799	\$0.0654	\$0.0804	\$0.0667	\$0.0667	\$0.0653	\$0.0845	\$0.0664

## 30 June 2023

	Ex-Dividend Date	
	15 December 2022	15 June 2023
<b>LifeStrategy 20% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2297	€0.3151
<b>LifeStrategy 40% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2395	€0.3246
<b>LifeStrategy 60% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2375	€0.3229
<b>LifeStrategy 80% Equity UCITS ETF</b>		
EUR Distributing Dividend per Share	€0.2353	€0.3202

	Ex-Dividend Date			
	15 September 2022	15 December 2022	16 March 2023	15 June 2023
<b>ESG Developed Asia Pacific All Cap UCITS ETF<sup>1</sup></b>				
USD Distributing Dividend per Share	—	\$0.0083	\$0.0256	\$0.0522
<b>ESG Developed Europe All Cap UCITS ETF<sup>1</sup></b>				
EUR Distributing Dividend per Share	€0.0041	€0.0136	€0.0150	€0.0936
<b>ESG Emerging Markets All Cap UCITS ETF<sup>1</sup></b>				
USD Distributing Dividend per Share	—	\$0.0110	\$0.0140	\$0.0385
<b>ESG Global All Cap UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0173	\$0.0139	\$0.0138	\$0.0291
<b>ESG North America All Cap UCITS ETF<sup>1</sup></b>				
USD Distributing Dividend per Share	\$0.0045	\$0.0133	\$0.0143	\$0.0151
<b>FTSE 100 UCITS ETF</b>				
GBP Distributing Dividend per Share	£0.3823	£0.1776	£0.3075	£0.3799
<b>FTSE 250 UCITS ETF</b>				
GBP Distributing Dividend per Share	£0.2265	£0.2218	£0.1595	£0.3687
<b>FTSE All-World UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.4956	\$0.3785	\$0.4092	\$0.7273
<b>FTSE All-World High Dividend Yield UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.4938	\$0.4131	\$0.4113	\$0.7666
<b>FTSE Developed Asia Pacific ex Japan UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.2740	\$0.1405	\$0.2969	\$0.2045
<b>FTSE Developed Europe UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.1534	€0.1212	€0.1651	€0.6342
<b>FTSE Developed Europe ex UK UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.0716	€0.1003	€0.1171	€0.7192
<b>FTSE Developed World UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.3054	\$0.3021	\$0.3338	\$0.5687
<b>FTSE Emerging Markets UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.7376	\$0.2362	\$0.1743	\$0.4216
<b>FTSE Japan UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.0412	\$0.2324	\$0.0475	\$0.3040
<b>FTSE North America UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.3426	\$0.3339	\$0.3674	\$0.3536
<b>Germany All Cap UCITS ETF</b>				
EUR Distributing Dividend per Share	€0.0103	—	€0.1275	€0.6195
<b>S&amp;P 500 UCITS ETF</b>				
USD Distributing Dividend per Share	\$0.2642	\$0.2596	\$0.2856	\$0.2749

<sup>1</sup> The Fund launched during the prior year. See Note 1.

	Ex-Dividend Date											
	14 Jul. 2022	18 Aug. 2022	15 Sep. 2022	13 Oct. 2022	17 Nov. 2022	15 Dec. 2022	19 Jan. 2023	16 Feb. 2023	16 Mar. 2023	13 Apr. 2023	18 May 2023	15 Jun. 2023
<b>ESG EUR Corporate Bond UCITS ETF<sup>1</sup></b>												
EUR Distributing Dividend per Share	—	—	—	—	—	€0.0105	€0.0170	€0.0135	€0.0139	€0.0142	€0.0177	€0.0139
<b>ESG Global Corporate Bond UCITS ETF</b>												
CHF-Hedged Distributing Dividend per Share	CHF 0.0084	CHF 0.0120	CHF 0.0099	CHF 0.0097	CHF 0.0146	CHF 0.0100	CHF 0.0158	CHF 0.0124	CHF 0.0143	CHF 0.0121	CHF 0.0165	CHF 0.0136
EUR-Hedged Distributing Dividend per Share	€0.0087	€0.0124	€0.0099	€0.0105	€0.0134	€0.0110	€0.0156	€0.0125	€0.0145	€0.0125	€0.0168	€0.0137
GBP-Hedged Distributing Dividend per Share	£0.0089	£0.0121	£0.0104	£0.0109	£0.0137	£0.0108	£0.0160	£0.0120	£0.0155	£0.0127	£0.0171	£0.0137
USD-Hedged Distributing Dividend per Share	\$0.0084	\$0.0119	\$0.0099	\$0.0115	\$0.0141	\$0.0112	\$0.0164	\$0.0129	\$0.0149	\$0.0132	\$0.0167	\$0.0142
<b>ESG USD Corporate Bond UCITS ETF<sup>1</sup></b>												
USD Distributing Dividend per Share	—	—	—	—	—	\$0.0161	\$0.0239	\$0.0202	\$0.0212	\$0.0190	\$0.0261	\$0.0197
<b>EUR Corporate Bond UCITS ETF</b>												
EUR Distributing Dividend per Share	€0.0343	€0.0451	€0.0452	€0.0457	€0.0651	€0.0747	€0.1005	€0.0854	€0.0922	€0.1007	€0.1297	€0.1059
<b>EUR Eurozone Government Bond UCITS ETF</b>												
EUR Distributing Dividend per Share	€0.0084	€0.0128	€0.0121	€0.0141	€0.0189	€0.0190	€0.0260	€0.0239	€0.0267	€0.0285	€0.0391	€0.0328
<b>Global Aggregate Bond UCITS ETF</b>												
EUR-Hedged Distributing Dividend per Share	€0.0264	€0.0319	€0.0253	€0.0294	€0.0353	€0.0289	€0.0391	€0.0322	€0.0385	€0.0348	€0.0479	€0.0398
GBP-Hedged Distributing Dividend per Share	£0.0274	£0.0317	£0.0261	£0.0317	£0.0359	£0.0300	£0.0412	£0.0332	£0.0399	£0.0359	£0.0496	£0.0407
<b>U.K. Gilt UCITS ETF</b>												
GBP Distributing Dividend per Share	£0.0248	£0.0317	£0.0268	£0.0275	£0.0392	£0.0322	£0.0418	£0.0363	£0.0386	£0.0395	£0.0508	£0.0440
<b>USD Corporate 1–3 Year Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.0828	\$0.1064	\$0.0907	\$0.1009	\$0.1306	\$0.1215	\$0.1557	\$0.1265	\$0.1518	\$0.1314	\$0.1877	\$0.1490
<b>USD Corporate Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.1345	\$0.1618	\$0.1296	\$0.1411	\$0.1692	\$0.1440	\$0.1805	\$0.1445	\$0.1696	\$0.1435	\$0.2028	\$0.1543
<b>USD Emerging Markets Government Bond UCITS ETF</b>												
USD Distributing Dividend per Share	\$0.1605	\$0.1970	\$0.1609	\$0.1435	\$0.2000	\$0.1717	\$0.1972	\$0.1759	\$0.1922	\$0.1611	\$0.2223	\$0.1714
<b>USD Treasury Bond UCITS ETF</b>												
GBP-Hedged Distributing Dividend per Share	£0.0367	£0.0472	£0.0480	£0.0442	£0.0549	£0.0452	£0.0635	£0.0501	£0.0537	£0.0505	£0.0692	£0.0588
USD Distributing Dividend per Share	\$0.0354	\$0.0507	\$0.0413	\$0.0444	\$0.0595	\$0.0505	\$0.0621	\$0.0546	\$0.0544	\$0.0540	\$0.0708	\$0.0579

<sup>1</sup> The Fund launched during the prior year. See Note 1.

The Manager did not declare a dividend in respect of participating units in the U.S. Treasury 0–1 Year Bond UCITS ETF for the year ended 30 June 2024 (30 June 2023: Nil). Accordingly, income and gains of the Fund will be reflected in the net asset value per share.

**7. Net Asset Value Per Share.** The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

**8. Share Capital.** The Company has variable share capital consisting of 5,000,000,000,002 authorised shares divided into two Subscriber Shares (US\$1.00 par value) and 5,000,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

**Subscriber Shares.** There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

**Redeemable Participating Shares.** Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held.

If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class, is a sum in the currency in which that class is designated, as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable Participating Shares respectively. This payment is as at the date of commencement to wind up provided that there are sufficient assets available in the relevant Fund to enable such payment to be made. In the event that there are insufficient assets available in the relevant Fund to enable such payments to be made, the following recourse shall apply:

- (1) the assets of the Company not comprised within any of the Funds; and
- (2) the assets remaining in the Funds for the other classes of Shares after payment to the holders of the Shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

Share capital activity for the year ended 30 June 2024 and 30 June 2023:

## 30 June 2024

LifeStrategy 20% Equity UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	1,981,844	661,688	€15,291,510	(239,067)	€(5,565,197)	2,404,465	
EUR Distributing	467,008	183,891	€3,993,058	(288,096)	€(6,261,184)	362,803	
LifeStrategy 40% Equity UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	3,968,478	1,094,034	€27,468,103	(1,045,347)	€(25,981,269)	4,017,165	
EUR Distributing	847,945	232,463	€5,550,973	(372,799)	€(8,981,923)	707,609	
LifeStrategy 60% Equity UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	8,427,521	3,242,941	€91,457,822	(437,109)	€(11,869,273)	11,233,353	
EUR Distributing	1,280,873	466,299	€12,212,724	(232,130)	€(6,002,556)	1,515,042	
LifeStrategy 80% Equity UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	9,412,487	3,641,002	€112,809,222	(209,116)	€(6,436,739)	12,844,373	
EUR Distributing	854,170	579,715	€17,031,400	(244,148)	€(7,096,551)	1,189,737	
ESG Developed Asia Pacific All Cap UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	1,683,167	3,166,698	\$20,422,423	(1,028,207)	\$(6,617,511)	3,821,658	
USD Distributing	2,141,223	1,045,095	\$6,435,857	(672,852)	\$(4,253,334)	2,513,466	
ESG Developed Europe All Cap UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	9,712,168	3,935,246	€22,232,524	(1,263,899)	€(6,967,445)	12,383,515	
EUR Distributing	2,923,609	2,018,486	€10,935,492	(1,588,913)	€(8,268,985)	3,353,182	
ESG Emerging Markets All Cap UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	1,949,863	1,905,723	\$11,515,702	(203,919)	\$(1,222,042)	3,651,667	
USD Distributing	2,120,180	1,284,296	\$7,368,490	(355,514)	\$(2,081,453)	3,048,962	
ESG Global All Cap UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	42,904,258	24,358,231	\$132,752,313	(3,110,865)	\$(16,846,846)	64,151,624	
USD Distributing	48,278,944	10,731,370	\$56,057,231	(5,897,230)	\$(30,350,072)	53,113,084	
ESG North America All Cap UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	13,530,163	13,601,481	\$80,124,378	(3,338,804)	\$(18,496,334)	23,792,840	
USD Distributing	2,809,943	2,251,589	\$12,077,561	(1,753,785)	\$(9,180,683)	3,307,747	
FTSE 100 UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
GBP Accumulating	25,400,192	6,532,876	£255,245,736	(764,200)	£(28,066,913)	31,168,868	
GBP Distributing	116,252,242	856,564	£28,067,078	(10,637,872)	£(363,450,787)	106,470,934	
FTSE 250 UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
GBP Accumulating	8,850,178	5,976,008	£207,174,863	(1,571,263)	£(52,606,014)	13,254,923	
GBP Distributing	48,070,859	15,046,801	£465,173,464	(4,278,144)	£(129,477,344)	58,839,516	
FTSE All-World UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	66,740,512	38,974,029	\$4,638,163,624	(10,311,661)	\$(1,216,291,083)	95,402,880	
USD Distributing	97,286,769	25,394,122	\$2,983,505,394	(10,302,783)	\$(1,211,472,080)	112,378,108	
FTSE All-World High Dividend Yield UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year Shares
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	7,937,961	3,008,440	\$197,139,668	(1,284,023)	\$(82,701,038)	9,662,378	
USD Distributing	61,141,235	11,409,305	\$711,242,794	(2,650,484)	\$(167,668,273)	69,900,056	

FTSE Developed Asia Pacific ex Japan UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	12,690,738	6,892,925	\$206,799,591	(5,178,336)	\$(148,896,783)	14,405,327
USD Distributing	38,459,957	7,981,787	\$200,634,805	(1,995,747)	\$(48,914,533)	44,445,997
FTSE Developed Europe UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	15,116,254	6,132,591	€252,123,660	(2,459,922)	€(98,595,338)	18,788,923
EUR Distributing	74,377,462	6,048,450	€219,512,606	(8,338,412)	€(304,064,033)	72,087,500
FTSE Developed Europe ex UK UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	7,790,620	5,822,279	€244,317,879	(2,005,102)	€(81,676,965)	11,607,797
EUR Distributing	49,701,100	13,898,904	€518,399,468	(11,589,563)	€(425,234,115)	52,010,441
FTSE Developed World UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	13,224,819	15,707,975	\$1,478,093,647	(2,474,961)	\$(233,814,250)	26,457,833
USD Distributing	23,052,628	7,976,703	\$726,219,069	(2,511,800)	\$(226,701,120)	28,517,531
FTSE Emerging Markets UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	6,861,505	2,789,008	\$159,326,536	(251,770)	\$(14,234,101)	9,398,743
USD Distributing	39,704,259	3,192,290	\$182,247,163	(3,966,821)	\$(222,679,332)	38,929,728
FTSE Japan UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	2,288,409	1,108,855	€46,505,282	(2,706,437)	€(104,795,684)	690,827
USD Accumulating	10,092,919	21,802,607	\$663,429,455	(9,169,264)	\$(286,331,559)	22,726,262
USD Distributing	64,443,199	12,578,075	\$436,213,438	(9,948,254)	\$(345,624,484)	67,073,020
USD-Hedged Accumulating	71,034	1,979,506	\$87,177,772	(678,871)	\$(28,382,408)	1,371,669
FTSE North America UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	6,911,309	2,947,877	\$350,672,221	(522,609)	\$(63,031,399)	9,336,577
USD Distributing	17,286,116	2,634,969	\$307,447,014	(1,455,559)	\$(167,970,152)	18,465,526
Germany All Cap UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Distributing	5,816,870	1,105,000	€29,172,940	(1,400,000)	€(37,304,305)	5,521,870
S&P 500 UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	82,730,143	47,692,485	\$4,412,974,029	(7,518,794)	\$(666,973,560)	122,903,834
USD Distributing	381,987,563	85,643,852	\$7,534,357,582	(71,808,400)	\$(6,690,733,749)	395,823,015
ESG EUR Corporate Bond UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	6,978,336	10,486,106	€56,023,240	(3,835,368)	€(20,638,560)	13,629,074
EUR Distributing	4,370,685	8,010,815	€40,948,943	(10,096,717)	€(51,397,999)	2,284,783
GBP-Hedged Accumulating	351,241	383,609	£2,071,995	(458,920)	£(2,511,147)	275,930
ESG Global Corporate Bond UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
CHF-Hedged Accumulating	10,005,169	27,196,275	CHF117,672,889	(9,567,258)	CHF(41,340,625)	27,634,186
CHF-Hedged Distributing	1,685,413	4,563,272	CHF18,178,741	(897,627)	CHF(3,586,398)	5,351,058
EUR-Hedged Accumulating	58,365,524	45,000,218	€197,539,796	(41,860,915)	€(184,533,539)	61,504,827
EUR-Hedged Distributing	7,403,453	85,492,335	€355,206,042	(21,742,375)	€(89,673,088)	71,153,413
GBP-Hedged Accumulating	5,326,776	18,995,977	£86,311,035	(8,855,812)	£(39,643,227)	15,466,941
GBP-Hedged Distributing	4,250,130	4,479,223	£18,866,482	(1,126,828)	£(4,725,648)	7,602,525
USD-Hedged Accumulating	6,388,509	4,249,101	\$19,779,337	(2,863,676)	\$(13,373,078)	7,773,934
USD-Hedged Distributing	223,168	781,214	\$3,403,751	(280,700)	\$(1,210,331)	723,682
ESG USD Corporate Bond UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	706,638	112,577	€583,114	(134,300)	€(697,099)	684,915
GBP-Hedged Accumulating	1,048,855	281,383	£1,497,157	(840,000)	£(4,455,716)	490,238
USD Accumulating	4,184,520	499,059	\$2,660,557	(309,000)	\$(1,674,666)	4,374,579
USD Distributing	1,210,456	1,487,386	\$7,577,808	(1,281,855)	\$(6,545,942)	1,415,987
EUR Corporate Bond UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	14,430,244	15,156,220	€728,061,884	(5,075,430)	€(243,261,539)	24,511,034
EUR Distributing	19,354,448	27,255,171	€1,294,124,862	(10,163,525)	€(482,194,751)	36,446,094
EUR Eurozone Government Bond UCITS ETF						
Share Class	Beginning of Year	Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	46,752,939	53,507,578	€1,209,950,125	(16,249,951)	€(371,146,299)	84,010,566
EUR Distributing	31,034,480	27,023,561	€600,116,874	(16,507,536)	€(368,072,804)	41,550,505



Global Aggregate Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF-Hedged Accumulating	471,428	2,868,712	CHF60,167,004	(1,685,410)	CHF(35,294,868)	1,654,730
EUR-Hedged Accumulating	22,148,880	22,634,889	€503,361,899	(15,552,540)	€(345,620,811)	29,231,229
EUR-Hedged Distributing	3,436,609	3,566,020	€74,893,984	(2,399,800)	€(50,429,730)	4,602,829
GBP-Hedged Accumulating	64,901,961	15,218,656	£356,744,647	(6,958,410)	£(162,609,847)	73,162,207
GBP-Hedged Distributing	5,855,637	1,230,463	£26,916,896	(2,190,246)	£(47,811,598)	4,895,854
USD-Hedged Accumulating	27,946,546	11,679,062	\$286,020,275	(5,498,632)	\$(135,079,639)	34,126,976
U.K. Gilt UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	275,657	1,740,460	€35,290,467	(1,613,473)	€(32,562,406)	402,644
GBP Accumulating	2,056,874	3,167,687	£62,023,554	(2,261,119)	£(44,149,785)	2,963,442
GBP Distributing	10,690,739	7,637,719	£126,813,032	(3,909,618)	£(64,964,945)	14,418,840
U.S. Treasury 0–1 Year Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
MXN-Hedged Accumulating	8,757,163	10,122,829	MXN25,975,230,396	(498,874)	MXN(1,310,810,746)	18,381,118
USD Accumulating	11,196,548	14,087,747	\$750,105,905	(9,824,288)	\$(521,008,239)	15,460,007
USD Corporate 1–3 Year Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	—	422,058	€21,609,988	(268,950)	€(13,927,226)	153,108
GBP-Hedged Distributing	—	27,041	£1,355,905	—	£—	27,041
MXN-Hedged Accumulating	500	18,541	MXN39,765,197	(3,800)	MXN(7,883,609)	15,241
USD Accumulating	22,638,392	9,053,743	\$492,034,424	(5,659,364)	\$(309,812,230)	26,032,771
USD Distributing	8,041,330	5,890,520	\$286,049,181	(7,172,587)	\$(348,911,887)	6,759,263
USD Corporate Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	3,564,315	1,859,146	€93,929,564	(2,528,160)	€(127,082,051)	2,895,301
GBP-Hedged Accumulating	2,496,571	447,594	£19,264,350	(335,285)	£(14,094,509)	2,608,880
USD Accumulating	19,409,430	22,005,796	\$1,174,596,184	(5,361,369)	\$(285,078,057)	36,053,857
USD Distributing	6,044,913	11,804,313	\$547,554,065	(7,970,565)	\$(368,502,498)	9,878,661
USD Emerging Markets Government Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	4,762,756	6,449,814	\$335,375,603	(2,878,818)	\$(148,769,773)	8,333,752
USD Distributing	10,640,578	6,033,482	\$247,663,968	(3,729,217)	\$(152,818,525)	12,944,843
USD Treasury Bond UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR-Hedged Accumulating	17,341,088	10,129,730	€245,675,479	(7,455,772)	€(182,172,468)	20,015,046
GBP-Hedged Distributing	88,601	81,417	£1,724,692	(159,500)	£(3,406,589)	10,518
USD Accumulating	25,388,549	32,884,004	\$812,195,122	(15,043,479)	\$(368,168,625)	43,229,074
USD Distributing	25,891,632	10,122,438	\$218,702,927	(10,095,744)	\$(217,951,872)	25,918,326

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LifeStrategy 20% Equity UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	1,516,223	550,187	€12,260,520	(84,566)	€(1,862,610)	1,981,844
EUR Distributing	343,409	275,099	€5,881,442	(151,500)	€(3,222,908)	467,008
LifeStrategy 40% Equity UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	2,744,868	1,393,805	€33,520,561	(170,195)	€(4,036,627)	3,968,478
EUR Distributing	544,385	461,374	€10,644,975	(157,814)	€(3,669,327)	847,945
LifeStrategy 60% Equity UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	6,693,402	2,301,619	€59,246,940	(567,500)	€(14,326,613)	8,427,521
EUR Distributing	997,084	408,899	€10,143,851	(125,110)	€(3,078,343)	1,280,873
LifeStrategy 80% Equity UCITS ETF	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Accumulating	6,488,606	3,035,487	€83,870,297	(111,606)	€(3,076,474)	9,412,487
EUR Distributing	700,913	383,108	€10,241,321	(229,851)	€(6,063,564)	854,170
ESG Developed Asia Pacific All Cap UCITS ETF <sup>1</sup>	Beginning of Period	Issued		Redeemed		End of Period
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
USD Accumulating	—	2,099,762	\$11,324,200	(416,595)	\$(2,443,619)	1,683,167
USD Distributing	—	2,431,223	\$13,001,755	(290,000)	\$(1,490,592)	2,141,223

<sup>1</sup> The Fund launched during the prior year. See Note 1.

**ESG Developed Europe All Cap UCITS ETF<sup>1</sup>**

Share Class	Beginning of Period		Issued		Redeemed		End of Period
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	—	10,749,842	€53,528,297	(1,037,674)	€(5,198,856)	9,712,168	
EUR Distributing	—	3,092,609	€15,422,224	(169,000)	€(813,615)	2,923,609	

<sup>1</sup> The Fund launched during the prior year. See Note 1.

Share Class	Beginning of Period		Issued		Redeemed		End of Period
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	—	2,459,863	\$12,554,319	(510,000)	\$(2,741,941)	1,949,863	
USD Distributing	—	2,150,180	\$11,087,832	(30,000)	\$(165,594)	2,120,180	

<sup>1</sup> The Fund launched during the prior year. See Note 1.

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	32,407,426	13,751,032	\$63,335,854	(3,254,200)	\$(14,735,594)	42,904,258	
USD Distributing	42,818,226	10,390,632	\$46,303,046	(4,929,914)	\$(22,230,155)	48,278,944	

Share Class	Beginning of Period		Issued		Redeemed		End of Period
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	—	14,263,004	\$65,937,722	(732,841)	\$(3,595,626)	13,530,163	
USD Distributing	—	3,459,943	\$16,136,400	(650,000)	\$(2,848,870)	2,809,943	

<sup>1</sup> The Fund launched during the prior year. See Note 1.

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
GBP Accumulating	15,619,434	13,905,467	£480,610,208	(4,124,709)	£(144,762,908)	25,400,192	
GBP Distributing	121,990,491	7,658,558	£247,017,147	(13,396,807)	£(429,070,050)	116,252,242	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
GBP Accumulating	11,389,597	2,584,156	£81,369,816	(5,123,575)	£(158,059,343)	8,850,178	
GBP Distributing	51,775,612	12,949,283	£371,526,120	(16,654,036)	£(493,637,386)	48,070,859	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	50,788,933	24,012,395	\$2,404,694,722	(8,060,816)	\$(799,730,976)	66,740,512	
USD Distributing	80,911,150	28,521,362	\$2,924,504,290	(12,145,743)	\$(1,244,237,685)	97,286,769	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	6,324,171	3,830,571	\$230,374,733	(2,216,781)	\$(128,605,086)	7,937,961	
USD Distributing	48,678,012	18,446,068	\$1,067,338,395	(5,982,845)	\$(343,096,067)	61,141,235	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	4,498,900	9,686,630	\$288,568,312	(1,494,792)	\$(42,173,115)	12,690,738	
USD Distributing	32,186,475	11,077,268	\$274,096,560	(4,803,786)	\$(125,861,400)	38,459,957	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	12,827,172	4,705,163	€168,489,154	(2,416,081)	€(86,654,618)	15,116,254	
EUR Distributing	67,540,539	12,365,103	€414,915,900	(5,528,180)	€(187,717,963)	74,377,462	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Accumulating	5,814,908	3,072,337	€117,550,958	(1,096,625)	€(40,163,563)	7,790,620	
EUR Distributing	44,436,286	10,096,293	€356,693,642	(4,831,479)	€(167,237,096)	49,701,100	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	8,706,543	5,993,077	\$466,128,768	(1,474,801)	\$(113,465,285)	13,224,819	
USD Distributing	18,036,020	6,673,149	\$524,395,781	(1,656,541)	\$(130,365,675)	23,052,628	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	3,966,734	3,513,280	\$183,674,688	(618,509)	\$(32,333,031)	6,861,505	
USD Distributing	35,963,964	6,431,648	\$346,592,422	(2,691,353)	\$(144,529,981)	39,704,259	

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR-Hedged Accumulating	1,279,571	2,324,019	€79,676,572	(1,315,181)	€(39,384,458)	2,288,409	
USD Accumulating	6,681,490	7,081,933	\$186,430,170	(3,670,504)	\$(97,857,715)	10,092,919	
USD Distributing	55,116,948	17,661,134	\$553,937,973	(8,334,883)	\$(253,418,778)	64,443,199	
USD-Hedged Accumulating	89,791	173,043	\$5,576,206	(191,800)	\$(6,103,369)	71,034	

FTSE North America UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
USD Accumulating	6,938,960	2,128,501	\$206,922,629	(2,156,152)	\$(209,590,812)	6,911,309	
USD Distributing	17,561,954	2,007,178	\$195,246,097	(2,283,016)	\$(221,336,032)	17,286,116	
Germany All Cap UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Distributing	5,036,870	1,080,000	€24,214,152	(300,000)	€(6,853,075)	5,816,870	
S&P 500 UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
USD Accumulating	64,025,169	25,362,752	\$1,896,522,019	(6,657,778)	\$(501,664,764)	82,730,143	
USD Distributing	385,737,725	90,529,710	\$6,879,635,935	(94,279,872)	\$(7,182,401,203)	381,987,563	
ESG EUR Corporate Bond UCITS ETF <sup>1</sup>	Beginning of Period		Issued		Redeemed		End of Period
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Accumulating	—	7,505,336	€37,859,666	(527,000)	€(2,673,012)	6,978,336	
EUR Distributing	—	5,859,010	€29,452,522	(1,488,325)	€(7,448,625)	4,370,685	
GBP-Hedged Accumulating	—	491,241	£2,470,600	(140,000)	£(716,170)	351,241	
<sup>1</sup> The Fund launched during the prior year. See Note 1.							
ESG Global Corporate Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF-Hedged Accumulating	3,100,923	7,771,504	CHF33,456,089	(867,258)	CHF(3,699,146)	10,005,169	
CHF-Hedged Distributing	354,011	2,128,402	CHF8,751,349	(797,000)	CHF(3,297,577)	1,685,413	
EUR-Hedged Accumulating	5,223,220	60,444,074	€260,204,221	(7,301,770)	€(31,404,539)	58,365,524	
EUR-Hedged Distributing	3,269,296	4,909,555	€20,305,288	(775,398)	€(3,243,056)	7,403,453	
GBP-Hedged Accumulating	537,874	5,984,218	£26,391,298	(1,195,316)	£(5,243,177)	5,326,776	
GBP-Hedged Distributing	1,300,330	4,992,909	£21,239,391	(2,043,109)	£(8,631,421)	4,250,130	
USD-Hedged Accumulating	3,867,253	8,933,956	\$39,895,772	(6,412,700)	\$(27,969,173)	6,388,509	
USD-Hedged Distributing	3,276,687	194,807	\$841,115	(3,248,326)	\$(13,559,855)	223,168	
ESG USD Corporate Bond UCITS ETF <sup>1</sup>	Beginning of Period		Issued		Redeemed		End of Period
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR-Hedged Accumulating	—	2,626,638	€13,375,851	(1,920,000)	€(9,869,082)	706,638	
GBP-Hedged Accumulating	—	1,918,855	£9,855,030	(870,000)	£(4,495,314)	1,048,855	
USD Accumulating	—	8,388,520	\$42,816,560	(4,204,000)	\$(21,892,145)	4,184,520	
USD Distributing	—	4,466,456	\$22,664,027	(3,256,000)	\$(16,635,617)	1,210,456	
<sup>1</sup> The Fund launched during the prior year. See Note 1.							
EUR Corporate Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Accumulating	4,182,612	13,396,615	€621,250,966	(3,148,983)	€(145,953,307)	14,430,244	
EUR Distributing	10,942,615	15,142,592	€709,113,814	(6,730,759)	€(312,775,300)	19,354,448	
EUR Eurozone Government Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Accumulating	29,583,176	28,096,667	€639,248,009	(10,926,904)	€(246,921,092)	46,752,939	
EUR Distributing	23,821,676	24,214,909	€549,250,068	(17,002,105)	€(382,710,925)	31,034,480	
Global Aggregate Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF-Hedged Accumulating	180,055	455,252	CHF9,606,943	(163,879)	CHF(3,488,616)	471,428	
EUR-Hedged Accumulating	10,581,461	17,003,038	€378,711,819	(5,435,619)	€(120,402,788)	22,148,880	
EUR-Hedged Distributing	2,510,376	4,682,879	€99,546,442	(3,756,646)	€(79,972,220)	3,436,609	
GBP-Hedged Accumulating	59,023,596	12,357,741	£285,257,223	(6,479,376)	£(149,647,468)	64,901,961	
GBP-Hedged Distributing	2,436,995	4,296,567	£96,596,312	(877,925)	£(19,718,690)	5,855,637	
USD-Hedged Accumulating	23,332,039	12,373,971	\$294,377,597	(7,759,464)	\$(184,625,319)	27,946,546	
U.K. Gilt UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR-Hedged Accumulating	252,268	434,219	€9,033,204	(410,830)	€(8,604,489)	275,657	
GBP Accumulating	1,327,961	2,177,812	£44,783,924	(1,448,899)	£(29,922,208)	2,056,874	
GBP Distributing	6,576,808	8,841,410	£157,384,559	(4,727,479)	£(83,266,125)	10,690,739	
U.S. Treasury 0–1 Year Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
MXN-Hedged Accumulating	511,319	8,566,163	MXN20,185,820,395	(320,319)	MXN(742,743,167)	8,757,163	
USD Accumulating	3,719,697	13,110,553	\$667,202,941	(5,633,702)	\$(286,077,023)	11,196,548	
USD Corporate 1–3 Year Bond UCITS ETF	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
MXN-Hedged Accumulating	—	500	MXN1,000,000	—	MXN—	500	
USD Accumulating	18,168,741	9,716,313	\$504,767,291	(5,246,662)	\$(271,687,511)	22,638,392	
USD Distributing	6,910,814	3,504,069	\$170,280,573	(2,373,553)	\$(115,122,801)	8,041,330	

USD Corporate Bond UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR-Hedged Accumulating	2,384,752	1,779,147	€90,189,824	(599,584)	€(30,324,658)	3,564,315	
GBP-Hedged Accumulating	2,586,519	246,253	£10,570,844	(336,201)	£(14,400,351)	2,496,571	
USD Accumulating	9,925,244	12,553,946	\$653,441,721	(3,069,760)	\$(158,711,458)	19,409,430	
USD Distributing	5,142,287	7,809,553	\$367,025,571	(6,906,927)	\$(323,671,791)	6,044,913	

USD Emerging Markets Government Bond UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
USD Accumulating	4,159,905	3,865,279	\$188,048,838	(3,262,428)	\$(152,271,714)	4,762,756	
USD Distributing	8,766,882	4,120,421	\$168,965,390	(2,246,725)	\$(92,173,539)	10,640,578	

USD Treasury Bond UCITS ETF Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR-Hedged Accumulating	10,962,165	8,968,217	€225,010,958	(2,589,294)	€(64,523,058)	17,341,088	
GBP-Hedged Distributing	38,998	332,703	£7,301,124	(283,100)	£(6,251,041)	88,601	
USD Accumulating	7,775,470	26,002,025	\$652,038,225	(8,388,946)	\$(209,261,021)	25,388,549	
USD Distributing	14,895,494	22,612,477	\$505,607,584	(11,616,339)	\$(262,046,777)	25,891,632	

**9. Credit Facility.** The Funds and certain other funds managed by the Manager and its affiliates participate in an annually renewable US\$4.3 billion (2023: US\$4.3 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating Fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US dollars will bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. Borrowings in currencies other than the US dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

The Funds had no borrowings outstanding at 30 June 2024 or at any time during the year then ended (30 June 2023: none).

**10. Efficient Portfolio Management.** Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

**30 June 2024**

Fund	Value of Outstanding Securities on Loan	Value of Collateral
ESG Global All Cap UCITS ETF	\$1,245,660	\$1,327,835
FTSE 100 UCITS ETF	£43,742,448	£46,909,313
FTSE 250 UCITS ETF	£8,912,833	£9,375,839
FTSE All-World UCITS ETF	\$186,032,405	\$198,325,854
FTSE All-World High Dividend Yield UCITS ETF	\$60,924,211	\$64,624,829
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$38,682,047	\$41,641,953
FTSE Developed Europe UCITS ETF	€25,785,372	€27,312,825
FTSE Developed Europe ex UK UCITS ETF	€13,695,926	€14,513,100
FTSE Developed World UCITS ETF	\$29,429,298	\$31,659,784
FTSE Emerging Markets UCITS ETF	\$42,404,847	\$45,311,314
FTSE Japan UCITS ETF	\$157,934,005	\$166,823,985
FTSE North America UCITS ETF	\$12,511,830	\$13,243,510
Germany All Cap UCITS ETF	€806,381	€852,922
S&P 500 UCITS ETF	\$1,513,296	\$1,594,167

**30 June 2023**

Fund	Value of Outstanding Securities on Loan	Value of Collateral
ESG Global All Cap UCITS ETF	\$1,435,081	\$1,532,755
FTSE 100 UCITS ETF	£7,582,418	£8,190,627
FTSE 250 UCITS ETF	£19,735,079	£21,706,531
FTSE All-World UCITS ETF	\$144,720,872	\$155,882,566
FTSE All-World High Dividend Yield UCITS ETF	\$47,032,882	\$50,372,573
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$37,248,592	\$39,897,770
FTSE Developed Europe UCITS ETF	€11,756,780	€12,603,036
FTSE Developed Europe ex UK UCITS ETF	€3,189,820	€3,436,689
FTSE Developed World UCITS ETF	\$22,955,094	\$24,721,005
FTSE Emerging Markets UCITS ETF	\$22,579,958	\$24,659,761
FTSE Japan UCITS ETF	\$155,736,081	\$166,567,481
FTSE North America UCITS ETF	\$7,350,251	\$7,919,407
Germany All Cap UCITS ETF	€490,713	€524,757
S&P 500 UCITS ETF	\$8,249,241	\$8,724,269

The securities lending income is split only between the relevant Fund and the securities lending agent which is shown in the following tables:

### 30 June 2024

Fund	Net Securities Lending Income	Lending Agent Fees
ESG Global All Cap UCITS ETF	\$53,009	\$3,954
FTSE 100 UCITS ETF	£84,585	£5,353
FTSE 250 UCITS ETF	£207,236	£12,289
FTSE All-World UCITS ETF	\$3,848,294	\$291,892
FTSE All-World High Dividend Yield UCITS ETF	\$1,617,254	\$124,064
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$465,303	\$31,037
FTSE Developed Europe UCITS ETF	€650,016	€59,074
FTSE Developed Europe ex UK UCITS ETF	€546,745	€49,214
FTSE Developed World UCITS ETF	\$687,170	\$54,767
FTSE Emerging Markets UCITS ETF	\$589,129	\$40,913
FTSE Japan UCITS ETF	\$1,166,102	\$92,525
FTSE North America UCITS ETF	\$436,086	\$31,781
Germany All Cap UCITS ETF	€24,849	€1,710
S&P 500 UCITS ETF	\$558,436	\$33,940
Company Total	\$11,109,596	\$846,066

### 30 June 2023

Fund	Net Securities Lending Income	Lending Agent Fees
ESG Global All Cap UCITS ETF	\$45,540	\$3,707
FTSE 100 UCITS ETF	£370,324	£21,621
FTSE 250 UCITS ETF	£1,497,879	£125,214
FTSE All-World UCITS ETF	\$3,148,829	\$248,903
FTSE All-World High Dividend Yield UCITS ETF	\$1,227,296	\$99,030
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$262,226	\$18,661
FTSE Developed Europe UCITS ETF	€823,440	€69,600
FTSE Developed Europe ex UK UCITS ETF	€670,311	€60,551
FTSE Developed World UCITS ETF	\$501,732	\$39,215
FTSE Emerging Markets UCITS ETF	\$375,855	\$29,036
FTSE Japan UCITS ETF	\$752,743	\$59,336
FTSE North America UCITS ETF	\$386,957	\$27,869
Germany All Cap UCITS ETF	€23,904	€1,501
S&P 500 UCITS ETF	\$108,896	\$5,776
Company Total	\$10,650,442	\$846,331

**11. Collateral.** The Funds pledge and receive non-cash collateral against financial derivative instruments and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash collateral held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as part of "Margin Cash Due to/from Broker". Cash pledged for OTC derivative instruments and TBAs is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral".

Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 30 June 2024, the Funds did not have any collateral pledged or received in connection with TBA transactions (30 June 2023: Nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Bank of New York Mellon, BNP Paribas, Citibank NA, HSBC Bank, JPMorgan Chase Bank, Morgan Stanley, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 30 June 2024 and 30 June 2023, the collateral pledged or received by the Funds for financial derivative instrument transactions was:

Fund	Type	30 June 2024		30 June 2023	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
ESG Developed Asia Pacific All Cap UCITS ETF	Cash	\$40,000	—	—	—
ESG Developed Europe All Cap UCITS ETF	Cash	€90,000	—	—	—
ESG Emerging Markets All Cap UCITS ETF	Cash	\$24,424	—	—	—
ESG Global All Cap UCITS ETF	Cash	\$311,647	—	\$191,647	—
ESG North America All Cap UCITS ETF	Cash	\$30,000	—	—	—
FTSE 100 UCITS ETF	Cash	£2,900,000	—	£3,460,000	—
FTSE 250 UCITS ETF	Cash	£740,000	—	£930,000	—
FTSE All-World UCITS ETF	Cash	\$18,659,000	—	\$11,690,000	—
FTSE All-World UCITS ETF	US Treasury	—	\$373,146	—	\$639,646
FTSE All-World High Dividend Yield UCITS ETF	Cash	\$1,179,113	—	\$1,359,113	—
FTSE All-World High Dividend Yield UCITS ETF	US Treasury	—	\$151,397	—	\$114,213
FTSE Developed Asia Pacific ex Japan UCITS ETF	Cash	\$1,695,161	\$100,000	\$1,985,161	\$210,000
FTSE Developed Asia Pacific ex Japan UCITS ETF	US Treasury	—	\$114,529	—	—
FTSE Developed Europe UCITS ETF	Cash	€2,509,373	—	€1,413,625	—
FTSE Developed Europe UCITS ETF	US Treasury	—	—	—	€110,901
FTSE Developed Europe ex UK UCITS ETF	Cash	€639,664	—	€1,159,664	—
FTSE Developed World UCITS ETF	Cash	\$4,481,385	—	\$2,821,385	—
FTSE Developed World UCITS ETF	US Treasury	—	—	—	\$101,511
FTSE Emerging Markets UCITS ETF	Cash	\$160,000	—	\$810,000	—
FTSE Japan UCITS ETF	Cash	\$2,030,000	\$1,730,000	\$1,100,000	—
FTSE Japan UCITS ETF	US Treasury	—	\$784,947	—	\$4,723,143
FTSE North America UCITS ETF	Cash	\$480,000	—	\$130,000	—
Germany All Cap UCITS ETF	Cash	€99,091	—	€139,064	—
S&P 500 UCITS ETF	Cash	\$10,400,000	—	\$13,580,000	—
ESG EUR Corporate Bond UCITS ETF	Sovereign Debt	€9,707	—	—	—
ESG Global Corporate Bond UCITS ETF	Corporate Debt	\$15,205,887	—	\$4,479,970	—
ESG Global Corporate Bond UCITS ETF	US Treasury	—	\$6,925,702	—	\$8,439,706
ESG USD Corporate Bond UCITS ETF	Corporate Debt	\$68,050	—	—	—
EUR Corporate Bond UCITS ETF	Cash	€121,000	—	€151,000	—
Global Aggregate Bond UCITS ETF	Cash	—	\$100,000	—	—
Global Aggregate Bond UCITS ETF	Sovereign Debt	—	—	—	\$3,342,005
Global Aggregate Bond UCITS ETF	US Treasury	\$29,239,085	\$22,694,610	\$23,257,847	\$55,333,928
U.K. Gilt UCITS ETF	Sovereign Debt	£85,581	—	—	—
U.S. Treasury 0–1 Year Bond UCITS ETF	US Treasury	\$196,074,887	—	—	\$45,782,751
USD Corporate 1–3 Year Bond UCITS ETF	Corporate Debt	\$451,797	—	\$63,703	—
USD Corporate Bond UCITS ETF	Corporate Debt	\$4,738,946	—	\$300,498	—
USD Corporate Bond UCITS ETF	US Treasury	—	—	—	\$6,851,856
USD Emerging Markets Government Bond UCITS ETF	US Treasury	\$52,127	—	—	—
USD Treasury Bond UCITS ETF	US Treasury	\$8,213,323	—	\$113,893	\$9,353,140

**12. Related and Connected Parties Transactions.** Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

**Manager.** Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depositary, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

The Asset Allocation Funds invest in other Funds of the Company, and substantially all of the income from these collective investment schemes are derived from related party holdings. Each Asset Allocation Fund separately includes within this report a complete set of financial statements which details its holdings in related parties, significant portfolio changes, revenues and net gains or losses from these investments in related parties. Additionally with respect to the Asset Allocation Funds, the Manager will reduce its Management Fees in an amount equal to similar charges already incurred in the underlying affiliated collective investment schemes.

Any amounts due from or to the Manager at the end of the year are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the year are disclosed in the Statement of Operations.

The Annual Management Fees for each share class for the year ended:

Fund	30 June 2024	30 June 2023
<b>LifeStrategy 20% Equity UCITS ETF</b>		
EUR Accumulating <sup>1</sup>	0.25%	0.25%
EUR Distributing <sup>1</sup>	0.25%	0.25%
<b>LifeStrategy 40% Equity UCITS ETF</b>		
EUR Accumulating <sup>1</sup>	0.25%	0.25%
EUR Distributing <sup>1</sup>	0.25%	0.25%
<b>LifeStrategy 60% Equity UCITS ETF</b>		
EUR Accumulating <sup>1</sup>	0.25%	0.25%
EUR Distributing <sup>1</sup>	0.25%	0.25%
<b>LifeStrategy 80% Equity UCITS ETF</b>		
EUR Accumulating <sup>1</sup>	0.25%	0.25%
EUR Distributing <sup>1</sup>	0.25%	0.25%
<b>ESG Developed Asia Pacific All Cap UCITS ETF</b>		
USD Accumulating	0.17%	0.17%
USD Distributing	0.17%	0.17%
<b>ESG Developed Europe All Cap UCITS ETF</b>		
EUR Accumulating	0.12%	0.12%
EUR Distributing	0.12%	0.12%
<b>ESG Emerging Markets All Cap UCITS ETF</b>		
USD Accumulating	0.24%	0.24%
USD Distributing	0.24%	0.24%
<b>ESG Global All Cap UCITS ETF</b>		
USD Accumulating	0.24%	0.24%
USD Distributing	0.24%	0.24%
<b>ESG North America All Cap UCITS ETF</b>		
USD Accumulating	0.12%	0.12%
USD Distributing	0.12%	0.12%
<b>FTSE 100 UCITS ETF</b>		
GBP Accumulating	0.09%	0.09%
GBP Distributing	0.09%	0.09%
<b>FTSE 250 UCITS ETF</b>		
GBP Accumulating	0.10%	0.10%
GBP Distributing	0.10%	0.10%
<b>FTSE All-World UCITS ETF</b>		
USD Accumulating	0.22%	0.22%
USD Distributing	0.22%	0.22%

Fund	30 June 2024	30 June 2023
<b>FTSE All-World High Dividend Yield UCITS ETF</b>		
USD Accumulating	0.29%	0.29%
USD Distributing	0.29%	0.29%
<b>FTSE Developed Asia Pacific ex Japan UCITS ETF</b>		
USD Accumulating	0.15%	0.15%
USD Distributing	0.15%	0.15%
<b>FTSE Developed Europe UCITS ETF</b>		
EUR Accumulating	0.10%	0.10%
EUR Distributing	0.10%	0.10%
<b>FTSE Developed Europe ex UK UCITS ETF</b>		
EUR Accumulating	0.10%	0.10%
EUR Distributing	0.10%	0.10%
<b>FTSE Developed World UCITS ETF</b>		
USD Accumulating	0.12%	0.12%
USD Distributing	0.12%	0.12%
<b>FTSE Emerging Markets UCITS ETF</b>		
USD Accumulating	0.22%	0.22%
USD Distributing	0.22%	0.22%
<b>FTSE Japan UCITS ETF</b>		
EUR-Hedged Accumulating	0.20%	0.20%
USD Accumulating	0.15%	0.15%
USD Distributing	0.15%	0.15%
USD-Hedged Accumulating	0.20%	0.20%
<b>FTSE North America UCITS ETF</b>		
USD Accumulating	0.10%	0.10%
USD Distributing	0.10%	0.10%
<b>Germany All Cap UCITS ETF</b>		
EUR Distributing	0.10%	0.10%
<b>S&amp;P 500 UCITS ETF</b>		
USD Accumulating	0.07%	0.07%
USD Distributing	0.07%	0.07%
<b>ESG EUR Corporate Bond UCITS ETF</b>		
EUR Accumulating	0.11%	0.11%
EUR Distributing	0.11%	0.11%
GBP-Hedged Accumulating	0.16%	0.16%



Fund	30 June 2024	30 June 2023
<b>ESG Global Corporate Bond UCITS ETF</b>		
CHF-Hedged Accumulating	0.15%	0.15%
CHF-Hedged Distributing	0.15%	0.15%
EUR-Hedged Accumulating	0.15%	0.15%
EUR-Hedged Distributing	0.15%	0.15%
GBP-Hedged Accumulating	0.15%	0.15%
GBP-Hedged Distributing	0.15%	0.15%
USD-Hedged Accumulating	0.15%	0.15%
USD-Hedged Distributing	0.15%	0.15%
<b>ESG USD Corporate Bond UCITS ETF</b>		
EUR-Hedged Accumulating	0.16%	0.16%
GBP-Hedged Accumulating	0.16%	0.16%
USD Accumulating	0.11%	0.11%
USD Distributing	0.11%	0.11%
<b>EUR Corporate Bond UCITS ETF</b>		
EUR Accumulating	0.09%	0.09%
EUR Distributing	0.09%	0.09%
<b>EUR Eurozone Government Bond UCITS ETF</b>		
EUR Accumulating	0.07%	0.07%
EUR Distributing	0.07%	0.07%
<b>Global Aggregate Bond UCITS ETF</b>		
CHF-Hedged Accumulating	0.10%	0.10%
EUR-Hedged Accumulating	0.10%	0.10%
EUR-Hedged Distributing	0.10%	0.10%
GBP-Hedged Accumulating	0.10%	0.10%
GBP-Hedged Distributing	0.10%	0.10%
USD-Hedged Accumulating	0.10%	0.10%

Fund	30 June 2024	30 June 2023
<b>U.K. Gilt UCITS ETF</b>		
EUR-Hedged Accumulating	0.12%	0.12%
GBP Accumulating	0.07%	0.07%
GBP Distributing	0.07%	0.07%
<b>U.S. Treasury 0–1 Year Bond UCITS ETF</b>		
MXN-Hedged Accumulating <sup>2</sup>	0.10%	0.12%
USD Accumulating <sup>2</sup>	0.05%	0.07%
<b>USD Corporate 1–3 Year Bond UCITS ETF</b>		
EUR-Hedged Accumulating <sup>3</sup>	0.14%	—
GBP-Hedged Distributing <sup>4</sup>	0.14%	—
MXN-Hedged Accumulating	0.14%	0.14%
USD Accumulating	0.09%	0.09%
USD Distributing	0.09%	0.09%
<b>USD Corporate Bond UCITS ETF</b>		
EUR-Hedged Accumulating	0.14%	0.14%
GBP-Hedged Accumulating	0.14%	0.14%
USD Accumulating	0.09%	0.09%
USD Distributing	0.09%	0.09%
<b>USD Emerging Markets Government Bond UCITS ETF</b>		
USD Accumulating	0.25%	0.25%
USD Distributing	0.25%	0.25%
<b>USD Treasury Bond UCITS ETF</b>		
EUR-Hedged Accumulating	0.12%	0.12%
GBP-Hedged Distributing	0.12%	0.12%
USD Accumulating	0.07%	0.07%
USD Distributing	0.07%	0.07%

<sup>1</sup> The Annual Management Fees are reduced for charges already incurred in the underlying affiliated collective investment schemes.

<sup>2</sup> The rate was reduced effective on 11 April 2024.

<sup>3</sup> The share class launched on 3 October 2023.

<sup>4</sup> The share class launched on 2 April 2024.

**Directors' Fees.** The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors are an executive of the Company. Director fees paid by the Manager on behalf of the Company for the year ended 30 June 2024 were US\$86,528, of which US\$Nil was outstanding at the year-end.

The Company had eight Directors as at 30 June 2024:

Director	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi	No	Yes
Ranjit Singh	Yes	Yes
Thomas Challenor	Yes	Yes
Lisa Harlow	No	Yes

**Investment Manager.** Vanguard Global Advisers, LLC is the Investment Manager to the Company and is compensated by the Manager.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management advisory and distribution services with respect to the Funds. The individual financial statements for each Fund provide details of any sub-investment manager arrangements.

**Inter-Fund Trading.** The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the year ended 30 June 2024 and 30 June 2023. All transactions were carried out at fair value:

Fund	Year Ended 30 June 2024	
	Bought	Sold
ESG Global All Cap UCITS ETF	—	\$30,929
FTSE All-World UCITS ETF	\$4,139,100	—
FTSE Developed World UCITS ETF	\$679,304	—
FTSE North America UCITS ETF	\$21,476,068	\$6,519,188
S&P 500 UCITS ETF	\$105,654,879	\$122,949,378
ESG Global Corporate Bond UCITS ETF	\$1,800,253	\$13,215,410
ESG USD Corporate Bond UCITS ETF	\$92,921	\$489,802
Global Aggregate Bond UCITS ETF	\$15,296,282	\$3,521,727
USD Corporate 1–3 Year Bond UCITS ETF	\$2,408,645	\$694,591
USD Corporate Bond UCITS ETF	\$1,056,932	\$524,589
USD Emerging Markets Government Bond UCITS ETF	\$934,900	\$73,363
Company Total	\$153,539,284	\$148,018,977

Fund	Year Ended 30 June 2023	
	Bought	Sold
ESG Global All Cap UCITS ETF	\$17,506	\$11,124
FTSE All-World UCITS ETF	\$581,869	—
FTSE Developed World UCITS ETF	\$132,414	—
FTSE North America UCITS ETF	\$12,767,057	\$8,039,475
S&P 500 UCITS ETF	\$138,826,598	\$63,329,170
ESG Global Corporate Bond UCITS ETF	\$4,876,758	\$4,122,216
ESG USD Corporate Bond UCITS ETF	—	\$44,285
Global Aggregate Bond UCITS ETF	\$26,119,087	\$2,878,717
USD Corporate 1–3 Year Bond UCITS ETF	—	\$4,289,404
USD Corporate Bond UCITS ETF	—	\$1,106,568
USD Emerging Markets Government Bond UCITS ETF	\$1,669,695	—
Company Total	\$184,990,984	\$83,820,959

**Related Party and Affiliate Holdings.** The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of total net assets for each Fund, respectively:

Fund	30 June 2024	30 June 2023
ESG Developed Asia Pacific All Cap UCITS ETF	16.89%	52.33%
ESG Developed Europe All Cap UCITS ETF	—	11.85%
ESG Emerging Markets All Cap UCITS ETF	44.70%	73.72%
ESG North America All Cap UCITS ETF	—	9.13%
FTSE 100 UCITS ETF	10.59%	8.33%
FTSE 250 UCITS ETF	2.46%	3.04%
FTSE All-World UCITS ETF	0.79%	0.84%
FTSE Developed Asia Pacific ex Japan UCITS ETF	0.73%	0.63%
FTSE Developed Europe UCITS ETF	1.09%	0.87%
FTSE Developed World UCITS ETF	3.59%	4.54%
FTSE Emerging Markets UCITS ETF	1.69%	1.31%
FTSE Japan UCITS ETF	0.53%	0.48%
FTSE North America UCITS ETF	7.73%	7.35%
S&P 500 UCITS ETF	4.97%	4.81%
ESG EUR Corporate Bond UCITS ETF	—	42.66%
ESG USD Corporate Bond UCITS ETF	85.43%	81.41%
EUR Corporate Bond UCITS ETF	0.51%	0.78%
EUR Eurozone Government Bond UCITS ETF	1.52%	2.01%
Global Aggregate Bond UCITS ETF	37.91%	42.47%
U.K. Gilt UCITS ETF	1.86%	1.85%
USD Corporate Bond UCITS ETF	6.35%	10.72%
USD Treasury Bond UCITS ETF	3.01%	3.04%

**13. Soft Commission Arrangements.** There were no soft commission arrangements, directed brokerage services or similar arrangements affecting the Company during the year ended 30 June 2024 (30 June 2023: Nil).

**14. Exchange Rates.** The principal exchange rates to one US dollar used in the preparation of the financial statements at 30 June 2024 and 30 June 2023 were:

#### 30 June 2024

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6730	KRW	South Korean Won	1,376.5000
AUD	Australian Dollar	1.4973	KWD	Kuwaiti Dinar	0.3068
BRL	Brazilian Real	5.5545	MXN	Mexican Peso	18.2855
CAD	Canadian Dollar	1.3684	MYR	Malaysian Ringgit	4.7175
CHF	Swiss Franc	0.8986	NOK	Norwegian Krone	10.6475
CLP	Chilean Peso	943.9250	NZD	New Zealand Dollar	1.6411
CNH	Yuan Renminbi China Offshore	7.3009	PEN	Peruvian Sol	3.8308
CNY	Yuan Renminbi China	7.2661	PHP	Philippine Peso	58.6090
COP	Colombian Peso	4,144.1500	PKR	Pakistan Rupee	278.3000
CZK	Czech Koruna	23.3688	PLN	Polish Zloty	4.0201
DKK	Danish Krone	6.9582	QAR	Qatari Riyal	3.6410
EGP	Egyptian Pound	48.0300	RON	Romanian Leu	4.6440
EUR	Euro	0.9331	RUB	Russian Ruble	86.2500
GBP	British Pound	0.7911	SAR	Saudi Riyal	3.7516
HKD	Hong Kong Dollar	7.8074	SEK	Swedish Krona	10.5902
HUF	Hungarian Forint	368.4862	SGD	Singapore Dollar	1.3553
IDR	Indonesian Rupiah	16,375.0000	THB	Thai Baht	36.6975
ILS	Israeli Shekel	3.7672	TRY	Turkish Lira	32.7835
INR	Indian Rupee	83.3875	TWD	Taiwanese Dollar	32.4415
ISK	Icelandic Krona	138.9400	ZAR	South African Rand	18.2600
JPY	Japanese Yen	160.8600			

#### 30 June 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6731	KRW	South Korean Won	1,317.6500
AUD	Australian Dollar	1.5023	KWD	Kuwaiti Dinar	0.3074
BRL	Brazilian Real	4.8240	MXN	Mexican Peso	17.1505
CAD	Canadian Dollar	1.3233	MYR	Malaysian Ringgit	4.6675
CHF	Swiss Franc	0.8947	NOK	Norwegian Krone	10.7136
CLP	Chilean Peso	802.1500	NZD	New Zealand Dollar	1.6323
CNH	Yuan Renminbi China Offshore	7.2748	PEN	Peruvian Sol	3.6248
CNY	Yuan Renminbi China	7.2641	PHP	Philippine Peso	55.1995
COP	Colombian Peso	4,175.7750	PKR	Pakistan Rupee	286.5500
CZK	Czech Koruna	21.7769	PLN	Polish Zloty	4.0630
DKK	Danish Krone	6.8249	QAR	Qatari Riyal	3.6400
EGP	Egyptian Pound	30.9000	RON	Romanian Leu	4.5456
EUR	Euro	0.9166	RUB	Russian Ruble	89.5000
GBP	British Pound	0.7866	SAR	Saudi Riyal	3.7507
HKD	Hong Kong Dollar	7.8366	SEK	Swedish Krona	10.8013
HUF	Hungarian Forint	341.8882	SGD	Singapore Dollar	1.3534
IDR	Indonesian Rupiah	14,992.5000	THB	Thai Baht	35.4550
ILS	Israeli Shekel	3.7110	TRY	Turkish Lira	26.0700
INR	Indian Rupee	82.0363	TWD	Taiwanese Dollar	31.1445
ISK	Icelandic Krona	136.3000	ZAR	South African Rand	18.8913
JPY	Japanese Yen	144.5350			

The principal exchange rates to one Euro used in the preparation of the financial statements at 30 June 2024 and 30 June 2023 were:

**30 June 2024**

Currency		Rate	Currency		Rate
CHF	Swiss Franc	0.9631	NOK	Norwegian Krone	11.4115
DKK	Danish Krone	7.4575	PLN	Polish Zloty	4.3085
GBP	British Pound	0.8478	SEK	Swedish Krona	11.3500
JPY	Japanese Yen	172.4017	USD	US Dollar	1.0718

**30 June 2023**

Currency		Rate	Currency		Rate
CHF	Swiss Franc	0.9761	NOK	Norwegian Krone	11.6885
DKK	Danish Krone	7.4459	PLN	Polish Zloty	4.4327
GBP	British Pound	0.8581	SEK	Swedish Krona	11.7842
JPY	Japanese Yen	157.6877	USD	US Dollar	1.0910

The principal exchange rates to one British pound used in the preparation of the financial statements at 30 June 2024 and 30 June 2023 were:

**30 June 2024**

Currency		Rate	Currency		Rate
CHF	Swiss Franc	1.1359	USD	US Dollar	1.2641
EUR	Euro	1.1795			

**30 June 2023**

Currency		Rate	Currency		Rate
CHF	Swiss Franc	1.1374	USD	US Dollar	1.2714
EUR	Euro	1.1653			

**15. Contingent Liabilities.** There were no contingent liabilities as at 30 June 2024 and 30 June 2023.

**16. Segregated Liabilities.** Each Fund is treated as bearing its own liabilities.

**17. Fair Value Hierarchy.** The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 30 June 2024 and 30 June 2023:

**30 June 2024**

Company Total	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	118,163,465,061	255,736,087	639,412	118,419,840,560
Collective Investment Schemes	978,210,844	—	—	978,210,844
Fixed Income	—	22,699,071,895	—	22,699,071,895
Treasury Bonds	—	27,292,582	—	27,292,582
Futures	2,270,981	—	—	2,270,981
Forward Currency Exchange Contracts	—	41,506,604	—	41,506,604
Total Return Swap Contracts	—	2,811	—	2,811
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(866,116)	—	—	(866,116)
Forward Currency Exchange Contracts	—	(239,698,517)	—	(239,698,517)
	<b>119,143,080,770</b>	<b>22,783,911,462</b>	<b>639,412</b>	<b>141,927,631,644</b>

LifeStrategy 20% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	64,646,213	—	64,646,213
	—	<b>64,646,213</b>	—	<b>64,646,213</b>

<b>LifeStrategy 40% Equity UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	124,621,233	—	124,621,233
	—	124,621,233	—	124,621,233

<b>LifeStrategy 60% Equity UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	380,138,468	—	380,138,468
	—	380,138,468	—	380,138,468

<b>LifeStrategy 80% Equity UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	472,051,546	—	472,051,546
	—	472,051,546	—	472,051,546

<b>ESG Developed Asia Pacific All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	40,467,169	24	1,727	40,468,920
Futures	8,660	—	—	8,660
Forward Currency Exchange Contracts	—	16,402	—	16,402
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(30,723)	—	(30,723)
	40,475,829	(14,297)	1,727	40,463,259

<b>ESG Developed Europe All Cap UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	92,574,730	650,676	35,024	93,260,430
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(10,685)	—	—	(10,685)
Forward Currency Exchange Contracts	—	(765)	—	(765)
	92,564,045	649,911	35,024	93,248,980

<b>ESG Emerging Markets All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	40,640,556	750,457	18,891	41,409,904
Forward Currency Exchange Contracts	—	454	—	454
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(1,113)	—	—	(1,113)
Forward Currency Exchange Contracts	—	(528)	—	(528)
	40,639,443	750,383	18,891	41,408,717

<b>ESG Global All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	688,647,822	1,907,494	52,424	690,607,740
Futures	16,168	—	—	16,168
Forward Currency Exchange Contracts	—	7,967	—	7,967
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(32,845)	—	—	(32,845)
Forward Currency Exchange Contracts	—	(20,956)	—	(20,956)
	<b>688,631,145</b>	<b>1,894,505</b>	<b>52,424</b>	<b>690,578,074</b>

<b>ESG North America All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	172,139,855	83	—	172,139,938
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(2,449)	—	—	(2,449)
	<b>172,137,406</b>	<b>83</b>	<b>—</b>	<b>172,137,489</b>

<b>FTSE 100 UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	4,923,086,918	—	—	4,923,086,918
Collective Investment Schemes	58,741,278	—	—	58,741,278
Futures	125,709	—	—	125,709
Forward Currency Exchange Contracts	—	40,116	—	40,116
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(60,606)	—	(60,606)
	<b>4,981,953,905</b>	<b>(20,490)</b>	<b>—</b>	<b>4,981,933,415</b>

<b>FTSE 250 UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	1,575,251,897	—	34	1,575,251,931
Collective Investment Schemes	715,098,484	—	—	715,098,484
Futures	13,670	—	—	13,670
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(5,346)	—	(5,346)
	<b>2,290,364,051</b>	<b>(5,346)</b>	<b>34</b>	<b>2,290,358,739</b>

<b>FTSE All-World UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	26,742,064,873	95,298,567	185,893	26,837,549,333
Futures	1,065,421	—	—	1,065,421
Forward Currency Exchange Contracts	—	396,854	—	396,854
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(68,322)	—	—	(68,322)
Forward Currency Exchange Contracts	—	(1,628,203)	—	(1,628,203)
	<b>26,743,061,972</b>	<b>94,067,218</b>	<b>185,893</b>	<b>26,837,315,083</b>

<b>FTSE All-World High Dividend Yield UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	5,202,473,334	17,437,651	—	5,219,910,985
Futures	91,774	—	—	91,774
Forward Currency Exchange Contracts	—	307,085	—	307,085
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(88,565)	—	—	(88,565)
Forward Currency Exchange Contracts	—	(117,013)	—	(117,013)
	<b>5,202,476,543</b>	<b>17,627,723</b>	<b>—</b>	<b>5,220,104,266</b>

<b>FTSE Developed Asia Pacific ex Japan UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	1,566,301,879	—	—	1,566,301,879
Futures	159,270	—	—	159,270
Forward Currency Exchange Contracts	—	52,739	—	52,739
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(21,005)	—	—	(21,005)
Forward Currency Exchange Contracts	—	(81,390)	—	(81,390)
	<b>1,566,440,144</b>	<b>(28,651)</b>	<b>—</b>	<b>1,566,411,493</b>

<b>FTSE Developed Europe UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	3,610,117,076	38,280,819	—	3,648,397,895
Forward Currency Exchange Contracts	—	24,095	—	24,095
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(275,763)	—	—	(275,763)
Forward Currency Exchange Contracts	—	(21,606)	—	(21,606)
	<b>3,609,841,313</b>	<b>38,283,308</b>	<b>—</b>	<b>3,648,124,621</b>

<b>FTSE Developed Europe ex UK UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,565,469,523	35,416,405	—	2,600,885,928
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(70,118)	—	—	(70,118)
Forward Currency Exchange Contracts	—	(6,236)	—	(6,236)
	<b>2,565,399,405</b>	<b>35,410,169</b>	<b>—</b>	<b>2,600,809,574</b>

<b>FTSE Developed World UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	5,525,788,200	9,589,522	—	5,535,377,722
Futures	184,022	—	—	184,022
Forward Currency Exchange Contracts	—	60,467	—	60,467
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(86,597)	—	—	(86,597)
Forward Currency Exchange Contracts	—	(180,080)	—	(180,080)
	<b>5,525,885,625</b>	<b>9,469,909</b>	<b>—</b>	<b>5,535,355,534</b>

<b>FTSE Emerging Markets UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,835,329,338	51,066,210	342,893	2,886,738,441
Futures	9,225	—	—	9,225
Forward Currency Exchange Contracts	—	52,717	—	52,717
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(53,521)	—	(53,521)
	<b>2,835,338,563</b>	<b>51,065,406</b>	<b>342,893</b>	<b>2,886,746,862</b>

<b>FTSE Japan UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	3,192,890,640	—	—	3,192,890,640
Futures	105,357	—	—	105,357
Forward Currency Exchange Contracts	—	3,095,200	—	3,095,200
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(1,442,767)	—	(1,442,767)
	<b>3,192,995,997</b>	<b>1,652,433</b>	<b>—</b>	<b>3,194,648,430</b>

<b>FTSE North America UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	3,663,072,580	—	—	3,663,072,580
Futures	33,940	—	—	33,940
	<b>3,663,106,520</b>	<b>—</b>	<b>—</b>	<b>3,663,106,520</b>

<b>Germany All Cap UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	149,599,983	—	—	149,599,983
Futures	8,490	—	—	8,490
	<b>149,608,473</b>	<b>—</b>	<b>—</b>	<b>149,608,473</b>

<b>S&amp;P 500 UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	53,400,542,149	—	—	53,400,542,149
Futures	228,688	—	—	228,688
Total Return Swap Contracts	—	2,811	—	2,811
	<b>53,400,770,837</b>	<b>2,811</b>	<b>—</b>	<b>53,400,773,648</b>

<b>ESG EUR Corporate Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	86,017,208	—	86,017,208
Futures	620	—	—	620
Forward Currency Exchange Contracts	—	12,191	—	12,191
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(1,718)	—	—	(1,718)
Forward Currency Exchange Contracts	—	(787)	—	(787)
	<b>(1,098)</b>	<b>86,028,612</b>	<b>—</b>	<b>86,027,514</b>



<b>ESG Global Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	924,704,308	—	924,704,308
Futures	892	—	—	892
Forward Currency Exchange Contracts	—	6,177,484	—	6,177,484
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(8,186)	—	—	(8,186)
Forward Currency Exchange Contracts	—	(10,530,095)	—	(10,530,095)
	<b>(7,294)</b>	<b>920,351,697</b>	<b>—</b>	<b>920,344,403</b>

<b>ESG USD Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	37,769,438	—	37,769,438
Forward Currency Exchange Contracts	—	2,881	—	2,881
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(81,045)	—	(81,045)
	<b>—</b>	<b>37,691,274</b>	<b>—</b>	<b>37,691,274</b>

<b>EUR Corporate Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	2,914,793,477	—	2,914,793,477
Futures	87,017	—	—	87,017
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(161,390)	—	—	(161,390)
	<b>(74,373)</b>	<b>2,914,793,477</b>	<b>—</b>	<b>2,914,719,104</b>

<b>EUR Eurozone Government Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	2,813,683,150	—	2,813,683,150
	<b>—</b>	<b>2,813,683,150</b>	<b>—</b>	<b>2,813,683,150</b>

<b>Global Aggregate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	3,987,958,656	—	3,987,958,656
Futures	58,466	—	—	58,466
Forward Currency Exchange Contracts	—	28,641,233	—	28,641,233
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(29,936,263)	—	(29,936,263)
	<b>58,466</b>	<b>3,986,663,626</b>	<b>—</b>	<b>3,986,722,092</b>

<b>U.K. Gilt UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	302,541,332	—	302,541,332
Forward Currency Exchange Contracts	—	12,963	—	12,963
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(66,799)	—	(66,799)
	<b>—</b>	<b>302,487,496</b>	<b>—</b>	<b>302,487,496</b>

<b>U.S. Treasury 0–1 Year Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Treasury Bonds	—	27,292,582	—	27,292,582
Fixed Income	—	3,503,507,506	—	3,503,507,506
Forward Currency Exchange Contracts	—	2,450,732	—	2,450,732
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(184,460,437)	—	(184,460,437)
	—	<b>3,348,790,383</b>	—	<b>3,348,790,383</b>

<b>USD Corporate 1–3 Year Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,776,058,519	—	1,776,058,519
Futures	1,922	—	—	1,922
Forward Currency Exchange Contracts	—	8,304	—	8,304
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(305,871)	—	(305,871)
	<b>1,922</b>	<b>1,775,760,952</b>	—	<b>1,775,762,874</b>

<b>USD Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	2,729,291,583	—	2,729,291,583
Futures	11,514	—	—	11,514
Forward Currency Exchange Contracts	—	19,848	—	19,848
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(3,440,880)	—	(3,440,880)
	<b>11,514</b>	<b>2,725,870,551</b>	—	<b>2,725,882,065</b>

<b>USD Emerging Markets Government Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	970,565,631	—	970,565,631
Futures	16,444	—	—	16,444
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(47)	—	—	(47)
	<b>16,397</b>	<b>970,565,631</b>	—	<b>970,582,028</b>

<b>USD Treasury Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	2,154,799,267	—	2,154,799,267
Forward Currency Exchange Contracts	—	110,248	—	110,248
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(7,189,430)	—	(7,189,430)
	—	<b>2,147,720,085</b>	—	<b>2,147,720,085</b>

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<b>Company Total</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	86,495,368,499	237,605,954	1,267,150	86,734,241,603
Collective Investment Schemes	682,148,854	—	—	682,148,854
Fixed Income	—	15,012,160,291	—	15,012,160,291
Futures	16,173,831	—	—	16,173,831
Forward Currency Exchange Contracts	—	158,586,955	—	158,586,955
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Fixed Income	—	(327,702)	—	(327,702)
Futures	(2,521,034)	—	—	(2,521,034)
Forward Currency Exchange Contracts	—	(41,918,644)	—	(41,918,644)
<b>LifeStrategy 20% Equity UCITS ETF</b>				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	54,324,694	—	54,324,694
	—	<b>54,324,694</b>	—	<b>54,324,694</b>
<b>LifeStrategy 40% Equity UCITS ETF</b>				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	116,515,274	—	116,515,274
	—	<b>116,515,274</b>	—	<b>116,515,274</b>
<b>LifeStrategy 60% Equity UCITS ETF</b>				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	256,432,669	—	256,432,669
	—	<b>256,432,669</b>	—	<b>256,432,669</b>
<b>LifeStrategy 80% Equity UCITS ETF</b>				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Collective Investment Schemes	—	295,679,426	—	295,679,426
	—	<b>295,679,426</b>	—	<b>295,679,426</b>
<b>ESG Developed Asia Pacific All Cap UCITS ETF</b>				
	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	22,285,978	4,381	3,332	22,293,691
Futures	2,835	—	—	2,835
Forward Currency Exchange Contracts	—	2,772	—	2,772
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(772)	—	—	(772)
Forward Currency Exchange Contracts	—	(4,851)	—	(4,851)
	<b>22,288,041</b>	<b>2,302</b>	<b>3,332</b>	<b>22,293,675</b>

<b>ESG Developed Europe All Cap UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	65,708,979	128,847	1,721	65,839,547
Forward Currency Exchange Contracts	—	52	—	52
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(1,460)	—	—	(1,460)
Forward Currency Exchange Contracts	—	(389)	—	(389)
	<b>65,707,519</b>	<b>128,510</b>	<b>1,721</b>	<b>65,837,750</b>

<b>ESG Emerging Markets All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	21,801,843	575,104	10,511	22,387,458
Forward Currency Exchange Contracts	—	72	—	72
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(7,247)	—	—	(7,247)
Forward Currency Exchange Contracts	—	(125)	—	(125)
	<b>21,794,596</b>	<b>575,051</b>	<b>10,511</b>	<b>22,380,158</b>

<b>ESG Global All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	449,801,727	1,765,813	21,119	451,588,659
Futures	64,677	—	—	64,677
Forward Currency Exchange Contracts	—	52,485	—	52,485
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(2,228)	—	—	(2,228)
Forward Currency Exchange Contracts	—	(41,691)	—	(41,691)
	<b>449,864,176</b>	<b>1,776,607</b>	<b>21,119</b>	<b>451,661,902</b>

<b>ESG North America All Cap UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	83,590,537	241	—	83,590,778
Futures	21,613	—	—	21,613
	<b>83,612,150</b>	<b>241</b>	<b>—</b>	<b>83,612,391</b>

<b>FTSE 100 UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	4,616,064,055	—	7	4,616,064,062
Collective Investment Schemes	44,184,987	—	—	44,184,987
Forward Currency Exchange Contracts	—	2,832	—	2,832
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(430,114)	—	—	(430,114)
	<b>4,659,818,928</b>	<b>2,832</b>	<b>7</b>	<b>4,659,821,767</b>

<b>FTSE 250 UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	1,134,009,918	—	—	1,134,009,918
Collective Investment Schemes	492,369,741	—	—	492,369,741
Forward Currency Exchange Contracts	—	9,745	—	9,745
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(469,817)	—	—	(469,817)
Forward Currency Exchange Contracts	—	(817)	—	(817)
	<b>1,625,909,842</b>	<b>8,928</b>	<b>—</b>	<b>1,625,918,770</b>

<b>FTSE All-World UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	17,900,250,178	84,912,679	632,942	17,985,795,799
Futures	5,259,302	—	—	5,259,302
Forward Currency Exchange Contracts	—	757,688	—	757,688
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(533,899)	—	—	(533,899)
Forward Currency Exchange Contracts	—	(211,711)	—	(211,711)
	<b>17,904,975,581</b>	<b>85,458,656</b>	<b>632,942</b>	<b>17,991,067,179</b>

<b>FTSE All-World High Dividend Yield UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	4,098,059,888	16,740,316	94,683	4,114,894,887
Futures	376,467	—	—	376,467
Forward Currency Exchange Contracts	—	379,547	—	379,547
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(77,553)	—	—	(77,553)
Forward Currency Exchange Contracts	—	(164,671)	—	(164,671)
	<b>4,098,358,802</b>	<b>16,955,192</b>	<b>94,683</b>	<b>4,115,408,677</b>

<b>FTSE Developed Asia Pacific ex Japan UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	1,291,387,033	—	—	1,291,387,033
Forward Currency Exchange Contracts	—	156,432	—	156,432
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(272,733)	—	—	(272,733)
Forward Currency Exchange Contracts	—	(118,494)	—	(118,494)
	<b>1,291,114,300</b>	<b>37,938</b>	<b>—</b>	<b>1,291,152,238</b>

<b>FTSE Developed Europe UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	3,189,285,075	33,682,626	2	3,222,967,703
Futures	143,467	—	—	143,467
Forward Currency Exchange Contracts	—	40,778	—	40,778
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(50,730)	—	—	(50,730)
Forward Currency Exchange Contracts	—	(5,852)	—	(5,852)
	<b>3,189,377,812</b>	<b>33,717,552</b>	<b>2</b>	<b>3,223,095,366</b>

<b>FTSE Developed Europe ex UK UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,060,040,065	28,098,841	—	2,088,138,906
Futures	45,947	—	—	45,947
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(34,524)	—	—	(34,524)
	<b>2,060,051,488</b>	<b>28,098,841</b>	<b>—</b>	<b>2,088,150,329</b>

<b>FTSE Developed World UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	3,059,481,303	7,783,196	—	3,067,264,499
Futures	1,218,722	—	—	1,218,722
Forward Currency Exchange Contracts	—	213,222	—	213,222
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(28,372)	—	—	(28,372)
Forward Currency Exchange Contracts	—	(119,466)	—	(119,466)
	<b>3,060,671,653</b>	<b>7,876,952</b>	<b>—</b>	<b>3,068,548,605</b>

<b>FTSE Emerging Markets UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,450,860,732	57,905,873	502,674	2,509,269,279
Forward Currency Exchange Contracts	—	112,263	—	112,263
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(213,542)	—	—	(213,542)
Forward Currency Exchange Contracts	—	(152,486)	—	(152,486)
	<b>2,450,647,190</b>	<b>57,865,650</b>	<b>502,674</b>	<b>2,509,015,514</b>

<b>FTSE Japan UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,431,396,662	—	—	2,431,396,662
Futures	380,493	—	—	380,493
Forward Currency Exchange Contracts	—	5,150,804	—	5,150,804
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(502,480)	—	(502,480)
	<b>2,431,777,155</b>	<b>4,648,324</b>	<b>—</b>	<b>2,436,425,479</b>

<b>FTSE North America UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	2,607,888,395	374,197	—	2,608,262,592
Futures	59,511	—	—	59,511
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(3,907)	—	(3,907)
	<b>2,607,947,906</b>	<b>370,290</b>	<b>—</b>	<b>2,608,318,196</b>

<b>Germany All Cap UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	144,758,413	—	—	144,758,413
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(14,628)	—	—	(14,628)
	<b>144,743,785</b>	<b>—</b>	<b>—</b>	<b>144,743,785</b>

<b>S&amp;P 500 UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Equities	38,811,574,025	—	—	38,811,574,025
Futures	8,420,278	—	—	8,420,278
	<b>38,819,994,303</b>	<b>—</b>	<b>—</b>	<b>38,819,994,303</b>

<b>ESG EUR Corporate Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	58,552,137	—	58,552,137
Futures	15,530	—	—	15,530
Forward Currency Exchange Contracts	—	7,600	—	7,600
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(2,816)	—	—	(2,816)
Forward Currency Exchange Contracts	—	(279)	—	(279)
	<b>12,714</b>	<b>58,559,458</b>	<b>—</b>	<b>58,572,172</b>

<b>ESG Global Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	437,814,222	—	437,814,222
Futures	17,479	—	—	17,479
Forward Currency Exchange Contracts	—	9,096,378	—	9,096,378
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(22,354)	—	—	(22,354)
Forward Currency Exchange Contracts	—	(4,229,388)	—	(4,229,388)
	<b>(4,875)</b>	<b>442,681,212</b>	<b>—</b>	<b>442,676,337</b>

<b>ESG USD Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	38,198,960	—	38,198,960
Forward Currency Exchange Contracts	—	415,547	—	415,547
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(8,052)	—	(8,052)
	<b>—</b>	<b>38,606,455</b>	<b>—</b>	<b>38,606,455</b>

<b>EUR Corporate Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,551,803,314	—	1,551,803,314
Futures	39,780	—	—	39,780
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(51,610)	—	—	(51,610)
	<b>(11,830)</b>	<b>1,551,803,314</b>	<b>—</b>	<b>1,551,791,484</b>

<b>EUR Eurozone Government Bond UCITS ETF</b>	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,719,130,585	—	1,719,130,585
	<b>—</b>	<b>1,719,130,585</b>	<b>—</b>	<b>1,719,130,585</b>

<b>Global Aggregate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	3,320,521,418	—	3,320,521,418
Futures	50,601	—	—	50,601
Forward Currency Exchange Contracts	—	82,131,121	—	82,131,121
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Fixed Income	—	(327,702)	—	(327,702)
Futures	(32,642)	—	—	(32,642)
Forward Currency Exchange Contracts	—	(35,226,545)	—	(35,226,545)
	<b>17,959</b>	<b>3,367,098,292</b>	<b>—</b>	<b>3,367,116,251</b>

<b>U.K. Gilt UCITS ETF</b>	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	218,611,526	—	218,611,526
Forward Currency Exchange Contracts	—	2,446	—	2,446
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(19,471)	—	(19,471)
	<b>—</b>	<b>218,594,501</b>	<b>—</b>	<b>218,594,501</b>

<b>U.S. Treasury 0–1 Year Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,801,682,924	—	1,801,682,924
Forward Currency Exchange Contracts	—	42,222,213	—	42,222,213
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(720,169)	—	(720,169)
	<b>—</b>	<b>1,843,184,968</b>	<b>—</b>	<b>1,843,184,968</b>

<b>USD Corporate 1–3 Year Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,567,037,659	—	1,567,037,659
Forward Currency Exchange Contracts	—	2,441	—	2,441
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(31)	—	(31)
	<b>—</b>	<b>1,567,040,069</b>	<b>—</b>	<b>1,567,040,069</b>

<b>USD Corporate Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,618,361,447	—	1,618,361,447
Futures	2,085	—	—	2,085
Forward Currency Exchange Contracts	—	7,800,087	—	7,800,087
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(656)	—	—	(656)
Forward Currency Exchange Contracts	—	(214,548)	—	(214,548)
	<b>1,429</b>	<b>1,625,946,986</b>	<b>—</b>	<b>1,625,948,415</b>



<b>USD Emerging Markets Government Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	662,015,016	—	662,015,016
Futures	32,773	—	—	32,773
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Futures	(14,965)	—	—	(14,965)
	<b>17,808</b>	<b>662,015,016</b>	<b>—</b>	<b>662,032,824</b>

<b>USD Treasury Bond UCITS ETF</b>	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
<b>Financial Assets at Fair Value Through Profit or Loss</b>				
Fixed Income	—	1,656,127,614	—	1,656,127,614
Forward Currency Exchange Contracts	—	10,021,946	—	10,021,946
<b>Financial Liabilities at Fair Value Through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(167,122)	—	(167,122)
	<b>—</b>	<b>1,665,982,438</b>	<b>—</b>	<b>1,665,982,438</b>

**18. Operating Segments.** Operating segments are the components of the Company whose results are regularly reviewed by the Company's chief operating decision maker ("CODM") when determining resources to be allocated and assessing performance. The Company's board of directors is the CODM. The board sets the investment objective and evaluates the performance, funding model and market and geographic focus of the Company's Funds individually. As returns are linked to unique investment objectives, each Fund is considered a reportable segment and separately includes within this report a complete set of financial statements which details its segment assets, liabilities, revenues and expenses.

The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company financial statements.

Reconciliation of reportable segments to the Company total as at 30 June 2024:

	Segment Total <sup>1</sup> US Dollars (\$)	Eliminations <sup>1</sup> US Dollars (\$)	Company Total US Dollars (\$)
<b>Financial Position</b>			
Current Assets	146,719,785,812	(1,124,425,321)	145,595,360,491
Current Liabilities	(2,241,050,693)	8,191,215	(2,232,859,478)
Net Assets	144,478,735,119	(1,116,234,106)	143,362,501,013
<b>Change in Net Assets</b>			
Investment Loss	20,488,608,747	(123,741,107)	20,364,867,640
Expenses	(162,123,649)	—	(162,123,649)
Finance Costs	(1,619,229,902)	—	(1,619,229,902)
Taxation	(278,618,027)	—	(278,618,027)
Net Decrease in Net Assets from Operations	18,428,637,169	(123,741,107)	18,304,896,062
Subscriptions	42,298,298,558	(286,410,737)	42,011,887,821
Redemptions	(20,180,442,266)	65,656,407	(20,114,785,859)
Foreign Exchange Translation Adjustment	(265,449,162)	17,002,032	(248,447,130)
Total Change in Net Assets	40,281,044,299	(327,493,405)	39,953,550,894

<sup>1</sup> For the purpose of calculating the Segment Totals and Eliminations, EUR and GBP based funds have been translated into US dollars using the exchange rates as disclosed on Page 12.

Reconciliation of reportable segments to the Company total as at 30 June 2023:

	Segment Total <sup>1</sup> US Dollars (\$)	Eliminations <sup>1</sup> US Dollars (\$)	Company Total US Dollars (\$)
<b>Financial Position</b>			
Current Assets	105,395,788,958	(789,401,096)	104,606,387,862
Current Liabilities	(1,198,098,138)	660,395	(1,197,437,743)
Net Assets	104,197,690,820	(788,740,701)	103,408,950,119
<b>Change in Net Assets</b>			
Investment Income	12,170,109,695	(36,035,569)	12,134,074,126
Expenses	(118,604,172)	—	(118,604,172)
Finance Costs	(1,363,682,250)	—	(1,363,682,250)
Taxation	(204,888,988)	—	(204,888,988)
Net Increase in Net Assets from Operations	10,482,934,285	(36,035,569)	10,446,898,716
Subscriptions	31,968,025,450	(266,335,787)	31,701,689,663
Redemptions	(17,799,847,553)	73,175,634	(17,726,671,919)
Foreign Exchange Translation Adjustment	808,854,601	(32,481,921)	776,372,680
Total Change in Net Assets	25,459,966,783	(261,677,643)	25,198,289,140

<sup>1</sup> For the purpose of calculating the Segment Totals and Eliminations, EUR and GBP based funds have been translated into US dollars using the exchange rates as disclosed on Page 12.

**19. Auditors' Remuneration.** The statutory audit fee (including out-of-pocket expenses incurred by the auditors in connection with their work) paid by the Manager out of the OCF on behalf of the Company for the year amounted to US\$289,598 (30 June 2023: US\$267,113). The Auditors provided no other services to the Company.

#### 20. Material Changes to the Prospectus.

On 21 November 2023, the prospectus was updated to include language to enable the use of total return swaps for efficient portfolio management purposes at an individual Fund level for the Company's equity index Funds, to update relevant sections of the prospectuses in relation to those Funds with ESG characteristics marketed in France to reflect certain sustainability disclosure requirements imposed by the Autorité des marchés financiers, to update the conflict of interest section to remove disclosure on the Directors' interest in the share capital of the Funds in line with the recent disapplication of this disclosure requirement by Euronext Dublin, to update securities lending disclosures to clarify that the securities lending agent receives certain operational costs in connection with carrying out such activities, to update the share class tables to reflect recent share class launches, and to update the Directors' Fees disclosure.

On 11 April 2024, the supplement for Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF was updated to reflect the revised ongoing charges figure in respect to the USD Accumulating Share Class and MXN Hedged Accumulating Share Class.

On 27 May 2024, the prospectus was updated to reflect the revised standard settlement cycle for certain Funds from T+2 to T+1, and to remove certain regulated markets from the list of regulated markets which the Funds may invest in.

#### 21. Events During the Year Ended 30 June 2024.

Effective 11 April 2024, the expense ratio for Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF was updated and is separately disclosed in Note 12.

There were no other events during the year requiring recognition or disclosure in the financial statements.

#### 22. Events Since the Statement of Assets and Liabilities Date.

There were no events subsequent to year-end requiring recognition or disclosure in the financial statements.

#### 23. Approval of Financial Statements.

The Financial Statements were approved by the Directors on 29 October 2024.

# Additional Information and Regulatory Disclosures (unaudited)

## Remuneration Disclosure

Vanguard personnel providing services to the Manager are subject to the Vanguard European Remuneration Policy (the "Remuneration Policy"). The Remuneration Policy includes the remuneration requirements of the UCITS V Directive (2014/91/EU). Details of the Remuneration Policy are available through <https://www.ie.vanguard/content/dam/intl/europe/documents/ch/en/ucits-v-remuneration-policy.pdf>, which will be updated periodically to reflect changes to the policy.

The governance of remuneration within Vanguard Europe is undertaken through a tiered structure, including Vanguard's Global Remuneration Committee and the European Leadership Team. The Global Remuneration Committee also operates at The Vanguard Group level and oversees the overall compensation programmes of The Vanguard Group. The European Leadership Team is responsible for implementing the remuneration programmes in accordance with Vanguard's total rewards philosophy and global organisation, including overseeing the Remuneration Policy.

The Remuneration Policy provides for an appropriate balance of fixed salary; benefits, such as pension; and annual bonus and long-term incentive arrangements. Incentives are based on the overall business performance of The Vanguard Group, or individual, team, business unit and fund performance. The incentive plans are reviewed and approved by the European Leadership Team (and other applicable groups) in order to ensure that plans appropriately assess financial and non-financial performance and do not encourage conflicts of interest, and to ensure that risk or compliance issues are appropriately reflected.

The European Leadership Team also reviews and approves the list of UCITS code staff annually. Identified code staff are notified and understand the code staff responsibilities.

The table below presents the aggregate total remuneration paid to staff who provide services to the Funds and the aggregate total remuneration paid to all relevant UCITS code staff.

	Headcount <sup>1,2</sup>	Total Remuneration (€) <sup>3</sup>
<b>Funds, of which</b>	<b>80</b>	<b>9,859,895</b>
Fixed Remuneration	80	6,567,656
Variable Remuneration	80	3,292,239
Performance Fees	n/a	n/a
<b>UCITS Code Staff, of which</b>	<b>15</b>	<b>2,504,806</b>
Senior Management	9	1,036,690
Other Code Staff	6	1,468,116

<sup>1</sup> This is the total number of employees who are fully or partly involved in the activities of the Funds. Includes both crew who have terminated during the year and part-year Code Staff.

<sup>2</sup> The staff in this table may provide services to other entities within The Vanguard Group.

<sup>3</sup> The remuneration disclosed is the total remuneration awarded to employees for 2023.

Remuneration reflects fixed pay (salary) and performance-related pay (annual and long-term incentives). Individual incentive outcomes under the plans are based on performance assessed by reference to an appropriate balance of quantitative and qualitative measures, such as behaviour, including compliance with all applicable policies. The individual incentive outcome is fully discretionary and, if appropriate, outcomes based on financial performance can be overridden based on the qualitative measures.

## Synthetic Ongoing Charges Figure

The Ongoing Charges Figure (OCF) is the ratio of a Fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Fund. Because the Asset Allocation Funds invest a substantial proportion of assets in other UCITS or Collective Investment Undertakings (CIU), the Asset Allocation Funds are required to disclose a synthetic OCF that accounts for the ongoing charges incurred in the underlying CIUs.

Annual Management Charge for each share class for the year ended 30 June 2024:

	LifeStrategy 20% Equity UCITS ETF (%)	LifeStrategy 40% Equity UCITS ETF (%)	LifeStrategy 60% Equity UCITS ETF (%)	LifeStrategy 80% Equity UCITS ETF (%)
<b>EUR Accumulating</b>				
Fund Direct Charge	0.12	0.12	0.12	0.12
Synthetic Element	0.13	0.13	0.13	0.13
Total Synthetic OCF	0.25	0.25	0.25	0.25
<b>EUR Distributing</b>				
Fund Direct Charge	0.12	0.12	0.12	0.12
Synthetic Element	0.13	0.13	0.13	0.13
Total Synthetic OCF	0.25	0.25	0.25	0.25

## Connected Persons Transactions

Transactions carried out with the Company by the Investment Manager, Manager, Depositary, Investment Adviser and/or associated or group companies of these ("Connected Persons") during the year ended 30 June 2024 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

## Securities Financing Transactions Regulation

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

An SFT is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement,
- Securities or commodities lending and securities or commodities borrowing,
- A buy-sell back transaction or sell-buy back transaction, or
- A margin lending transaction.

As at 30 June 2024, the Company had a securities lending programme and total return swaps as types of SFTs under the scope of the SFTR.

### Global Data:

The amounts of securities on loan as at 30 June 2024 are as follows:

Fund	Loan Amount	Proportion of NAV (%)	% of Lendable Assets
ESG Global All Cap UCITS ETF	\$1,245,660	0.18	1.19
FTSE 100 UCITS ETF	£43,742,448	0.87	7.31
FTSE 250 UCITS ETF	£8,912,833	0.39	3.26
FTSE All-World UCITS ETF	\$186,032,405	0.68	4.55
FTSE All-World High Dividend Yield UCITS ETF	\$60,924,211	1.16	7.74
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$38,682,047	2.43	16.21
FTSE Developed Europe UCITS ETF	€25,785,372	0.70	5.00
FTSE Developed Europe ex UK UCITS ETF	€13,695,926	0.52	3.75
FTSE Developed World UCITS ETF	\$29,429,298	0.52	3.48
FTSE Emerging Markets UCITS ETF	\$42,404,847	1.47	9.79
FTSE Japan UCITS ETF	\$157,934,005	4.91	32.73
FTSE North America UCITS ETF	\$12,511,830	0.34	2.27
Germany All Cap UCITS ETF	€806,381	0.53	3.82
S&P 500 UCITS ETF	\$1,513,296	0.00	0.02

The amounts of total return swaps as at 30 June 2024 are as follows:

Fund	Amount	% of NAV
S&P 500 UCITS ETF	\$2,811	0.00%

#### Data on Reuse of Collateral:

The Company did not re-use any collateral received during the year ended 30 June 2024.

#### Concentration Data:

The split of issuers of collateral securities received for the securities lending programme as at 30 June 2024 is as follows:

Fund	Collateral Issuer	Collateral Amount
ESG Global All Cap UCITS ETF	France Government	\$129,631
ESG Global All Cap UCITS ETF	Germany Government	\$14,605
ESG Global All Cap UCITS ETF	Netherlands Government	\$30,643
ESG Global All Cap UCITS ETF	UK Government	\$528,370
ESG Global All Cap UCITS ETF	US Government	\$624,586
FTSE 100 UCITS ETF	France Government	£14,371,227
FTSE 100 UCITS ETF	Germany Government	£701,566
FTSE 100 UCITS ETF	Netherlands Government	£1,471,973
FTSE 100 UCITS ETF	US Government	£30,364,547
FTSE 250 UCITS ETF	France Government	£6,169,690
FTSE 250 UCITS ETF	Germany Government	£575,615
FTSE 250 UCITS ETF	Netherlands Government	£1,209,240
FTSE 250 UCITS ETF	US Government	£1,421,294
FTSE All-World UCITS ETF	France Government	\$47,193,652
FTSE All-World UCITS ETF	Germany Government	\$6,173,380
FTSE All-World UCITS ETF	Netherlands Government	\$13,150,217
FTSE All-World UCITS ETF	UK Government	\$75,569,519
FTSE All-World UCITS ETF	US Government	\$56,239,086
FTSE All-World High Dividend Yield UCITS ETF	France Government	\$15,184,386
FTSE All-World High Dividend Yield UCITS ETF	Germany Government	\$1,445,733
FTSE All-World High Dividend Yield UCITS ETF	Netherlands Government	\$3,062,352
FTSE All-World High Dividend Yield UCITS ETF	UK Government	\$29,042,592
FTSE All-World High Dividend Yield UCITS ETF	US Government	\$15,889,766
FTSE Developed Asia Pacific ex Japan UCITS ETF	France Government	\$3,494,900
FTSE Developed Asia Pacific ex Japan UCITS ETF	Germany Government	\$1,758,496
FTSE Developed Asia Pacific ex Japan UCITS ETF	Netherlands Government	\$3,759,596
FTSE Developed Asia Pacific ex Japan UCITS ETF	UK Government	\$16,418,703
FTSE Developed Asia Pacific ex Japan UCITS ETF	US Government	\$16,210,258
FTSE Developed Europe UCITS ETF	France Government	€16,099,390
FTSE Developed Europe UCITS ETF	Germany Government	€1,180,822
FTSE Developed Europe UCITS ETF	Netherlands Government	€2,478,725
FTSE Developed Europe UCITS ETF	UK Government	€351,743
FTSE Developed Europe UCITS ETF	US Government	€7,202,145
FTSE Developed Europe ex UK UCITS ETF	France Government	€1,560,722
FTSE Developed Europe ex UK UCITS ETF	Germany Government	€470,140
FTSE Developed Europe ex UK UCITS ETF	Netherlands Government	€987,768
FTSE Developed Europe ex UK UCITS ETF	UK Government	€4,113,860
FTSE Developed Europe ex UK UCITS ETF	US Government	€7,380,610
FTSE Developed World UCITS ETF	France Government	\$9,788,442
FTSE Developed World UCITS ETF	Germany Government	\$201,640
FTSE Developed World UCITS ETF	Netherlands Government	\$453,229
FTSE Developed World UCITS ETF	UK Government	\$12,140,602
FTSE Developed World UCITS ETF	US Government	\$9,075,871
FTSE Emerging Markets UCITS ETF	France Government	\$4,610,755
FTSE Emerging Markets UCITS ETF	Germany Government	\$161,245
FTSE Emerging Markets UCITS ETF	Netherlands Government	\$410,775
FTSE Emerging Markets UCITS ETF	UK Government	\$19,991,293
FTSE Emerging Markets UCITS ETF	US Government	\$20,137,246
FTSE Japan UCITS ETF	France Government	\$99,779,749
FTSE Japan UCITS ETF	Netherlands Government	\$289,350
FTSE Japan UCITS ETF	UK Government	\$34,324,854
FTSE Japan UCITS ETF	US Government	\$32,430,032
FTSE North America UCITS ETF	France Government	\$289,014
FTSE North America UCITS ETF	Germany Government	\$209,688
FTSE North America UCITS ETF	Netherlands Government	\$439,950
FTSE North America UCITS ETF	UK Government	\$10,825,810

Fund	Collateral Issuer	Collateral Amount
FTSE North America UCITS ETF	US Government	\$1,479,048
Germany All Cap UCITS ETF	France Government	€57,390
Germany All Cap UCITS ETF	Germany Government	€28,473
Germany All Cap UCITS ETF	Netherlands Government	€66,244
Germany All Cap UCITS ETF	US Government	€700,815
S&P 500 UCITS ETF	France Government	\$118,063
S&P 500 UCITS ETF	Germany Government	\$143,403
S&P 500 UCITS ETF	Netherlands Government	\$300,879
S&P 500 UCITS ETF	US Government	\$1,031,822

There are no collateral securities received for the total return swaps as at 30 June 2024.

The split of counterparties of the securities lending programme as at 30 June 2024 is as follows:

Fund	Counterparty	Loan Amount
ESG Global All Cap UCITS ETF	HSBC Bank	\$131,830
ESG Global All Cap UCITS ETF	Merrill Lynch	\$558,344
ESG Global All Cap UCITS ETF	Morgan Stanley	\$495,299
ESG Global All Cap UCITS ETF	UBS AG	\$60,187
FTSE 100 UCITS ETF	Citigroup	£8,590,066
FTSE 100 UCITS ETF	Morgan Stanley	£32,261,188
FTSE 100 UCITS ETF	UBS AG	£2,891,194
FTSE 250 UCITS ETF	Barclays	£3,205,280
FTSE 250 UCITS ETF	Citigroup	£3,261,870
FTSE 250 UCITS ETF	JP Morgan	£73,537
FTSE 250 UCITS ETF	UBS AG	£2,372,146
FTSE All-World UCITS ETF	Barclays	\$22,217,017
FTSE All-World UCITS ETF	Citigroup	\$18,356,052
FTSE All-World UCITS ETF	Goldman Sachs	\$23,671,179
FTSE All-World UCITS ETF	HSBC Bank	\$1,576,179
FTSE All-World UCITS ETF	JP Morgan	\$9,517,788
FTSE All-World UCITS ETF	Merrill Lynch	\$61,381,523
FTSE All-World UCITS ETF	Morgan Stanley	\$23,871,818
FTSE All-World UCITS ETF	UBS AG	\$25,440,849
FTSE All-World High Dividend Yield UCITS ETF	Barclays	\$6,210,259
FTSE All-World High Dividend Yield UCITS ETF	Citigroup	\$7,718,774
FTSE All-World High Dividend Yield UCITS ETF	Goldman Sachs	\$1,838,940
FTSE All-World High Dividend Yield UCITS ETF	HSBC Bank	\$292,739
FTSE All-World High Dividend Yield UCITS ETF	JP Morgan	\$1,397,494
FTSE All-World High Dividend Yield UCITS ETF	Merrill Lynch	\$29,254,899
FTSE All-World High Dividend Yield UCITS ETF	Morgan Stanley	\$8,253,164
FTSE All-World High Dividend Yield UCITS ETF	UBS AG	\$5,957,942
FTSE Developed Asia Pacific ex Japan UCITS ETF	Goldman Sachs	\$9,525,805
FTSE Developed Asia Pacific ex Japan UCITS ETF	JP Morgan	\$3,372,533
FTSE Developed Asia Pacific ex Japan UCITS ETF	Merrill Lynch	\$9,915,372
FTSE Developed Asia Pacific ex Japan UCITS ETF	Morgan Stanley	\$8,621,475
FTSE Developed Asia Pacific ex Japan UCITS ETF	UBS AG	\$7,246,862
FTSE Developed Europe UCITS ETF	Barclays	€11,271,544
FTSE Developed Europe UCITS ETF	Citigroup	€2,701,483
FTSE Developed Europe UCITS ETF	Goldman Sachs	€476,238
FTSE Developed Europe UCITS ETF	HSBC Bank	€688,677
FTSE Developed Europe UCITS ETF	JP Morgan	€58,502
FTSE Developed Europe UCITS ETF	Morgan Stanley	€5,722,694
FTSE Developed Europe UCITS ETF	UBS AG	€4,866,234
FTSE Developed Europe ex UK UCITS ETF	Barclays	€276,390
FTSE Developed Europe ex UK UCITS ETF	Citigroup	€372,212
FTSE Developed Europe ex UK UCITS ETF	HSBC Bank	€4,096,399
FTSE Developed Europe ex UK UCITS ETF	JP Morgan	€65,284
FTSE Developed Europe ex UK UCITS ETF	Merrill Lynch	€4,347,237
FTSE Developed Europe ex UK UCITS ETF	Morgan Stanley	€2,600,929
FTSE Developed Europe ex UK UCITS ETF	UBS AG	€1,937,475
FTSE Developed World UCITS ETF	Barclays	\$6,552,594
FTSE Developed World UCITS ETF	Citigroup	\$2,888,740
FTSE Developed World UCITS ETF	Goldman Sachs	\$9,221,127
FTSE Developed World UCITS ETF	JP Morgan	\$1,452,009
FTSE Developed World UCITS ETF	Merrill Lynch	\$5,632,374
FTSE Developed World UCITS ETF	Morgan Stanley	\$2,851,479
FTSE Developed World UCITS ETF	UBS AG	\$830,975
FTSE Emerging Markets UCITS ETF	Barclays	\$748,264

Fund	Counterparty	Loan Amount
FTSE Emerging Markets UCITS ETF	Citigroup	\$242,907
FTSE Emerging Markets UCITS ETF	Goldman Sachs	\$2,611,516
FTSE Emerging Markets UCITS ETF	HSBC Bank	\$743,652
FTSE Emerging Markets UCITS ETF	JP Morgan	\$3,488,366
FTSE Emerging Markets UCITS ETF	Merrill Lynch	\$19,087,140
FTSE Emerging Markets UCITS ETF	Morgan Stanley	\$14,818,497
FTSE Emerging Markets UCITS ETF	UBS AG	\$664,505
FTSE Japan UCITS ETF	Barclays	\$74,434,692
FTSE Japan UCITS ETF	Citigroup	\$29,756,485
FTSE Japan UCITS ETF	Goldman Sachs	\$9,456,309
FTSE Japan UCITS ETF	JP Morgan	\$13,929,622
FTSE Japan UCITS ETF	Merrill Lynch	\$28,891,572
FTSE Japan UCITS ETF	Morgan Stanley	\$1,465,325
FTSE North America UCITS ETF	Citigroup	\$151,317
FTSE North America UCITS ETF	Goldman Sachs	\$97,082
FTSE North America UCITS ETF	Merrill Lynch	\$11,364,183
FTSE North America UCITS ETF	Morgan Stanley	\$35,116
FTSE North America UCITS ETF	UBS AG	\$864,132
Germany All Cap UCITS ETF	HSBC Bank	€233,020
Germany All Cap UCITS ETF	JP Morgan	€313,052
Germany All Cap UCITS ETF	Morgan Stanley	€142,967
Germany All Cap UCITS ETF	UBS AG	€117,342
S&P 500 UCITS ETF	HSBC Bank	\$922,320
S&P 500 UCITS ETF	UBS AG	\$590,976

### Safekeeping of Collateral Received:

All securities lending collateral received is held by BNY Mellon as tri-party agent in segregated accounts in the name of Brown Brothers Harriman as at 30 June 2024.

### Aggregate Transaction Data:

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 30 June 2024 is as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
ESG Global All Cap UCITS ETF	Bond	\$30,642	AAAu	< 1 month	EUR	United Kingdom	Tri-party
ESG Global All Cap UCITS ETF	Bond	\$14,605	AAAu	> 1 year	EUR	United Kingdom	Tri-party
ESG Global All Cap UCITS ETF	Bond	\$129,631	AA-u	> 1 year	EUR	United Kingdom	Tri-party
ESG Global All Cap UCITS ETF	Bond	\$528,369	AA-u	> 1 year	GBP	United Kingdom	Tri-party
ESG Global All Cap UCITS ETF	Bond	\$624,588	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE 100 UCITS ETF	Bond	£1,471,972	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE 100 UCITS ETF	Bond	£701,566	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE 100 UCITS ETF	Bond	£14,371,227	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE 100 UCITS ETF	Bond	£30,364,548	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£1,207,713	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£577,144	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£6,169,690	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£1,421,292	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$12,952,512	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$6,371,086	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$47,193,652	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$75,569,518	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$56,239,086	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$3,033,323	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$1,474,761	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$15,184,385	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$29,042,592	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$15,889,768	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$3,689,541	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$1,828,551	AAAu	> 1 year	EUR	United Kingdom	Tri-party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$3,494,899	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$16,418,703	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$16,210,259	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€2,477,510	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€1,182,037	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€16,099,390	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€351,743	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€7,202,145	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€986,412	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€471,496	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€1,560,721	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€4,113,860	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€7,380,611	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$423,068	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$231,802	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$9,788,443	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$12,140,601	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$9,075,870	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$338,314	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$233,706	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$4,610,755	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$19,991,294	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$20,137,245	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$289,349	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$99,779,750	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$34,324,853	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$32,430,033	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$439,950	AAAu	< 1 month	EUR	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$209,687	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$289,014	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$10,825,810	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$1,479,049	AA+u	> 1 year	USD	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€59,742	AAAu	< 1 month	EUR	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€34,977	AAAu	> 1 year	EUR	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€57,390	AA-u	> 1 year	EUR	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€700,813	AA+u	> 1 year	USD	United Kingdom	Tri-party
S&P 500 UCITS ETF	Bond	\$300,879	AAAu	< 1 month	EUR	United Kingdom	Tri-party
S&P 500 UCITS ETF	Bond	\$143,404	AAAu	> 1 year	EUR	United Kingdom	Tri-party
S&P 500 UCITS ETF	Bond	\$118,064	AA-u	> 1 year	EUR	United Kingdom	Tri-party
S&P 500 UCITS ETF	Bond	\$1,031,820	AA+u	> 1 year	USD	United Kingdom	Tri-party



**Return/Costs:**

The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a minimal lending agent fee, is received directly into the Funds. All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the year ended 30 June 2024 is as follows:

Fund	Returns	Amount	% Overall Returns
ESG Global All Cap UCITS ETF	To Fund:	\$53,009	93
	To Lending Agent:	\$3,954	7
FTSE 100 UCITS ETF	To Fund:	£84,585	94
	To Lending Agent:	£5,353	6
FTSE 250 UCITS ETF	To Fund:	£207,236	94
	To Lending Agent:	£12,289	6
FTSE All-World UCITS ETF	To Fund:	\$3,848,294	93
	To Lending Agent:	\$291,892	7
FTSE All-World High Dividend Yield UCITS ETF	To Fund:	\$1,617,254	93
	To Lending Agent:	\$124,064	7
FTSE Developed Asia Pacific ex Japan UCITS ETF	To Fund:	\$465,303	94
	To Lending Agent:	\$31,037	6
FTSE Developed Europe UCITS ETF	To Fund:	€650,016	92
	To Lending Agent:	€59,074	8
FTSE Developed Europe ex UK UCITS ETF	To Fund:	€546,745	92
	To Lending Agent:	€49,214	8
FTSE Developed World UCITS ETF	To Fund:	\$687,170	93
	To Lending Agent:	\$54,767	7
FTSE Emerging Markets UCITS ETF	To Fund:	\$589,129	94
	To Lending Agent:	\$40,913	6
FTSE Japan UCITS ETF	To Fund:	\$1,166,102	93
	To Lending Agent:	\$92,525	7
FTSE North America UCITS ETF	To Fund:	\$436,086	93
	To Lending Agent:	\$31,781	7
Germany All Cap UCITS ETF	To Fund:	€24,849	94
	To Lending Agent:	€1,710	6
S&P 500 UCITS ETF	To Fund:	\$558,436	94
	To Lending Agent:	\$33,940	6

For total return swaps, returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contract during the reporting period which are included as part of the Net Gain/Loss on Financial Instruments in the Statement of Operations. Cost pertains to transaction costs related to entering into the swap contract. For these investments, the cost is not separately identifiable and is part of the investment performance.

**EU Sustainable Finance**

The Funds listed below promoted environmental and/or social characteristics during the financial period, however, such Funds do not commit to making sustainable investments (including environmentally sustainable investments within the meaning of the Taxonomy Regulation). As such, these Funds each make a minimum commitment of 0% in environmentally sustainable investments. The Funds did not make sustainable investments during the reference period and consequently did not make any sustainable investments with an environmental objective aligned with the Taxonomy Regulation. The Taxonomy Regulation requires us to disclose the following statement in respect of the Funds listed below:

The “do no significant harm” principle applies only to those investments underlying the Funds that take into account the EU criteria for environmentally sustainable economic activities.

For any other funds not included in the list below, the investments underlying these financial products do not take into account the EU criteria for environmentally sustainable economic activities.

For further details in respect of the environmental and social characteristics promoted by the Funds and other related sustainable finance information, please see the relevant information outlined in the Appendix to this annual report.

- Vanguard ESG Developed Asia Pacific All Cap UCITS ETF
- Vanguard ESG Developed Europe All Cap UCITS ETF
- Vanguard ESG Emerging Markets All Cap UCITS ETF
- Vanguard ESG Global All Cap UCITS ETF
- Vanguard ESG North America All Cap UCITS ETF
- Vanguard ESG EUR Corporate Bond UCITS ETF
- Vanguard ESG Global Corporate Bond UCITS ETF
- Vanguard ESG USD Corporate Bond UCITS ETF

## Report of the Depositary to the Shareholders (unaudited)

We have enquired into the conduct of the Vanguard Funds plc for the year ended 30 June 2024 in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the Shareholders in the Company as a body, in accordance with Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

### Responsibilities of the Depositary

Our duties and responsibilities are outlined in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company's Memorandum and Articles of Association, the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not complied we, as Depositary, must state why this is the case and outline the steps which we have taken to rectify the situation.

### Basis of Depositary opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Memorandum and Articles of Association and the appropriate regulations; and (ii) otherwise in accordance with the Company's constitutional documentation and the appropriate regulations.

### Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations, and
- (ii) otherwise in accordance with the provisions of the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations.



Brown Brothers Harriman Trustee Services (Ireland) Limited  
30 Herbert Street  
Dublin 2  
Ireland

29 October 2024



KPMG

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1 Harbourmaster Place  
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## **Independent Auditor's Report to the Members of Vanguard Funds plc**

### ***Report on the audit of the financial statements***

#### **Opinion**

We have audited the financial statements of Vanguard Funds plc ('the Company') for the year ended 30 June 2024 set out on pages 10 to 12, which comprise the Company Statement of Assets and Liabilities, Company Statement of Operations, Company Statement of Changes in Net Assets, related notes set out on pages 986 to 1042, including the summary of significant accounting policies set out in note 3 on pages 987 to 989, and the Statement of Investments of each fund.

The financial reporting framework that has been applied in their preparation is Irish Law and FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland* issued in the United Kingdom by the Financial Reporting Council.

In our opinion:

- the financial statements give a true and fair view of the assets, liabilities and financial position of the Company as at 30 June 2024 and of its change in net assets for the year then ended;
- the financial statements have been properly prepared in accordance with FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland*; and
- the financial statements have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities Regulations) 2011 and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

#### ***Basis for opinion***

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's Responsibilities section of our report. We believe that the audit evidence we have obtained is a sufficient and appropriate basis for our opinion. Our audit opinion is consistent with our report to the audit committee.

We were appointed as auditor by the Directors on 1 November 2021. The period of total uninterrupted engagement is the three years ended 30 June 2024. We have fulfilled our ethical responsibilities under, and we remained independent of the Company in accordance with, ethical requirements applicable in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA) as applied to listed public interest entities. No non-audit services prohibited by that standard were provided.

#### ***Conclusions relating to going concern***

In auditing the financial statements, we have concluded that the director's use of the going concern basis of accounting in the preparation of the financial statements is appropriate. Our evaluation of the director's assessment of the entity's ability to continue to adopt the going concern basis of accounting included considering the inherent risks to the Company's business model and analysis of how those risks might affect the Company's financial resources or ability to continue operations over the going concern period. The risks we considered most likely to adversely affect the Company's available financial resources over this period was the availability of capital to meet operating costs and other financial commitments (liquidity risk) and the valuation of investments at fair value as a result of market performance (price risk).

In the Directors' assessment it was noted that the Company held, and continues to hold, liquid portfolio of shares through different funds, and the composition of the funds' portfolios reduces the going concern risk resulting from market performance of the investments. The Director's assessment is consistent with our understanding of the Company.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.



## Independent Auditor's Report to the Members of Vanguard Funds plc (continued)

### *Detecting irregularities including fraud*

We identified the areas of laws and regulations that could reasonably be expected to have a material effect on the financial statements and risks of material misstatement due to fraud, using our understanding of the entity's industry, regulatory environment and other external factors and inquiry with the directors. In addition, our risk assessment procedures included:

- Inquiring with the Directors and management as to the Company's policies and procedures regarding compliance with laws and regulations, identifying, evaluating and accounting for litigation and claims, as well as whether they have knowledge of non-compliance or instances of litigation or claims.
- Inquiring of directors, the audit committee and inspection of policy documentation as to the Company's high-level policies and procedures to prevent and detect fraud, as well as whether they have knowledge of any actual, suspected or alleged fraud.
- Inquiring of directors and the audit committee regarding their assessment of the risk that the financial statements may be materially misstated due to irregularities, including fraud.
- Inspecting the Company's regulatory and legal correspondence.
- Reading Board and audit committee minutes.
- Performing planning analytical procedures to identify any usual or unexpected relationships.

We discussed identified laws and regulations, fraud risk factors and the need to remain alert among the audit team.

Firstly, the Company is subject to laws and regulations that directly affect the financial statements including companies and financial reporting legislation. We assessed the extent of compliance with these laws and regulations as part of our procedures on the related financial statement items, including assessing the financial statement disclosures and agreeing them to supporting documentation when necessary.

Secondly, the Company is subject to many other laws and regulations where the consequences of non-compliance could have a material effect on amounts or disclosures in the financial statements, for instance through the imposition of fines or litigation. We identified the following areas as those most likely to have such an effect: certain aspects of company legislation recognising the financial and regulated nature of the Company's activities and its legal form.

Auditing standards limit the required audit procedures to identify non-compliance with these non-direct laws and regulations to inquiry of the Directors and other management and inspection of regulatory and legal correspondence, if any. These limited procedures did not identify actual or suspected non-compliance.

We assessed events or conditions that could indicate an incentive or pressure to commit fraud or provide an opportunity to commit fraud. As required by auditing standards, we performed procedures to address the risk of management override of controls. On this audit we do not believe there is a fraud risk related to revenue recognition. We did not identify any additional fraud risks.

In response to the fraud risks, we also performed procedures including:

- Identifying journal entries and other adjustments to test based on risk criteria and comparing the identified entries to supporting documentation.
- Assessing significant accounting estimates for bias.
- Assessing the disclosures in the financial statements.

As the Company is regulated, our assessment of risks involved obtaining an understanding of the legal and regulatory framework that the Company operates and gaining an understanding of the control environment including the entity's procedures for complying with regulatory requirements.

Owing to the inherent limitations of an audit, there is an unavoidable risk that we may not have detected some material misstatements in the financial statements, even though we have properly planned and performed our audit in accordance with auditing standards. For example, the further removed non-compliance with laws and regulations (irregularities) is from the events and transactions reflected in the financial statements, the less likely the inherently limited procedures required by auditing standards would identify it.

In addition, as with any audit, there remains a higher risk of non-detection of irregularities, as these may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls. We are not responsible for preventing non-compliance and cannot be expected to detect non-compliance with all laws and regulations.



**Independent Auditor’s Report to the Members of Vanguard Funds plc (continued)**

**Key audit matters: our assessment of risks of material misstatement**

Key audit matters are those matters that, in our professional judgement, were of most significance in the audit of the financial statements and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by us, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

In arriving at our audit opinion above, the key audit matter was as follow (unchanged from 2023):

**Ownership, Valuation and Accuracy of pricing of Financial Assets and Liabilities at fair value through profit or loss: Transferable Securities (Assets) USD 142,124,415,881 (2023: USD 102,428,550,748), Transferable Securities (Liabilities) USD Nil (2023: USD 327,702), Financial Derivative Instruments (Assets) USD 43,780,396 (2023: USD 174,760,786) and Financial Derivative Instruments (Liabilities) USD 240,564,633 (2023: USD 44,439,678), together being the “Company’s Investments”**

Refer to page 987 (Note 3d - Financial Assets and Financial Liabilities) and pages 1028 to 1041 (Note 17 - Fair Value Hierarchy)

The key audit matter	How the matter was addressed in our audit
<p>The Company’s investments make up 98.99% of the net asset value (“NAV”) of the Company, and are considered to be the key driver for the Company’s results.</p> <p>While the nature of the Company’s investments do not require significant levels of judgement, investments are identified as a significant area of audit focus due to their significance in the context of the financial statements as a whole.</p> <p>Investments held by the Company include equities, investment funds, fixed income securities, futures contracts, FX forwards and total return swaps.</p> <p>The Company’s investments have the greatest impact on our overall audit strategy and allocation of resources both at planning and completion of our audit.</p> <p>We determined this matter to be a Key Audit Matter for the reasons set out above.</p>	<p>Our audit procedures included:</p> <ul style="list-style-type: none"> <li>- We obtained an understanding of the process in place to record investment transactions and to price the portfolio of investments.</li> <li>- We obtained independent external confirmation of all transferable securities held by the Company as at 30 June 2024 directly from the Depository. Confirmations obtained were reconciled to the Company’s records.</li> <li>- We obtained independent external confirmation of, or performed alternative procedures on, the financial derivative instruments held by the Company. Confirmations and/ or broker statements obtained were reconciled to the Company’s records.</li> <li>- A key judgement was made by the audit team to involve our valuations specialist to assist us to independently re-price and value accurately 99.99% of investments held by the Company as at 30 June 2024.</li> <li>- We performed substantive attribute sampling to verify the data inputs into the valuation of investments.</li> <li>- We assessed the adequacy of the disclosure of investments in accordance with the fair value level hierarchy as set out in FRS 102.</li> </ul> <p>Based on evidence obtained, no material misstatements were identified.</p>

**Our application of materiality and an overview of the scope of our audit**

Materiality for the financial statements as a whole was set at USD 1,430m (2023: USD 1,030m), determined with reference to a benchmark of the Company’s Net Asset Value (of which it represents 1%, (2023: 1%).

We applied our judgement in determining the most appropriate benchmark. The factors which had the most significant impact were:

- the elements of the financial statements (for example, total assets, net asset value, total investment income and increase in net assets);
- the items on which attention of the users of the Company’s financial statements tends to be focused;
- the nature of the Company, where the Company is in its life cycle, and the industry and economic environment in which the Company operates; and
- the Company’s ownership structure and the way it is financed.



## Independent Auditor's Report to the Members of Vanguard Funds plc (continued)

### Our application of materiality and an overview of the scope of our audit (continued)

In applying our judgement in determining the percentage to be applied to the benchmark, the following qualitative factors, which had the most significant impact, increasing our assessment of materiality were:

- the Company's ownership structure and the way in which the entity is financed;
- the limited amount of external debt on the Company's balance sheet; and
- the stability of the business environment in which it operates.

We applied Company materiality to assist us determine the overall audit strategy.

Performance materiality for the financial statements as a whole was set at USD 1,072.5m (2023: USD 772m), determined with reference to a benchmark of the Company's Net Asset Value of which it represents 0.75% (2023: 0.75%).

We applied our judgement in determining performance materiality. The following factors were considered to have the most significant impact on our assessment of performance materiality:

- entity level control deficiencies, such as in the control environment;
- the number and severity of deficiencies in control activities, including those that may be pervasive;
- turnover of senior management or key financial reporting personnel;
- the number and/or value of detected misstatements;
- the value of uncorrected misstatements, including the cumulative current period effect of immaterial prior period uncorrected misstatements; and
- management's attitude towards correcting misstatements.

We applied Company performance materiality to assist us in determining what risks were significant risks for the company.

We reported to the Audit Committee any corrected or uncorrected identified misstatements exceeding USD 71.5m (2023: USD 51m), in addition to other identified misstatements that warranted reporting on qualitative grounds. With specific regard to the valuation of the Company's financial assets and liabilities at fair value through profit or loss, we also reported to the Audit Committee all corrected and uncorrected misstatements we identified through our audit with a value in excess of 0.5% of each sub-fund's net asset value.

Our audit was undertaken to the materiality and performance materiality level specified above and was all performed by engagement teams in Dublin and Luxembourg.

### Other information

The directors are responsible for the other information presented in the Annual Report together with the financial statements. The other information comprises the information included in the Tracking Error, Report from the Directors, Investment Objective of each fund, Performance Summary (unaudited) of each fund, Significant Portfolio Changes (unaudited) of each fund, Additional Information and Regulatory Disclosures (unaudited), Report of the Depositary to the Shareholders (unaudited), Additional Information for Investors in the Federal Republic of Germany (unaudited), Appendix: EU Sustainable Finance (unaudited). The financial statements and our auditor's report thereon do not comprise part of the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except as explicitly stated below, any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether, based on our financial statements audit work, the information therein is materially misstated or inconsistent with the financial statements or our audit knowledge. Based solely on that work we have not identified material misstatements in the other information.

Based solely on our work on the other information undertaken during the course of the audit, we report that:

- we have not identified material misstatements in the directors' report;
- in our opinion, the information given in the directors' report is consistent with the financial statements; and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014.

### Corporate governance statement

In addition we report, in relation to information given in the Corporate Governance Statement on page 6, that:

- based on knowledge and understanding of the Company and its environment obtained in the course of our audit, no material misstatements in the information identified above have come to our attention; and
- based on the work undertaken in the course of our audit, in our opinion:
  - o the description of the main features of the internal control and risk management systems in relation to the process for preparing the financial statements is consistent with the financial statements and has been prepared in accordance with the Companies Act 2014;



## Independent Auditor's Report to the Members of Vanguard Funds plc (continued)

### **Corporate governance statement (continued)**

- the Company is not subject to the European Communities (Takeover Bids (Directive 2004/25/EC)) Regulations 2006 and therefore not required to include information relating to voting rights and other matters required by those Regulations and specified by the Companies Act 2014 for our consideration in the Corporate Governance Statement;
- the Corporate Governance Statement contains the information required by the Companies Act 2014; and
- the Corporate Governance Statement contains the information required by the European Union (Disclosure of Non-Financial and Diversity Information by certain large undertakings and groups) Regulations 2017.

### **Our opinions on other matters prescribed by the Companies Act 2014 are unmodified**

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the financial statements are in agreement with the accounting records.

### **We have nothing to report on other matters on which we are required to report by exception**

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by Sections 305 to 312 of the Act are not made. We have nothing to report in this regard.

### **Respective responsibilities and restrictions on use**

#### **Responsibilities of directors for the financial statements**

As explained more fully in the directors' responsibilities statement set out on page 5, the directors are responsible for: the preparation of the financial statements including being satisfied that they give a true and fair view; such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error; assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern; and using the going concern basis of accounting unless they either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

#### **Auditor's responsibilities for the audit of the financial statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A fuller description of our responsibilities is provided on IAASA's website at <https://iaasa.ie/publications/description-of-the-auditors-responsibilities-for-the-audit-of-the-financial-statements/>.

#### **The purpose of our audit work and to whom we owe our responsibilities**

Our report is made solely to the Company's members, as a body, in accordance with Section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.

30 October 2024

Maria Flannery

for and on behalf of  
KPMG  
Chartered Accountants, Statutory Audit Firm  
1 Harbourmaster Place  
IFSC  
Dublin 1  
D01 F6F5



## Additional Information for Investors in the Federal Republic of Germany (unaudited)

Deutsche Bank AG, Taunusanlage 12, 60325 Frankfurt am Main, Federal Republic of Germany, has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of shares may be sent to the German Paying and Information Agent.

All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum of Association of the Company and the annual and semiannual reports may be obtained, free of charge, in hard copy form at the office of the German Paying and Information Agent during normal opening hours. Issue, redemption and conversion prices of the shares and notices to Shareholders are also available, free of charge, from the German Paying and Information Agent. The statement of changes in the composition of the investment portfolio is also available free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of the share classes of each of the seeded funds will be published under <https://www.ie.vanguard/products>. Notices to Shareholders will be sent by personalised letter to the shareholders.

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**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Developed Asia Pacific All Cap UCITS ETF

**Legal entity identifier:**  
549300KDUKBNBQMIADR68

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed Asia Pacific All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.00%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this,

and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Developed Asia Pacific All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted average of the actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	2.49%
Non-Renewable Energy	14.10%
Vice Products	2.77%
Weapons	2.66%
Overall Exclusions	18.57%

### ● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	18.76%

### ● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	97%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	97%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	97%





The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Largest investments	Sector	% Assets	Country
SAMSUNG ELECTRONICS CO LTD	Telecommunications	4.21%	Korea
TOYOTA MOTOR CORP	Consumer Discretionary	3.75%	Japan
COMMONWEALTH BANK OF AUSTRAL	Financials	1.97%	Australia
MITSUBISHI UFJ FINANCIAL GRO	Financials	1.65%	Japan
SONY GROUP CORP	Consumer Discretionary	1.64%	Japan
CSL LTD	Health Care	1.38%	Australia
AIA GROUP LTD	Financials	1.35%	Hong Kong
TOKYO ELECTRON LTD	Technology	1.33%	Japan
KEYENCE CORP	Industrials	1.30%	Japan
SHIN-ETSU CHEMICAL CO LTD	Basic Materials	1.12%	Japan
SUMITOMO MITSUI FINANCIAL GR	Financials	1.08%	Japan
NATIONAL AUSTRALIA BANK LTD	Financials	1.04%	Australia
SK HYNIX INC	Technology	1.03%	Korea
RECRUIT HOLDINGS CO LTD	Industrials	0.92%	Japan
DAIICHI SANKYO CO LTD	Health Care	0.88%	Japan



**Asset allocation** describes the share of investments in specific assets.

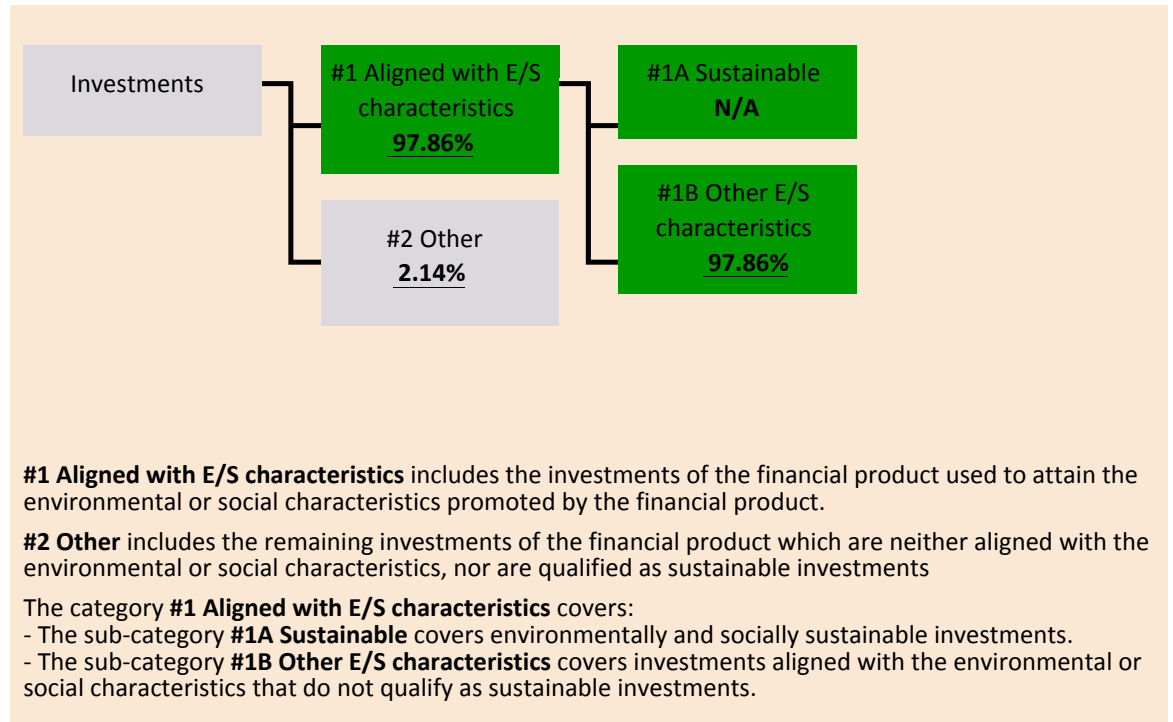
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 97.86% (compared to year end June 2023: 96.97%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 2.14% (compared to year end June 2023: 3.03%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	2.38%
Basic Materials	Chemicals	3.24%
Consumer Discretionary	Media	0.50%
Consumer Discretionary	Consumer Products & Services	6.26%
Consumer Discretionary	Travel & Leisure	1.48%
Consumer Discretionary	Automobiles & Parts	7.95%
Consumer Discretionary	Retail	2.79%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.46%
Consumer Staples	Food, Beverage & Tobacco	1.83%
Energy	Renewable Energy Equipment	0.06%
Energy	Alternative Fuels	0.00%
Financials	Financial Services	3.23%
Financials	Banks	12.95%
Financials	Insurance	4.74%
Health Care	Health Care	8.67%
Industrials	Industrial Goods & Services	13.09%
Industrials	Construction & Materials	1.29%
Other	Other	0.00%
Real Estate	Real Estate	6.15%
Technology	Technology	11.15%
Telecommunications	Telecommunications	8.13%
Utilities	Multi-Utilities	0.12%
Utilities	Gas Distribution	0.06%
Utilities	Water	0.01%
Utilities	Conventional Electricity	0.00%
Utilities	Waste & Disposal Services	0.13%
Utilities	Alternative Electricity	0.21%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

### Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

### Transitional activities

are activities for which low-carbon alternatives are not yet available and among others have



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.00%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.

- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

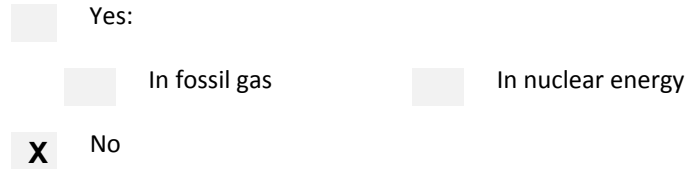
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

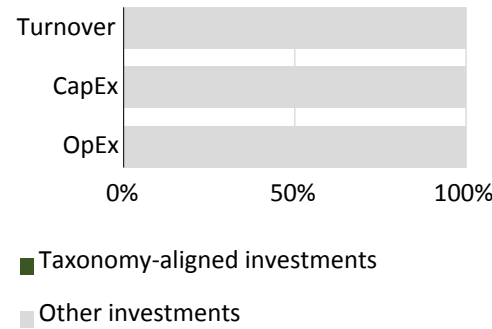
For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

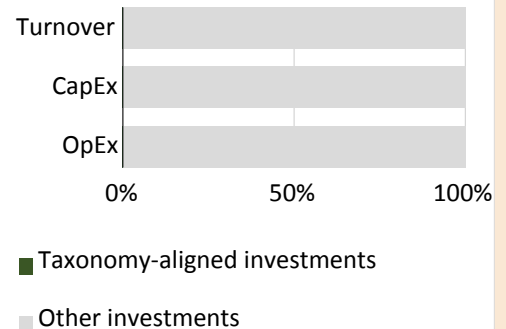


*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.00%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 2.14% (compared to year end June 2023: 3.03%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the FTSE Developed Asia Pacific All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Accumulating	9.32%	9.47%
USD Distributing	9.32%	9.47%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
9.32%	10.41%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Developed Europe All Cap UCITS ETF

**Legal entity identifier:**  
5493006KU25F8HQPSJ92

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed Europe All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 1.67%
- Climate Change Adaptation = 0.04%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this,

and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Developed Europe All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted average of the actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	2.35%
Non-Renewable Energy	19.96%
Vice Products	5.07%
Weapons	4.34%
Overall Exclusions	30.20%

### ● **...and compared to previous periods?**

<b>Exclusion Category</b>	<b>2023</b>
Overall	30.53%

### ● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.



**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	95%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	95%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	95%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
NOVO NORDISK A/S-B	Health Care	4.35%	Denmark
ASML HOLDING NV	Technology	3.95%	Netherlands
NESTLE SA-REG	Consumer Staples	3.54%	Switzerland
NOVARTIS AG-REG	Health Care	2.55%	Switzerland
ASTRAZENECA PLC	Health Care	2.52%	United Kingdom
ROCHE HOLDING AG-GENUSSCHEIN	Health Care	2.30%	Switzerland
SAP SE	Technology	2.25%	Germany
UNILEVER PLC	Consumer Staples	1.53%	United Kingdom
SANOFI	Health Care	1.33%	France
ALLIANZ SE-REG	Financials	1.29%	Germany
UBS GROUP AG-REG	Financials	1.06%	Switzerland
DEUTSCHE TELEKOM AG-REG	Telecommunications	0.95%	Germany
GSK PLC	Health Care	0.94%	United Kingdom
RELX PLC	Consumer Discretionary	0.93%	United Kingdom
HERMES INTERNATIONAL	Consumer Discretionary	0.90%	France



**Asset allocation** describes the share of investments in specific assets.

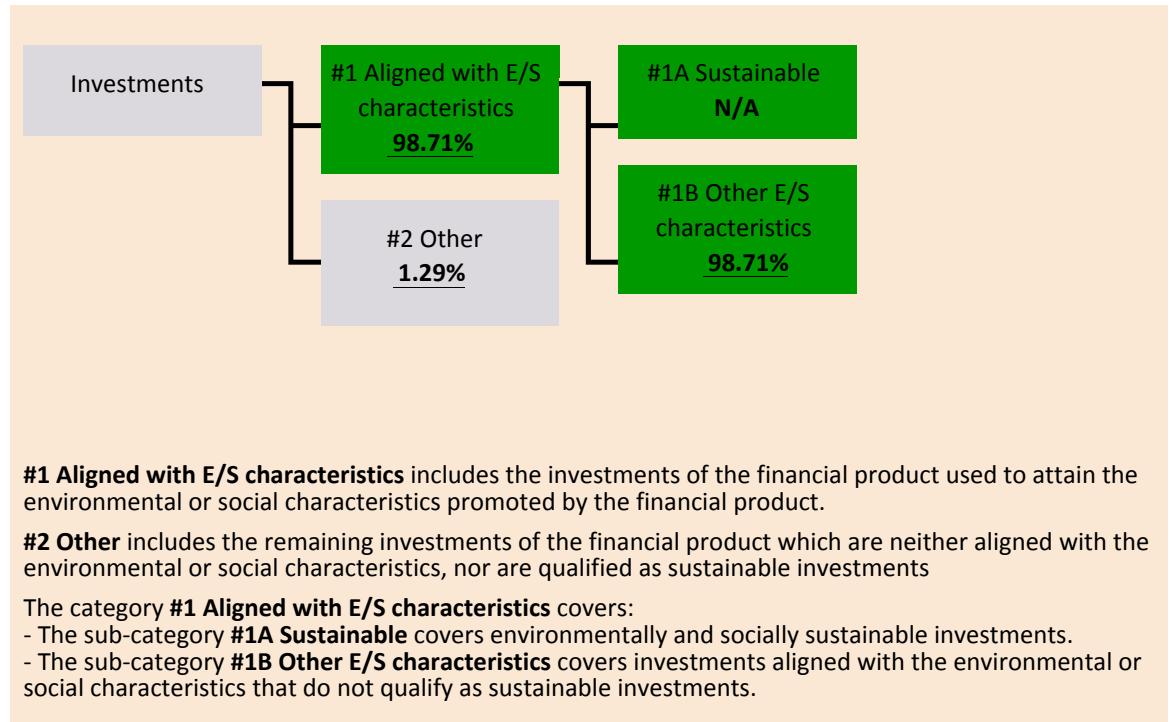
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.71% (compared to year end June 2023: 99.72%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.29% (compared to year end June 2023: 0.28%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	1.27%
Basic Materials	Chemicals	1.88%
Consumer Discretionary	Media	2.66%
Consumer Discretionary	Consumer Products & Services	5.53%
Consumer Discretionary	Automobiles & Parts	3.13%
Consumer Discretionary	Travel & Leisure	0.80%
Consumer Discretionary	Retail	1.47%
Consumer Staples	Personal Care, Drug & Grocery Stores	3.85%
Consumer Staples	Food, Beverage & Tobacco	5.64%
Energy	Renewable Energy Equipment	0.37%
Energy	Alternative Fuels	0.01%
Financials	Financial Services	5.63%
Financials	Banks	10.26%
Financials	Insurance	6.60%
Health Care	Health Care	21.09%
Industrials	Industrial Goods & Services	9.36%
Industrials	Construction & Materials	2.33%
Other	Other	0.01%
Real Estate	Real Estate	2.51%
Technology	Technology	10.26%
Telecommunications	Telecommunications	3.50%
Utilities	Waste & Disposal Services	0.02%
Utilities	Gas Distribution	0.02%
Utilities	Conventional Electricity	0.20%
Utilities	Alternative Electricity	0.18%
Utilities	Water	0.23%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.67%
- Climate Change Adaptation = 0.04%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue

from green activities of investee companies.

- **capital expenditure**

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure**

(OpEx) reflecting green operational activities of investee companies.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

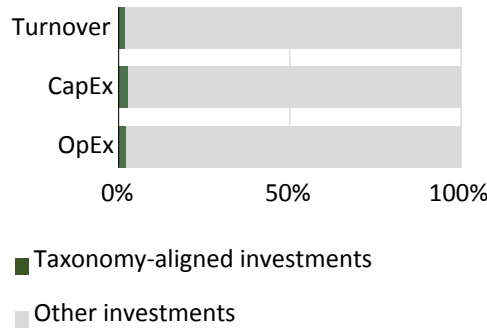
Yes:

In fossil gas       In nuclear energy

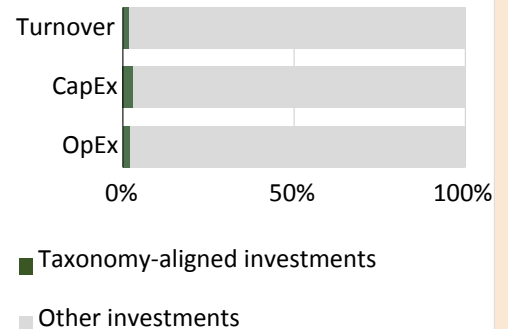
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.10%
- Enabling Activities = 1.00%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Environmental Objectives	2023
Climate Change Mitigation	0.01
Climate Change Adaptation	N/A

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.29% (compared to year end June 2023: 0.28%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the FTSE Developed Europe All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

### ● **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
EUR Accumulating	15.51%	15.24%
EUR Distributing	15.51%	15.24%

### ● **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
15.51%	14.34%



**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Emerging Markets All Cap UCITS ETF

**Legal entity identifier:**  
549300YO41BOUX0ND056

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Emerging All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.02%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in

subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Emerging All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted average of the actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	8.74%
Non-Renewable Energy	12.70%
Vice Products	2.53%
Weapons	2.35%
Overall Exclusions	21.17%

### ● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	20.79%

### ● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	97%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	97%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	1	Percentage	97%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
TAIWAN SEMICONDUCTOR MANUFAC	Technology	8.90%	Taiwan
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	2.77%	Cayman Islands
HDFC BANK LIMITED	Financials	1.57%	India
PDD HOLDINGS INC	Technology	1.30%	Cayman Islands
MEITUAN-CLASS B	Technology	1.16%	Cayman Islands
INFOSYS LTD	Technology	1.07%	India
CHINA CONSTRUCTION BANK-H	Financials	0.97%	China
HON HAI PRECISION INDUSTRY	Technology	0.89%	Taiwan
MEDIATEK INC	Technology	0.85%	Taiwan
AL RAJHI BANK	Financials	0.70%	Saudi Arabia
IND & COMM BK OF CHINA-H	Financials	0.68%	China
NETEASE INC	Consumer Discretionary	0.59%	Cayman Islands
BANK CENTRAL ASIA TBK PT	Financials	0.56%	Indonesia
JD.COM INC-CLASS A	Consumer Discretionary	0.56%	Cayman Islands
BANK OF CHINA LTD-H	Financials	0.56%	China



## What was the proportion of sustainability-related investments?

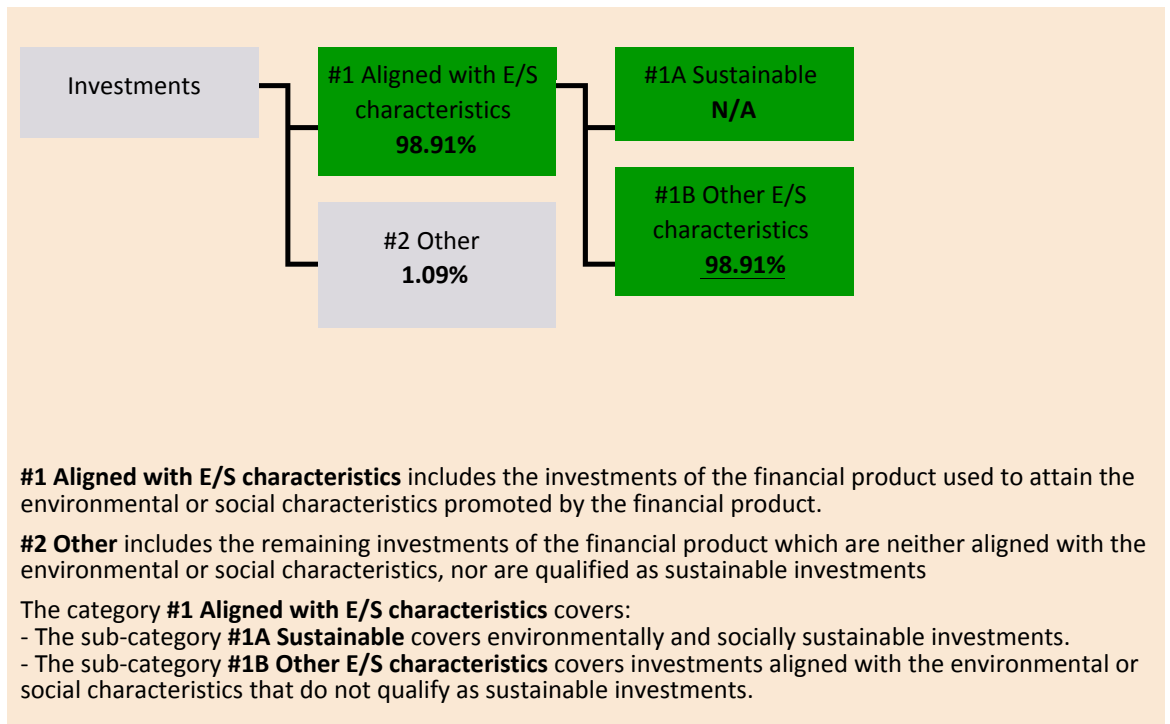
Please see the information below in this respect.

**Asset allocation** describes the share of investments in specific assets.

### ● **What was the asset allocation?**

The Fund invested 98.91% (compared to year end June 2023: 97.16%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.09% (compared to year end June 2023: 2.84%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Basic Materials	Chemicals	2.48%
Basic Materials	Basic Resources	3.27%
Consumer Discretionary	Retail	5.08%
Consumer Discretionary	Media	0.31%
Consumer Discretionary	Consumer Products & Services	3.83%
Consumer Discretionary	Automobiles & Parts	2.17%
Consumer Discretionary	Travel & Leisure	1.84%
Consumer Staples	Food, Beverage & Tobacco	3.27%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.35%
Energy	Renewable Energy Equipment	0.43%
Energy	Alternative Fuels	0.01%
Financials	Insurance	3.17%
Financials	Financial Services	3.95%
Financials	Banks	19.70%
Health Care	Health Care	5.01%
Industrials	Industrial Goods & Services	6.90%
Industrials	Construction & Materials	1.95%
Other	Other	0.00%
Real Estate	Real Estate	3.12%
Technology	Technology	24.07%
Telecommunications	Telecommunications	4.57%
Utilities	Conventional Electricity	0.55%
Utilities	Alternative Electricity	0.53%
Utilities	Water	0.20%
Utilities	Waste & Disposal Services	0.08%
Utilities	Gas Distribution	0.20%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.02%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue

from green activities of investee companies.

- **capital expenditure**

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure**

(OpEx) reflecting green operational activities of investee companies.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

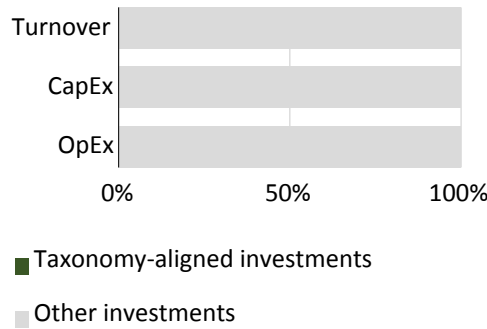
Yes:

In fossil gas       In nuclear energy

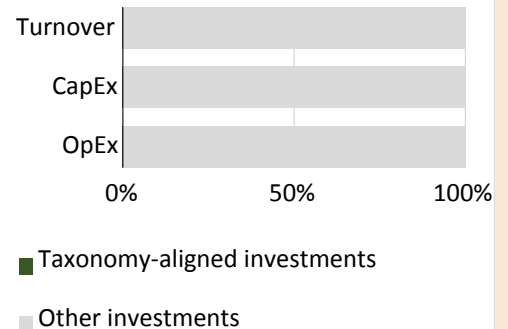
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.00%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.09% (compared to year end June 2023: 2.84%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the FTSE Emerging All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Accumulating	11.49%	12.24%
USD Distributing	11.49%	12.24%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
11.49%	13.90%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Global All Cap UCITS ETF

**Legal entity identifier:**  
549300RMBNRRZ318M23

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Global All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.22%
- Climate Change Adaptation = 0.01%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in

subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Global All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted average of the actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	3.47%
Non-Renewable Energy	13.87%
Vice Products	2.05%
Weapons	3.78%
Overall Exclusions	19.65%

### ● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	20.62%

### ● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	97%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	97%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	97%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
MICROSOFT CORP	Technology	4.63%	United States
APPLE INC	Technology	4.40%	United States
NVIDIA CORP	Technology	2.85%	United States
AMAZON.COM INC	Consumer Discretionary	2.36%	United States
META PLATFORMS INC-CLASS A	Technology	1.44%	United States
ALPHABET INC-CL A	Technology	1.44%	United States
ALPHABET INC-CL C	Technology	1.21%	United States
TESLA INC	Consumer Discretionary	0.98%	United States
ELI LILLY & CO	Health Care	0.94%	United States
TAIWAN SEMICONDUCTOR MANUFAC	Technology	0.85%	Taiwan
BROADCOM INC	Technology	0.84%	United States
JPMORGAN CHASE & CO	Financials	0.82%	United States
UNITEDHEALTH GROUP INC	Health Care	0.76%	United States
VISA INC-CLASS A SHARES	Industrials	0.65%	United States
PROCTER & GAMBLE CO/THE	Consumer Staples	0.58%	United States



**Asset allocation** describes the share of investments in specific assets.

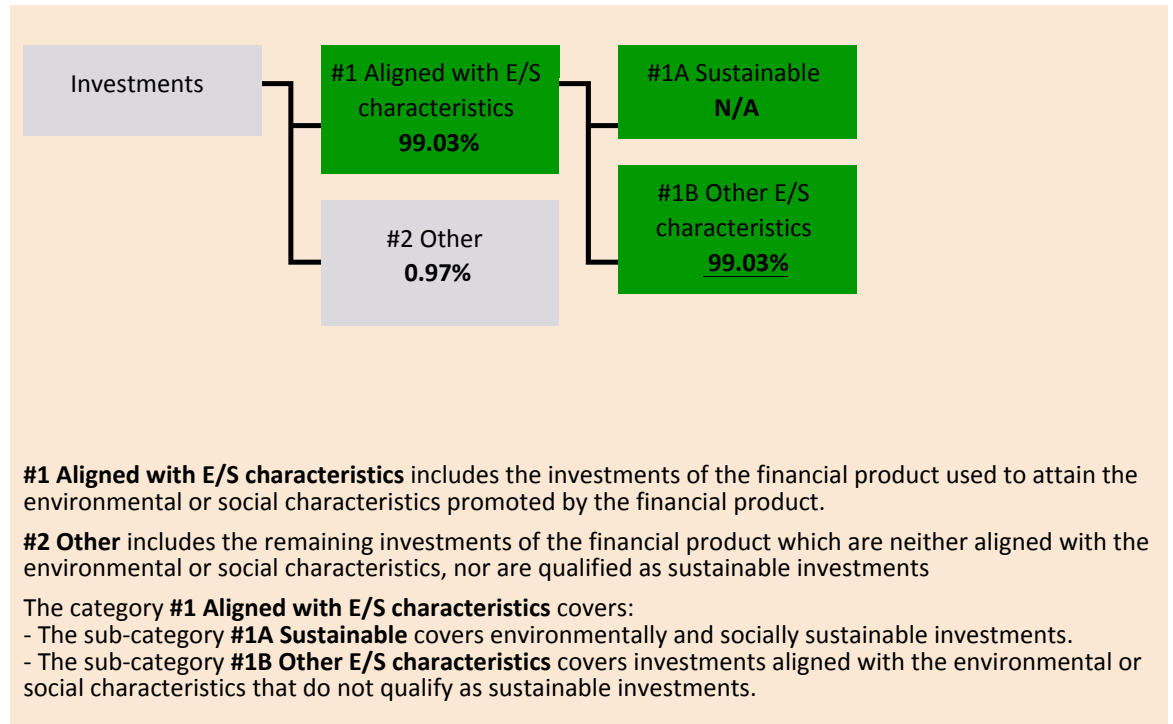
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 99.03% (compared to year end June 2023: 99.20%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.97% (compared to year end June 2023: 0.80%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.





## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	1.33%
Basic Materials	Chemicals	1.57%
Consumer Discretionary	Media	1.42%
Consumer Discretionary	Consumer Products & Services	3.36%
Consumer Discretionary	Automobiles & Parts	2.76%
Consumer Discretionary	Travel & Leisure	1.95%
Consumer Discretionary	Retail	5.71%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.40%
Consumer Staples	Food, Beverage & Tobacco	2.90%
Energy	Renewable Energy Equipment	0.18%
Energy	Alternative Fuels	0.01%
Financials	Financial Services	4.05%
Financials	Banks	7.75%
Financials	Insurance	3.62%
Health Care	Health Care	12.60%
Industrials	Industrial Goods & Services	9.61%
Industrials	Construction & Materials	1.30%
Other	Other	0.01%
Real Estate	Real Estate	3.38%
Technology	Technology	28.91%
Telecommunications	Telecommunications	3.37%
Utilities	Multi-Utilities	0.01%
Utilities	Gas Distribution	0.06%
Utilities	Conventional Electricity	0.11%
Utilities	Water	0.11%
Utilities	Waste & Disposal Services	0.30%
Utilities	Alternative Electricity	0.12%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.22%
- Climate Change Adaptation = 0.01%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one

greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

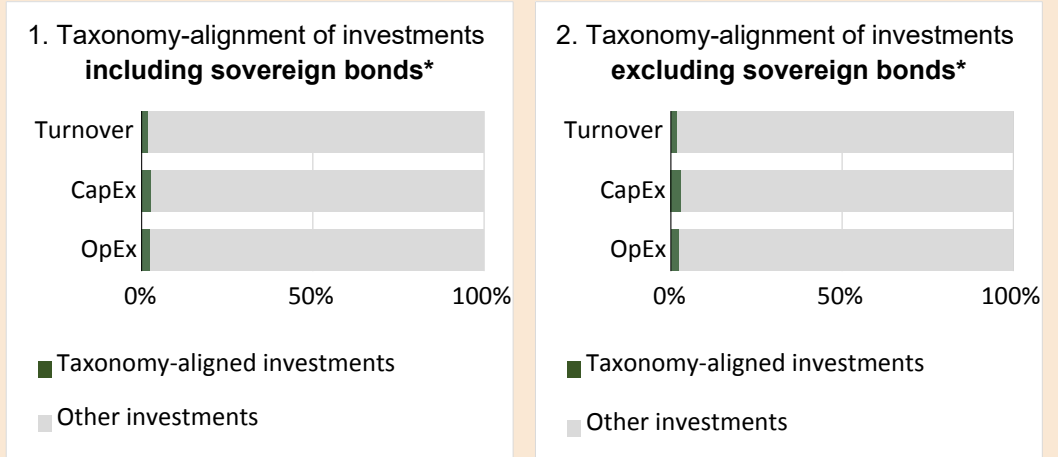
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

Yes:

In fossil gas       In nuclear energy

No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.01%
- Enabling Activities = 0.13%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 0.97% (compared to year end June 2023: 0.80%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the FTSE Global All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

### ● **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Accumulating	19.54%	19.59%
USD Distributing	19.54%	19.59%

### ● **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
19.54%	18.96%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG North America All Cap UCITS ETF

**Legal entity identifier:**  
549300L2259N8SVGDV77

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE North America All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.00%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in

subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE North America All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted average of the actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	3.05%
Non-Renewable Energy	12.59%
Vice Products	1.15%
Weapons	4.04%
Overall Exclusions	17.08%

### ● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	18.42%

### ● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	97%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	97%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	97%





The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
MICROSOFT CORP	Technology	7.01%	United States
APPLE INC	Technology	6.67%	United States
NVIDIA CORP	Technology	4.31%	United States
AMAZON.COM INC	Consumer Discretionary	3.57%	United States
META PLATFORMS INC-CLASS A	Technology	2.18%	United States
ALPHABET INC-CL A	Technology	2.16%	United States
ALPHABET INC-CL C	Technology	1.85%	United States
TESLA INC	Consumer Discretionary	1.49%	United States
ELI LILLY & CO	Health Care	1.43%	United States
BROADCOM INC	Technology	1.26%	United States
JPMORGAN CHASE & CO	Financials	1.25%	United States
UNITEDHEALTH GROUP INC	Health Care	1.15%	United States
VISA INC-CLASS A SHARES	Industrials	1.00%	United States
PROCTER & GAMBLE CO/THE	Consumer Staples	0.89%	United States
MASTERCARD INC - A	Industrials	0.88%	United States



**Asset allocation** describes the share of investments in specific assets.

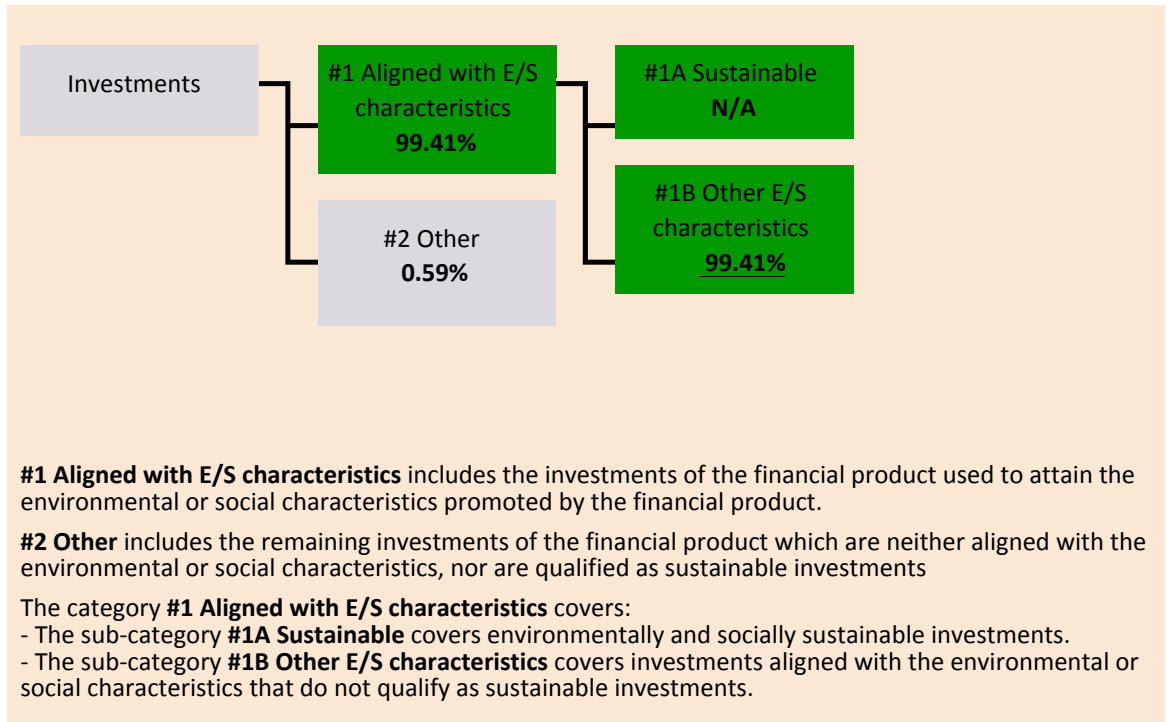
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 99.41% (compared to year end June 2023: 99.10%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.59% (compared to year end June 2023: 0.90%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Basic Materials	Chemicals	1.10%
Basic Materials	Basic Resources	0.92%
Consumer Discretionary	Automobiles & Parts	1.97%
Consumer Discretionary	Travel & Leisure	2.25%
Consumer Discretionary	Retail	7.19%
Consumer Discretionary	Media	1.49%
Consumer Discretionary	Consumer Products & Services	2.45%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.11%
Consumer Staples	Food, Beverage & Tobacco	2.51%
Energy	Renewable Energy Equipment	0.14%
Energy	Alternative Fuels	0.01%
Financials	Insurance	2.96%
Financials	Financial Services	3.89%
Financials	Banks	4.58%
Health Care	Health Care	12.73%
Industrials	Industrial Goods & Services	9.56%
Industrials	Construction & Materials	1.01%
Other	Other	0.01%
Real Estate	Real Estate	3.13%
Technology	Technology	36.36%
Telecommunications	Telecommunications	2.42%
Utilities	Conventional Electricity	0.04%
Utilities	Alternative Electricity	0.03%
Utilities	Water	0.09%
Utilities	Waste & Disposal Services	0.44%
Utilities	Gas Distribution	0.05%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.00%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue

from green activities of investee companies.

- **capital expenditure**

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure**

(OpEx) reflecting green operational activities of investee companies.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

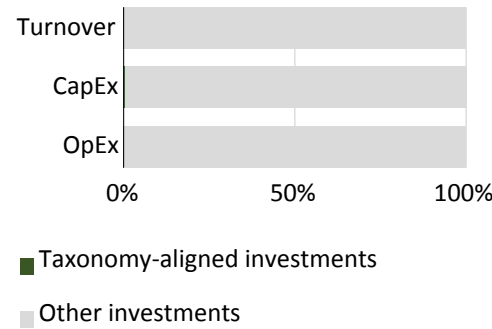
Yes:

In fossil gas       In nuclear energy

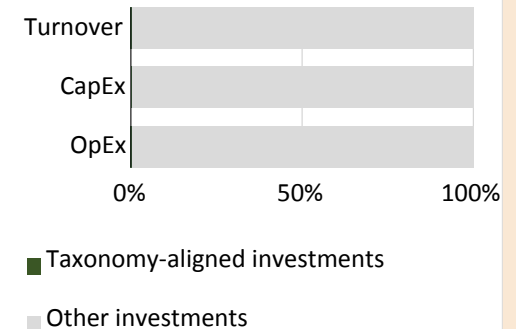
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.00%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 0.59% (compared to year end June 2023: 0.90%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the FTSE North America All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

● **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Accumulating	23.87%	23.75%
USD Distributing	23.87%	23.75%

● **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
23.87%	22.85%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG EUR Corporate Bond UCITS ETF

**Legal entity identifier:**  
549300F0PLK95HDY8967

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**                         **No**

<input type="checkbox"/> It made <b>sustainable investments with an environmental objective</b> : __% <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul>	<input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul>
<input type="checkbox"/> It made <b>sustainable investments with a social objective</b> : __%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI EUR Corporate Liquid Bond Screened Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded the bonds of issuers that MSCI determines engage in activities in, and/or derive revenue (above a threshold specified by the Index Provider) from, certain business segments of the following:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco)
- (b) Weapons (i.e., nuclear weapons, controversial weapons, conventional weapons, civilian firearms)
- (c) Non-Renewable Energy (i.e., nuclear power, thermal coal and oil and gas)

The index methodology also excluded the bonds of issuers that, as determined by MSCI, have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 1.74%
- Climate Change Adaptation = 0.06%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

### ● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Euro-Aggregate: Corporates Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index as a result of the application of the exclusions described above can be found in the table below. These figures are the weighted average of actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	2.96%
Non-Renewable Energy	13.72%
Vice Products	3.07%
Weapons	3.02%
Overall Exclusions	21.63%

### ● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	22.86%

### ● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.



**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are the weighted averages of actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	80%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	80%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	80%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
UBS 0 1/4 01/29/26	Financials	0.30%	Switzerland
SOCGEN 5 1/4 09/06/32	Financials	0.28%	France
SOCGEN 4 1/4 12/06/30	Financials	0.27%	France
UBS 7 3/4 03/01/29	Financials	0.27%	Switzerland
C 1 1/2 07/24/26	Financials	0.26%	United States
CMZB 1 1/8 09/19/25	Financials	0.26%	Germany
UBS 2 7/8 04/02/32	Financials	0.24%	Switzerland
INTNED 0 3/8 09/29/28	Financials	0.24%	Netherlands
BNP 2 1/4 01/11/27	Financials	0.23%	France
UBS 0 1/4 02/24/28	Financials	0.23%	Switzerland
BFCM 3 5/8 09/14/32	Financials	0.23%	France
CMCSA 0 1/4 09/14/29	Communication Services	0.23%	United States
UCGIM 4.8 01/17/29	Financials	0.23%	Italy
JPM 1.963 03/23/30	Financials	0.22%	United States
BNP 4 1/4 04/13/31	Financials	0.22%	France



**Asset allocation** describes the share of investments in specific assets.

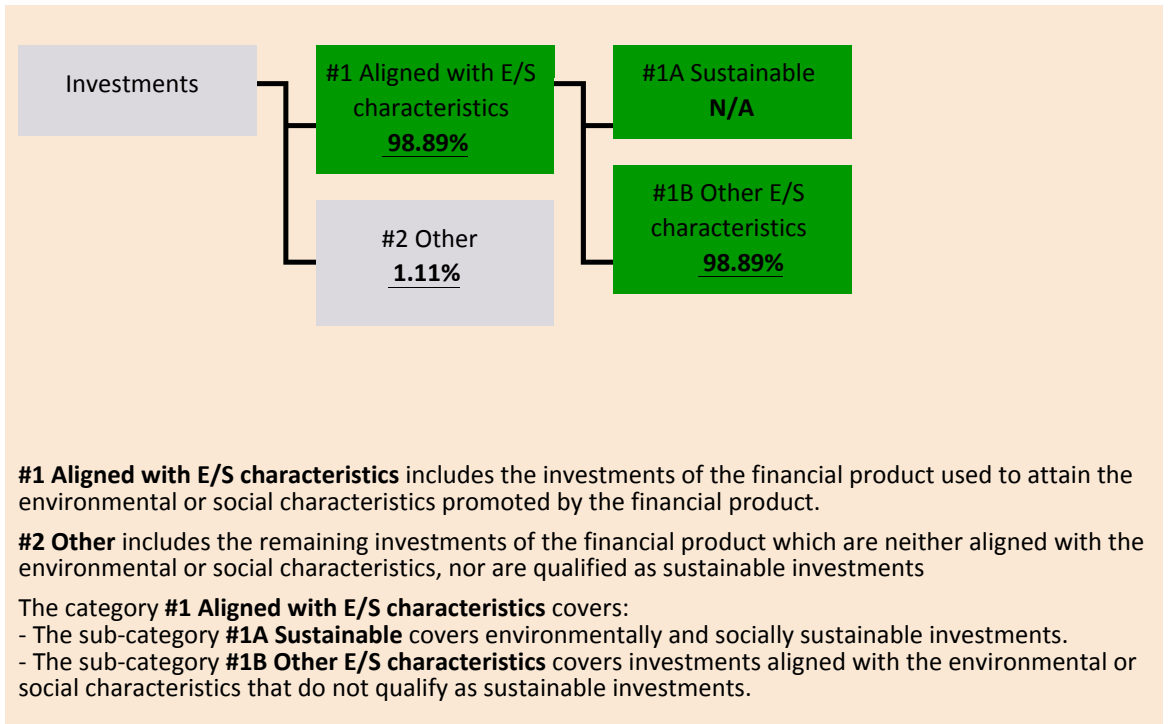
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.89% (compared to year end June 2023: 98.81%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.11% (compared to year end June 2023: 1.19%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Global Industry Classification System) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Communication Services	Telecommunication Services	5.91%
Communication Services	Media & Entertainment	1.50%
Consumer Discretionary	Retailing	1.00%
Consumer Discretionary	Consumer Services	1.12%
Consumer Discretionary	Consumer Durables & Apparel	0.95%
Consumer Discretionary	Automobiles & Components	4.70%
Consumer Staples	Household & Personal Products	1.55%
Consumer Staples	Food, Beverage & Tobacco	3.02%
Consumer Staples	Food & Staples Retailing	0.48%
Financials	Banks	39.15%
Financials	Insurance	4.92%
Financials	Diversified Financials	3.49%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	4.05%
Health Care	Health Care Equipment & Services	3.96%
Industrials	Transportation	1.13%
Industrials	Commercial & Professional Services	1.61%
Industrials	Capital Goods	5.09%
Information Technology	Semiconductors & Semiconductor Equipment	0.27%
Information Technology	Technology Hardware & Equipment	0.52%
Information Technology	Software & Services	2.82%
Materials	Materials	3.23%
Real Estate	Real Estate	5.95%
Utilities	Water Utilities	0.47%
Utilities	Renewable Electricity	0.24%
Utilities	Electric Utilities	0.98%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.74%
- Climate Change Adaptation = 0.06%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are the weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

**Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

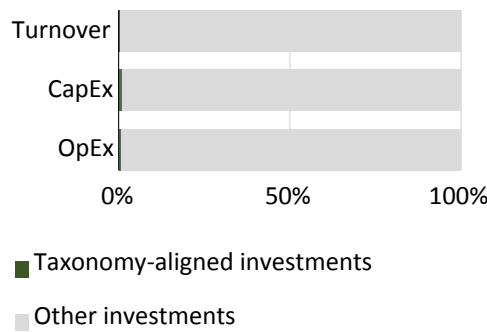
Yes:

In fossil gas       In nuclear energy

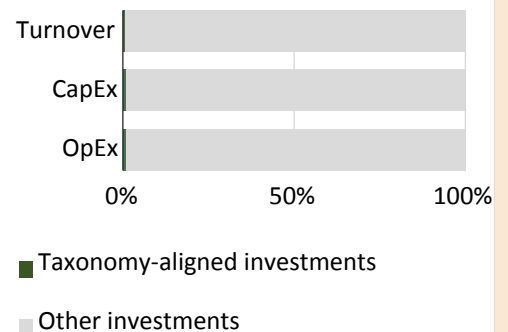
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

**1. Taxonomy-alignment of investments including sovereign bonds\***



**2. Taxonomy-alignment of investments excluding sovereign bonds\***



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

**What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.05%
- Enabling Activities = 1.15%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

**How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.11% (compared to year end June 2023: 1.19%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the Bloomberg Euro-Aggregate: Corporates Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
EUR Accumulating	6.33%	6.44%
EUR Distributing	6.33%	6.44%
GBP-Hedged Accumulating	7.68%	7.85%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
6.33%	6.45%



**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Global Corporate Bond UCITS ETF

**Legal entity identifier:**  
549300QR9CU5B64KTU98

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded the bonds of issuers that MSCI determines engage in activities in, and/or derive revenue (above a threshold specified by the Index Provider) from, certain business segments of the following:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco)
- (b) Weapons (i.e., nuclear weapons, controversial weapons, conventional weapons, civilian firearms)
- (c) Non-Renewable Energy (i.e., nuclear power, thermal coal and oil and gas)

The index methodology also excluded the bonds of issuers that, as determined by MSCI, have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.56%
- Climate Change Adaptation = 0.03%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Global Aggregate Float Adjusted Corporate Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index as a result of the application of the exclusions described above can be found in the table below. These figures are the weighted average of actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	3.96%
Non-Renewable Energy	17.54%
Vice Products	2.66%
Weapons	3.15%
Overall Exclusions	26.02%

● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	26.21%

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are the weighted averages of actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	0	Percentage	73%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	73%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	73%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
BAC 3.419 12/20/28	Financials	0.12%	United States
CVS 5.05 03/25/48	Health Care	0.11%	United States
WFC 5.574 07/25/29	Financials	0.10%	United States
PFE 5.3 05/19/53	Health Care	0.10%	Singapore
NTT 0.18 12/19/25	Communication Services	0.09%	Japan
NTT 0.28 12/20/27	Communication Services	0.09%	Japan
TMUS 3 7/8 04/15/30	Communication Services	0.09%	United States
GS 6 3/4 10/01/37	Financials	0.09%	United States
WBD 5.141 03/15/52	Communication Services	0.09%	United States
BAC 1.734 07/22/27	Financials	0.09%	United States
ABBV 4 1/4 11/21/49	Health Care	0.08%	United States
CVS 4.3 03/25/28	Health Care	0.08%	United States
JPM 3.702 05/06/30	Financials	0.08%	United States
WFC 5.013 04/04/51	Financials	0.08%	United States
T 3.55 09/15/55	Communication Services	0.08%	United States



**Asset allocation** describes the share of investments in specific assets.

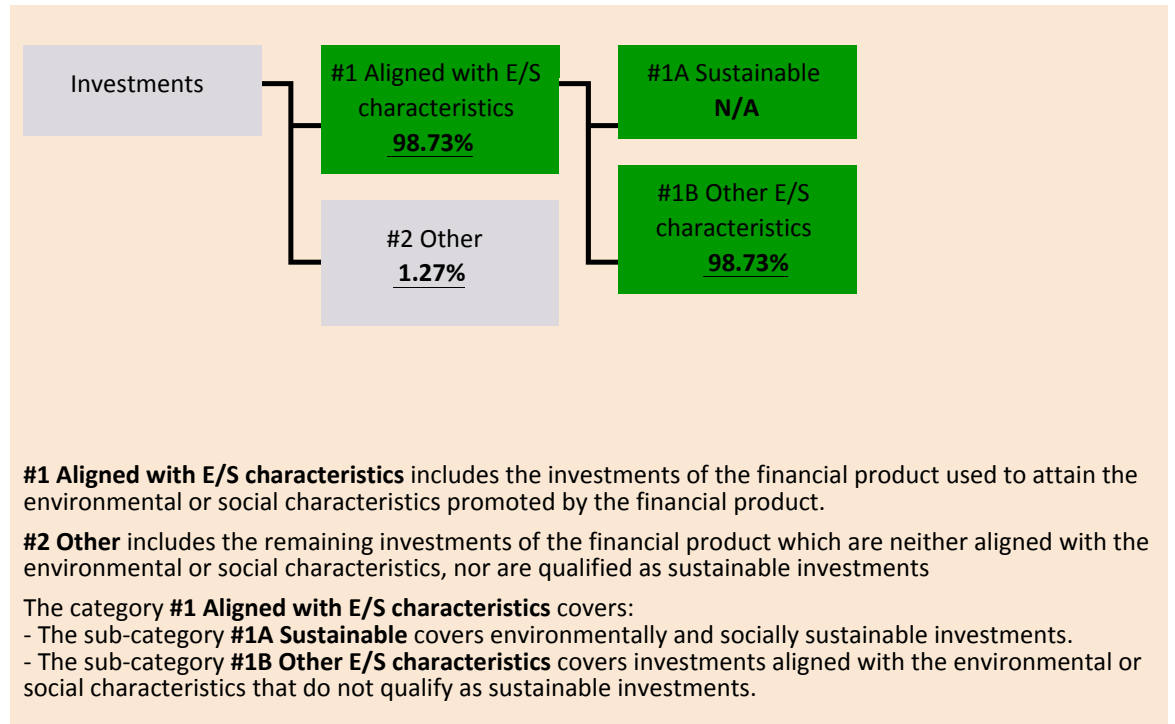
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.73% (compared to year end June 2023: 98.31%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.27% (compared to year end June 2023: 1.69%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Global Industry Classification System) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Communication Services	Media & Entertainment	3.28%
Communication Services	Telecommunication Services	7.04%
Consumer Discretionary	Consumer Services	0.97%
Consumer Discretionary	Consumer Durables & Apparel	0.60%
Consumer Discretionary	Automobiles & Components	3.35%
Consumer Discretionary	Retailing	2.70%
Consumer Staples	Household & Personal Products	0.97%
Consumer Staples	Food, Beverage & Tobacco	2.65%
Consumer Staples	Food & Staples Retailing	0.25%
Financials	Insurance	3.20%
Financials	Diversified Financials	5.09%
Financials	Banks	38.13%
Health Care	Health Care Equipment & Services	3.99%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	7.69%
Industrials	Transportation	0.78%
Industrials	Commercial & Professional Services	1.29%
Industrials	Capital Goods	2.24%
Information Technology	Technology Hardware & Equipment	2.12%
Information Technology	Software & Services	4.10%
Information Technology	Semiconductors & Semiconductor Equipment	2.18%
Materials	Materials	1.86%
Real Estate	Real Estate	3.65%
Utilities	Water Utilities	0.55%
Utilities	Renewable Electricity	0.04%
Utilities	Electric Utilities	0.66%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.56%
- Climate Change Adaptation = 0.03%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are the weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

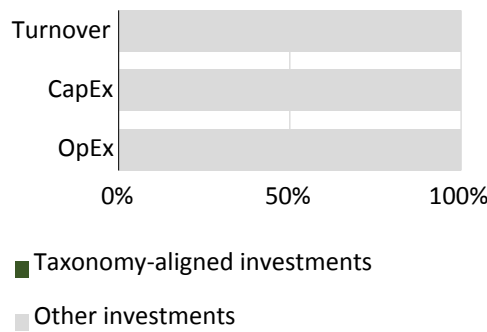
Yes:

In fossil gas       In nuclear energy

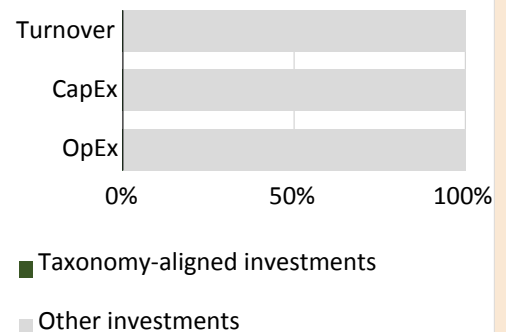
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.01%
- Enabling Activities = 0.41%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.27% (compared to year end June 2023: 1.69%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the Bloomberg Global Aggregate Float Adjusted Corporate Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

### ● **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
CHF Hedged Accumulating	1.63%	1.77%
CHF Hedged Distributing	1.63%	1.77%
EUR Hedged Accumulating	4.24%	4.38%
EUR Hedged Distributing	4.24%	4.38%
GBP Hedged Accumulating	5.58%	5.72%
GBP Hedged Distributing	5.58%	5.72%
USD Hedged Accumulating	6.17%	6.31%
USD Hedged Distributing	6.17%	6.31%

### ● **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
6.17%	4.89%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG USD Corporate Bond UCITS ETF

**Legal entity identifier:**  
5493000P3K4G3VOU3Z92

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**    **No**

<p><input type="checkbox"/> It made <b>sustainable investments with an environmental objective</b>: __%</p> <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul> <p><input type="checkbox"/> It made <b>sustainable investments with a social objective</b>: __%</p>	<p><input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul> <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b></p>
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**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index (the "Index"). For this reason, the Index also serves as the designated reference benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded the bonds of issuers that MSCI determines engage in activities in, and/or derive revenue (above a threshold specified by the Index Provider) from, certain business segments of the following:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco)
- (b) Weapons (i.e., nuclear weapons, controversial weapons, conventional weapons, civilian firearms)
- (c) Non-Renewable Energy (i.e., nuclear power, thermal coal and oil and gas)

The index methodology also excluded the bonds of issuers that, as determined by MSCI, have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.01%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● ***How did the sustainability indicators perform?***

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Global Aggregate Corporate – United States Dollar Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index as a result of the application of the exclusions described above can be found in the table below. These figures are the weighted average of actual rate of exclusion by market value as at the end of September 2023, December 2023, March 2024 and June 2024.

\*From year end June 2024 we have started to break out the exclusion categories. Constituents can be excluded under multiple categories and the below numbers are not mutually exclusive.

<b>Exclusion Category*</b>	<b>Exclusion Rate (%)</b>
Controversies	3.85%
Non-Renewable Energy	19.00%
Vice Products	2.64%
Weapons	3.45%
Overall Exclusions	27.68%

● ***...and compared to previous periods?***

<b>Exclusion Category</b>	<b>2023</b>
Overall	27.38%

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Fund promoted environmental and social characteristics, it did not commit to making any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are the weighted averages of actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	0	Percentage	71%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	71%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	71%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 July 2023 to 30 June 2024

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
CVS 5.05 03/25/48	Health Care	0.19%	United States
TMUS 3 7/8 04/15/30	Communication Services	0.17%	United States
T 3 1/2 09/15/53	Communication Services	0.16%	United States
GS 6 3/4 10/01/37	Financials	0.15%	United States
BAC 1.734 07/22/27	Financials	0.15%	United States
WBD 5.141 03/15/52	Communication Services	0.15%	United States
PFE 5.3 05/19/53	Health Care	0.15%	Singapore
WFC 5.574 07/25/29	Financials	0.14%	United States
WFC 5.013 04/04/51	Financials	0.14%	United States
BAC 5.015 07/22/33	Financials	0.14%	United States
ABBV 3.2 11/21/29	Health Care	0.13%	United States
BAC 3.419 12/20/28	Financials	0.13%	United States
F 5.85 05/17/27	Consumer Discretionary	0.13%	United States
ABBV 4 1/4 11/21/49	Health Care	0.13%	United States
T 3.55 09/15/55	Communication Services	0.13%	United States



**Asset allocation** describes the share of investments in specific assets.

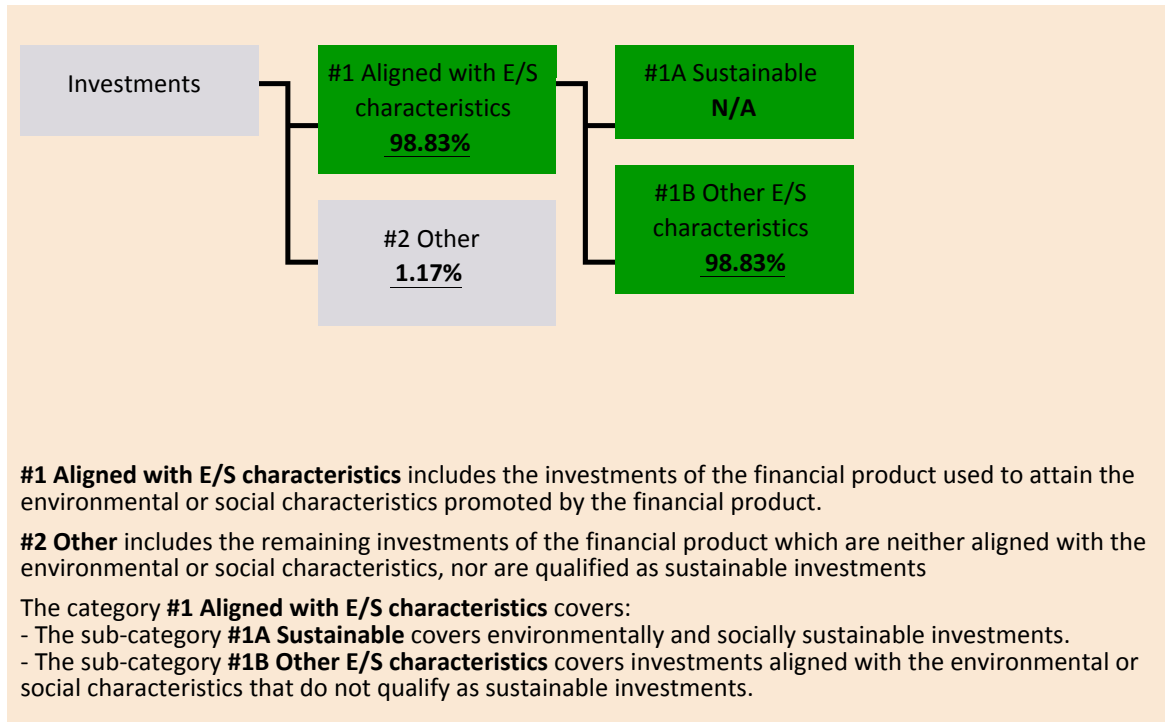
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.83% (compared to year end June 2023: 98.32%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to making any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.17% (compared to year end June 2023: 1.68%) of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.





## ● In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Global Industry Classification System) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of September 2023, December 2023, March 2024 and June 2024.

Sector	Sub Sector	% Assets
Communication Services	Telecommunication Services	6.56%
Communication Services	Media & Entertainment	4.88%
Consumer Discretionary	Consumer Durables & Apparel	0.39%
Consumer Discretionary	Automobiles & Components	2.54%
Consumer Discretionary	Retailing	4.07%
Consumer Discretionary	Consumer Services	0.88%
Consumer Staples	Food, Beverage & Tobacco	2.45%
Consumer Staples	Food & Staples Retailing	0.12%
Consumer Staples	Household & Personal Products	0.73%
Financials	Diversified Financials	6.50%
Financials	Insurance	1.69%
Financials	Banks	35.27%
Health Care	Health Care Equipment & Services	4.83%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	10.38%
Industrials	Transportation	0.14%
Industrials	Commercial & Professional Services	0.90%
Industrials	Capital Goods	0.91%
Information Technology	Technology Hardware & Equipment	3.32%
Information Technology	Software & Services	5.34%
Information Technology	Semiconductors & Semiconductor Equipment	3.54%
Materials	Materials	1.37%
Real Estate	Real Estate	1.85%
Utilities	Water Utilities	0.06%
Utilities	Electric Utilities	0.07%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.01%
- Climate Change Adaptation = 0.00%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives. We are currently working to resolve this, and we aim to be in a position to report the full reporting period of the environmental objectives in subsequent periodic reports:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

In each case the figures are the weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one

greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.

- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

or more third parties.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?**

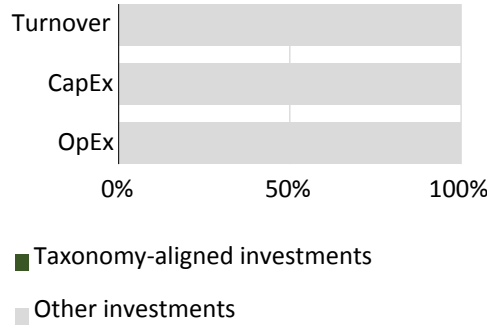
Yes:

In fossil gas       In nuclear energy

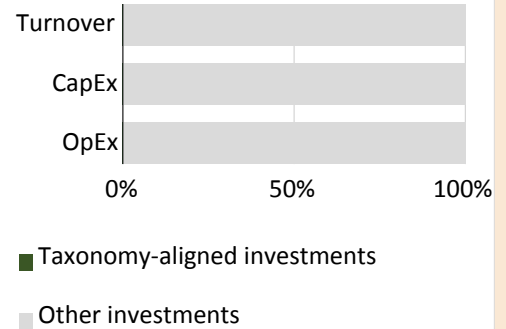
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.01%

The figures are weighted averages of the actual values as at the end of September 2023, December 2023, March 2024 and June 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2023
Climate Change Mitigation	0.00
Climate Change Adaptation	N/A

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



**What was the share of socially sustainable investments?**

Not applicable.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.17% (compared to year end June 2023: 1.68%) of the Fund’s net assets are in financial derivative instruments and other assets and liabilities (“#2 Other”) which are not aligned with environmental and/or social characteristics promoted by the Fund.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the Bloomberg Global Aggregate Corporate – United States Dollar Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Accumulating	4.59%	4.67%
USD Distributing	4.59%	4.67%
EUR-Hedged Accumulating	2.53%	2.68%
GBP-Hedged Accumulating	3.86%	3.98%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between July 1st 2023 and June 30th 2024.

Fund Performance (%)	Broad Market Index Performance (%)
4.59%	4.96%

# Management and Administration

## Registered Office

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Sean Hagerty (American)  
Tara Doyle<sup>1</sup> (Irish)  
Robyn Laidlaw (New Zealand)  
Karin A. Risi (American)  
Ranjit Singh<sup>1</sup> (American)  
Thomas Challenor<sup>1</sup> (British)  
Lisa Harlow (British)

## Manager

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Ten Earlsfort Terrace  
Dublin 2  
Ireland

## Secretary for the Company and the Manager

Matsack Trust Limited  
70 Sir John Rogerson's Quay  
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<sup>1</sup> Served in an independent, non-executive capacity during the year.



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